

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

LEGG MASON INC  
Form 13F-HR  
November 13, 2002

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, 2002

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 the Reporting Manager:

Name: Timothy C. Scheve  
Title: Sr. Ex. Vice President

Signature, Date, and Place of Signing

---

Timothy C. Scheve November 13, 2002 Baltimore, MD

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934

Report Type (Check only one.):

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

Legg Mason, Inc. ('Legg Mason') is the parent company of a number of operating subsidiaries that qualify as 'institutional investment managers' for purposes of the reporting requirements under Section 13(f) of the Securities Exchange Act of 1934 (the 'Act') and the rules promulgated thereunder. Legg Mason itself does not in fact exercise, and therefore disclaims, investment discretion with respect to any Section 13(f) securities positions over which its subsidiaries exercise investment discretion. To the extent, however, that Legg Mason's ownership interest in its subsidiaries gives rise to a Form 13F filing obligation on behalf of Legg Mason, the information required by Form 13F is reported herein on behalf of certain of Legg Mason's subsidiaries which are

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

themselves institutional investment managers subject to Section 13(f) of the Act. The Section 13(f) securities positions of Barrett Associates, Inc., Bartlett & Co., Batterymarch Financial Management, Inc., Berkshire Asset Management, Inc., Bingham Legg Advisers LLC, Brandywine Asset Management, LLC Gray Seifert & Co., Inc., Legg Mason Capital Management, Inc., Legg Mason Focus Capital, Inc., Legg Mason Funds Management, Inc., Legg Mason Trust, fsb, Legg Mason Wood Walker, Incorporated, LeggMason Investors Asset Managers, plc, LMM, LLC, Perigee Investment Counsel, Inc. and Western Asset Management Company, all of which are subsidiaries of Legg Mason, are included in this Form 13F report.

List of other managers reporting for this Manager:

13F File No.	Manager Name
-----	-----
28-3428	Private Capital Management, L P
28-3780	Royce & Associates, LLC

### FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	16
Form 13F Information Table Entry Total:	33,258,848,000
Form 13F Information Table Value Total:	7,910

List of Other Included Managers:

No.	13F File No.	Manager Name
1	28-3658	Barrett Associates, Inc.
2	28-1891	Bartlett & Co.
3	28-0377	Batterymarch Financial Management, Inc.
4	28-5034	Berkshire Asset Management, Inc.
5	28-6393	Bingham Legg Advisers LLC
6	28-2204	Brandywine Asset Management, LLC
7	28-1062	Gray, Seifert & Co., Inc.
8	28-1701	Legg Mason Capital Management, Inc.
9	28-6485	Legg Mason Focus Capital, Inc.
10	28-6395	Legg Mason Funds Management, Inc.
11	28-6397	Legg Mason Trust, fsb
12	28-5474	Legg Mason Wood Walker, Incorporated
13	28-6659	LeggMason Investors Asset Managers, plc
14	28-6399	LMM, LLC
15	28-7412	Perigee Investment Counsel, Inc.
16	28-10245	Western Asset Management Company

(1)	(2)	(3)	(4)	(5)	(6)	(7)
Name of Issuer	Title of Class	CUSIP	FMV (x1000)	Shares/ Princ.	Inv Disc	Other Mgr

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

AAR CORP	COM	000361105	3,575	753,845	SH	DEF	6	
ABC BANCORP	COM	000400101	1,310	102,200	SH	DEF	6	
LLOYDS TSB GROUP PLC ORD	FOR	000870612	2,992	405,908	SH	DEF	8	
ADC TELECOMMUNICATIONS	COM	000886101	3	2,438	SH	DEF	2	
ADC TELECOMMUNICATIONS	COM	000886101	40	34,800	SH	DEF	5	
ADC TELECOMMUNICATNS	COM	000886101	2	1,660	SH	DEF	6	
ACM MANAGED OME FUND	UNIT	000919100	2	500	SH	DEF	12	
ABN AMRO HLDG NV SPONSORED ADR	ADR	000937102	2	200	SH	DEF	7	
ACM MUNICIPAL SECURITIES	UNIT	000942102	32	2,606	SH	DEF	12	
ACM MANAGED DOLLAR OME FUND	UNIT	000949107	9	1,500	SH	DEF	12	
ABM INDUSTRIES	COM	000957100	65	4,600	SH	DEF	12	
WPP GROUP PLC ORD	FOR	000974042	2,883	430,500	SH	DEF	8	
AES TRUST VII	PFD	00103V305	1	105	SH	DEF	12	
AESP	COM	00104G109	2	1,500	SH	DEF	12	
AFC ENTERPRISES	COM	00104Q107	502	24,860	SH	DEF	3	
AFLAC ORPORATED	COM	001055102	213	6,950	SH	DEF	2	
AFLAC CORP. NEW	COM	001055102	7	229	SH	DEF	4	
AFLAC	COM	001055102	5,362	174,726	SH	DEF	6	
AFLAC ORPORATED	COM	001055102	13	424	SH	DEF	7	
AFLAC CORP. NEW	COM	001055102	968	31,548	SH	DEF	9	
AFLAC	COM	001055102	1,790	58,336	SH	DEF	12	
AGCO CORP	COM	001084102	49	2,130	SH	DEF	12	
AGL RES	COM	001204106	6,377	288,700	SH	DEF	3	
AGL RESOURCES	COM	001204106	18,582	841,200	SH	DEF	6	
AGL RESOURCES	COM	001204106	253	11,439	SH	DEF	12	
AG SVCS AMER	COM	001250109	735	61,000	SH	DEF	6	
THE AES CORP	COM	00130H105	7	2,800	SH	DEF	2	
AES CORP	COM	00130H105	88	34,905	SH	DEF	5	
THE AES CORP	COM	00130H105	70,511	28,091,836	SH	DEF	8	
THE AES CORPORATION	COM	00130H105	136,493	54,379,694	SH	DEF	10	54,
AES CORP	COM	00130H105	1,855	738,875	SH	DEF	12	
THE AES CORPORATION	COM	00130H105	17,570	7,000,000	SH	DEF	14	7,
AES CORP	COM	00130H105	1	300	SH	DEF	15	
AES CORP	COM	00130H105	853	85,000	SH	DEF		
AK STL HLDG CORP	COM	001547108	85	11,600	SH	DEF	3	
AK STL HLDG CORP	COM	001547108	151	20,625	SH	DEF	6	
AK STEEL HOLDING CORP	COM	001547108	17	2,331	SH	DEF	12	
AMB PROPERTY CORP	COM	00163T109	17	600	SH	DEF	2	
AMB PROPERTY CORP	COM	00163T109	55	1,900	SH	DEF	12	
AMLI RESIDENTIAL PROPERTIES	COM	001735109	2	100	SH	DEF	12	
AMN HEALTHCARE SVCS	COM	001744101	9	500	SH	DEF	12	
AMR CORP	COM	001765106	233	55,820	SH	DEF	6	
AMR CORP	COM	001765106	38	9,087	SH	DEF	9	
AMR CORP-DEL	COM	001765106	14	3,275	SH	DEF	12	
ANC RENTAL CORP	COM	001813104	1	7,262	SH	DEF	12	
AOL TIME WARNER, INC.	COM	00184A105	6,657	568,992	SH	DEF	1	
AOL TIME WARNER	COM	00184A105	6,629	566,558	SH	DEF	2	
AOL TIME WARNER	COM	00184A105	6,882	588,234	SH	DEF	3	
AOL TIME WARNER	COM	00184A105	6	500	SH	DEF	4	
AOL TIME WARNER	COM	00184A105	183	15,630	SH	DEF	5	
AOL TIME WARNER	COM	00184A105	1,819	155,472	SH	DEF	6	
AOL TIME WARNER	COM	00184A105	22	1,913	SH	DEF	7	
AOL TIME WARNER	COM	00184A105	144,727	12,369,831	SH	DEF	8	
AOL TIME WARNER	COM	00184A105	1,611	137,731	SH	DEF	9	
AOL TIME WARNER INC.	COM	00184A105	242,207	20,701,451	SH	DEF	10	20,
AOL TIME WARNER	COM	00184A105	664	56,756	SH	DEF	11	
AOL TIME WARNER	COM	00184A105	15,570	1,330,779	SH	DEF	12	
AOL TIME WARNER	COM	00184A105	2,779	149,800	SH	DEF	15	
APAC CUSTOMER SVCS	COM	00185E106	6	2,000	SH	DEF	12	
***ATI TECHNOLOGIES	COM	001941103	8	1,625	SH	DEF	12	

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

AT & T CORP.	COM	001957109	1,849	153,928	SH	DEF	2	
AT&T	COM	001957109	14,290	1,189,821	SH	DEF	3	1,
AT&T	COM	001957109	233	19,400	SH	DEF	4	
AT&T CORP	COM	001957109	263	21,934	SH	DEF	5	
AT & T CORP.	COM	001957109	27,286	2,288,502	SH	DEF	6	2,
AT & T CORP.	COM	001957109	1	100	SH	DEF	7	
AT & T CORP.	COM	001957109	85,024	7,079,400	SH	DEF	8	
AT & T CORP.	COM	001957109	1,423	118,500	SH	DEF	9	
AT & T CORP.	COM	001957109	142,566	11,870,600	SH	DEF	10	11,
AT&T CORP	COM	001957109	167	13,944	SH	DEF	11	
AT&T CORP	COM	001957109	3,909	325,516	SH	DEF	12	
A T & T CORP.	COM	001957109	3,632	190,716	SH	DEF	15	
AT&T CORP	COM	001957109	311	25,000	SH	DEF		
AT&T CORP - LIBERTY MEDIA-A	COM	001957208	542	75,540	SH	DEF	9	
AT&T CORP WIRELESS TRACK	COM	001957406	129	31,389	SH	DEF	9	
A S V	COM	001963107	16	2,000	SH	DEF	12	
AP PHARMA	COM	00202J104	2	1,580	SH	DEF	4	
APT SATELLITE HOLDINGS LTD	ADR	00203R105	49	27,400	SH	DEF	2	
***ASA LTD (SR 0.25 PAR)	COM	002050102	422	13,075	SH	DEF	12	
AT&T WIRELESS SERVICES	COM	00209A106	234	56,816	SH	DEF	2	
AT&T WIRELESS	COM	00209A106	4,568	1,108,698	SH	DEF	4	1,
AT&T WIRELESS SERVICES	COM	00209A106	0	32	SH	DEF	7	
AT&T WIRELESS SERVICES	COM	00209A106	642	155,745	SH	DEF	12	
AT&T WIRELESS SERVICES	COM	00209A106	1,365	208,914	SH	DEF	15	
AT&T CORP WIRELESS GROUP	COM	00209A106	106	25,500	SH	DEF		
ATC HEALTHCARE	COM	00209C102	13	14,000	SH	DEF	12	
AVX CORP NEW	COM	002444107	23	2,675	SH	DEF	12	
AZZ ORPORATED	COM	002474104	1,211	100,100	SH	DEF	6	
AARON RENTS	COM	002535201	5,425	235,850	SH	DEF	3	
ABBOTT LABORATORIES	COM	002824100	6,214	153,806	SH	DEF	1	
ABBOTT LABORATORIES	COM	002824100	13,501	334,171	SH	DEF	2	
ABBOTT LABS	COM	002824100	23,401	579,234	SH	DEF	3	
ABBOTT LABORATORIES	COM	002824100	7,564	187,237	SH	DEF	4	
ABBOTT LABORATORIES	COM	002824100	2,276	56,347	SH	DEF	5	
ABBOTT LABS	COM	002824100	8,157	201,904	SH	DEF	6	
ABBOTT LABS	COM	002824100	263	6,520	SH	DEF	9	
ABBOTT LABS	COM	002824100	962	23,815	SH	DEF	11	
ABBOTT LABORATORIES	COM	002824100	19,132	473,569	SH	DEF	12	
ABBOTT LABS.	COM	002824100	278	4,340	SH	DEF	15	
ABERCROMBIE & FITCH CO	CL A	002896207	3,485	177,150	SH	DEF	3	
ABERCROMBIE & FITCH	CL A	002896207	9,988	507,800	SH	DEF	6	
ABERCROMBIE & FITCH CO	COM	002896207	3,310	185,120	SH	DEF	6	
ABERCROMBIE & FITCH CO.	COM	002896207	10,476	532,600	SH	DEF	8	
ABERCROMBIE & FITCH CO-CL A	COM	002896207	216	10,961	SH	DEF	12	
ABERCROMBIE & FITCH CO.	COM	002896207	38,947	1,980,000	SH	DEF	14	1,
ABERDEEN ASIA PACIFIC OME	UNIT	003009107	450	98,801	SH	DEF	12	
ABERDEEN ASIA-PAC	CL END FD	003009107	3	420	SH	DEF	15	
ABERDEEN GLOBAL OME FUND	UNIT	003013109	20	2,000	SH	DEF	12	
ABIGAIL ADAMS NAT	COM	003390101	43	3,250	SH	DEF	6	
ABIGAIL ADAMS NATIONAL BANCORP	COM	003390101	159	12,056	SH	DEF	12	
ABGENIX	COM	00339B107	192	29,653	SH	DEF	12	
ABINGTON BANCORP	COM	00350P100	303	15,700	SH	DEF	6	
ABIOMED	COM	003654100	76	23,000	SH	DEF	12	
ABLE LABORATORIES	COM	00371N407	59	12,833	SH	DEF	12	
ACA JOE	COM	003870300	0	1,169	SH	DEF	7	
ACACIA RESEARCH CORP	COM	003881109	3	825	SH	DEF	12	
***ABTIBI-CONSOLIDATED	COM	003924107	135	19,875	SH	DEF	12	
ACADIA REALTY TRUST	COM	004239109	63	8,500	SH	DEF	2	
ACCESS PHARMACEUTICALS	COM	00431M209	151	104,333	SH	DEF	5	
ACCESS PHARMACEUTICALS	COM	00431M209	15	10,000	SH	DEF	12	
ACCLAIM ENTERTAINMENT NEW	COM	004325205	4	4,000	SH	DEF	12	
ACCREDO HEALTH	COM	00437V104	2	48	SH	DEF	12	

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

ACE CASH EXPRESS	COM	004403101	1,039	126,900	SH	DEF	6
ACETO CORP.	COM	004446100	23	2,500	SH	DEF	2
ACETO CORP	COM	004446100	655	71,535	SH	DEF	6
ACTION PRODUCTS INTL	COM	004920104	10	8,000	SH	DEF	12
ACTIVISION NEW	COM	004930202	553	23,120	SH	DEF	3
ACTIVISION NEW	COM	004930202	5	198	SH	DEF	12
ACTION PERFORMANCE COS	COM	004933107	7,417	288,610	SH	DEF	3
ACTEL CORP	COM	004934105	158	15,200	SH	DEF	3
ACTUATE CORPORATION	COM	00508B102	13	13,700	SH	DEF	12
ACTUANT CORP CL A	COM	00508X203	6,347	172,000	SH	DEF	3
ACUITY BRANDS	COM	00508Y102	17	1,400	SH	DEF	2
ACUITY BRANDS	COM	00508Y102	183	14,900	SH	DEF	3
ACUITY BRANDS	COM	00508Y102	6,500	530,200	SH	DEF	6
ACUITY BRANDS	COM	00508Y102	124	10,125	SH	DEF	12
ACXIOM CORP NASD INDL	COM	005125109	1,688	119,050	SH	DEF	3
ACXIOM CORP	COM	005125109	3	225	SH	DEF	7
ACXIOM CORP	COM	005125109	71,874	5,068,700	SH	DEF	8
ACXIOM CORPORATION	COM	005125109	56,720	4,000,000	SH	DEF	10
ACXIOM CORP	COM	005125109	92	6,515	SH	DEF	12
ACXIOM CORPORATION	COM	005125109	44,383	3,130,000	SH	DEF	14
ADAIR INTERNATIONAL OIL & GAS	COM	005408109	1	39,006	SH	DEF	12
ADAMS EXPRESS COMPANY	UNIT	006212104	182	17,745	SH	DEF	12
ADAPTEC	COM	00651F108	14	3,200	SH	DEF	12
ADECCO SA SPONSORED A	COM	006754105	215	30,480	SH	DEF	6
ADECCO SA SPONSORED ADR	ADR	006754105	1	155	SH	DEF	7
ADELPHIA M	COM	006848105	4	31,250	SH	DEF	4
ADELPHIA COMMUNICATIONS CORP	COM	006848105	1	7,550	SH	DEF	12
ADMINISTAFF	COM	007094105	2	500	SH	DEF	12
ADOBE SYSTEMS	COM	00724F101	107	5,601	SH	DEF	2
ADOBE SYSTEMS	COM	00724F101	85	4,430	SH	DEF	12
ADVANCED AUTO PARTS	COM	00751Y106	332	6,300	SH	DEF	12
ADVANCED FIBRE M	COM	00754A105	2	170	SH	DEF	6
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	402	30,320	SH	DEF	12
ADVANCED PHOTONIX -CL A	COM	00754E107	3	3,450	SH	DEF	12
ADVANCED TISSUE SCIENCES	COM	00755F103	3	3,500	SH	DEF	12
***ADVANTEK MARKETING	COM	00756J104	3	25,000	SH	DEF	12
ADVANCED NEUROMODULATION SYS	COM	00757T101	8	250	SH	DEF	12
ADVO	COM	007585102	33	1,025	SH	DEF	12
ADVANCED TECHNOLOGY INDUSTRIES	COM	00759X100	1	5,000	SH	DEF	2
ADVANCED MEDICAL OPTICS	COM	00763M108	7	711	SH	DEF	2
ADVANCED MEDICAL OPTICS	COM	00763M108	146	15,392	SH	DEF	7
ADVANCED MEDICAL OPTICS	COM	00763M108	4	399	SH	DEF	12
ADVANCED MICRO DEVICES	COM	007903107	393	73,600	SH	DEF	2
ADVANCED MICRO DEVICES	COM	007903107	163	30,500	SH	DEF	5
ADV MICRO DEVICES	COM	007903107	1	200	SH	DEF	6
ADVANCED MICRO DEVICES	COM	007903107	167	31,235	SH	DEF	12
ADVANCEPCS	COM	00790K109	275	12,200	SH	DEF	3
ADVANCE PCS	COM	00790K109	34	1,500	SH	DEF	12
AEGON NV - ORD	ADR	007924103	61	6,461	SH	DEF	2
***AEGON NV-ORD AMERICAN REGD	COM	007924103	570	60,495	SH	DEF	12
AEGON N V-ADR AMER REG-ADR	COM	007924103	36	14,000	SH	DEF	
ADVANTA CORP	CL A	007942105	1,860	185,060	SH	DEF	6
ADVANTA CORP-CL A	COM	007942105	13	1,307	SH	DEF	12
ADVANCED ENERGY INDUSTRIES	COM	007973100	3	300	SH	DEF	12
ADVENT SOFTWARE	COM	007974108	57	5,000	SH	DEF	4
AES TR III 6.75%	PFD	00808N202	533	41,800	SH	DEF	12
AETHER SYSTEMS	COM	00808V105	31	11,395	SH	DEF	12
AETNA -NEW	COM	00817Y108	363	10,150	SH	DEF	5
AETNA	COM	00817Y108	13	370	SH	DEF	6
AETNA	COM	00817Y108	9,311	260,000	SH	DEF	8
AETNA NEW	COM	00817Y108	406	11,339	SH	DEF	12
AFFILIATED PUTER SERVICES	CL A	008190100	2,259	53,100	SH	DEF	3

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

AFFILIATED COMPUTER SERVICES	COM	008190100	35	833	SH	DEF	12
AFFILIATED MANAGERS GRP	COM	008252108	990	22,200	SH	DEF	3
AFFILIATED MANAGERS GROUP	COM	008252108	22	500	SH	DEF	7
AFFYMETRIX	COM	00826T108	60	2,900	SH	DEF	2
AFFYMETRIX	COM	00826T108	1,226	58,950	SH	DEF	3
AFFYMETRIX	COM	00826T108	116	5,565	SH	DEF	12
AFTERMARKET TECH CORP	COM	008318107	3,495	270,290	SH	DEF	3
AFTERMARKET TECHNOLOGY CORP	COM	008318107	57	3,000	SH	DEF	
AGERE SYSTEMS CL A	COM	00845V100	0	57	SH	DEF	2
AGERE SYS	CL A	00845V100	3,909	3,553,918	SH	DEF	6 3,
AGERE SYSTEMS CL A	COM	00845V100	0	4	SH	DEF	7
AGERE SYSTEMS	COM	00845V100	12	10,626	SH	DEF	12
AGERE SYSTEMS	CL A	00845V100	9	5,389	SH	DEF	15
AGERE SYSTEMS CL B	COM	00845V209	2	1,610	SH	DEF	2
AGERE SYS	CL B	00845V209	466	470,548	SH	DEF	6
AGERE SYS CL B	COM	00845V209	12	14,423	SH	DEF	6
AGERE SYSTEMS CL B	COM	00845V209	0	105	SH	DEF	7
AGERE SYSTEMS	COM	00845V209	91	91,482	SH	DEF	12
AGERE SYSTEMS	CL B	00845V209	208	132,281	SH	DEF	15
AGILENT TECHNOLOGIES	COM	00846U101	910	69,655	SH	DEF	2
AGILENT TECHNOLOGIES	COM	00846U101	215	16,453	SH	DEF	5
AGILENT TECHN	COM	00846U101	1,977	151,349	SH	DEF	6
AGILENT TECHNOLOGIES	COM	00846U101	5	380	SH	DEF	7
AGILENT TECHNOLOGIES	COM	00846U101	827	63,342	SH	DEF	12
AGILENT TECHNOLOGIES	COM	00846U101	1	57	SH	DEF	15
AGILE SOFTWARE CORP DEL	COM	00846X105	2	325	SH	DEF	7
AGILE SOFTWARE CORP DEL	COM	00846X105	22	3,450	SH	DEF	12
***AGNICO EAGLE MINES LTD	COM	008474108	736	46,000	SH	DEF	12
AGREE REALTY CORP	COM	008492100	47	2,575	SH	DEF	12
AIM SELECT REAL ESTATE	UNIT	00888R107	188	14,131	SH	DEF	12
***AGRO PACIFIC INDUSTRIES LTD	COM	008921108	1	10,000	SH	DEF	12
L'AIE LIQUIDE SA -ADR	ADR	009126202	2	69	SH	DEF	7
AIR METHODS CORP	COM	009128307	560	91,100	SH	DEF	6
AIR PRODUCTS AND CHEMICALS	COM	009158106	123	2,925	SH	DEF	2
AIR PRODUCTS & CHEMICALS	COM	009158106	76	1,800	SH	DEF	4
AIR PRODS & CHEMS	COM	009158106	1,136	27,050	SH	DEF	6
AIR PRODUCTS & CHEMICALS	COM	009158106	1,423	33,879	SH	DEF	12
AIR T	COM	009207101	1	200	SH	DEF	12
AIRBORNE	COM	009269101	0	0	SH	DEF	9
AIRBORNE	COM	009269101	12	1,056	SH	DEF	12
AIRGAS	COM	009363102	9,092	692,470	SH	DEF	3
AIRGAS	COM	009363102	30	2,250	SH	DEF	12
AIRNET SYS	COM	009417106	734	159,600	SH	DEF	6
AIRNET COMMUNICATIONS CORP	COM	00941P106	1	1,500	SH	DEF	12
AIRTRAN HOLDINGS	COM	00949P108	7	2,275	SH	DEF	12
AKAMAI TECHNOLOGIES	COM	00971T101	0	100	SH	DEF	2
AKAMAI TECHNOLOGIES	COM	00971T101	0	100	SH	DEF	7
AKAMAI TECHNOLOGIES	COM	00971T101	5	5,615	SH	DEF	12
AKSYS LTD	COM	010196103	2	300	SH	DEF	12
ELECTROLUX AB ADR	ADR	010198208	290	9,575	SH	DEF	2
AKZO NOBEL NV SPONS ADR	ADR	010199305	132	4,098	SH	DEF	2
ALABAMA NATIONAL BANCORP	COM	010317105	390	8,603	SH	DEF	2
ALASKA COMMUNICATIONS SYS	COM	01167P101	17	10,000	SH	DEF	12
ALBANY INTL CORP CL A	COM	012348108	6,663	351,030	SH	DEF	3
ALBANY INTL CORP	CL A	012348108	699	36,852	SH	DEF	6
ALBANY MOLECULAR RESEARCH	COM	012423109	1	50	SH	DEF	12
ALBERTO CULVER CO-CL A	COM	013068200	322	6,975	SH	DEF	12
ALBERTSON'S	COM	013104104	30	1,250	SH	DEF	2
ALBERTSONS	COM	013104104	279	11,540	SH	DEF	5
ALBERTSONS	COM	013104104	5,409	223,525	SH	DEF	6
ALBERTSON'S	COM	013104104	220,174	9,113,177	SH	DEF	8
ALBERTSON'S, INC.	COM	013104104	433,775	17,954,282	SH	DEF	10 17,

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

ALBERTSONS	COM	013104104	4,907	203,097	SH	DEF	12
ALBERTSON'S	COM	013104104	246	6,800	SH	DEF	15
ALCAN	COM	013716105	11,237	455,300	SH	DEF	6
ALCAN	COM	013716105	47	1,906	SH	DEF	12
ALCINA DEV CORP	COM	01374G100	0	40	SH	DEF	15
ALCOA	COM	013817101	86	4,465	SH	DEF	2
ALCOA	COM	013817101	2,173	112,578	SH	DEF	3
ALCOA	COM	013817101	3	145	SH	DEF	4
ALCOA	COM	013817101	6,190	320,704	SH	DEF	6
ALCOA	COM	013817101	1,496	77,490	SH	DEF	12
ALCOA	COM	013817101	3,449	112,700	SH	DEF	15
ALCOA	PFD	013817200	35	500	SH	DEF	2
ALCATEL ALSTHOM SPON ADR	ADR	013904305	76	32,406	SH	DEF	2
ALEXANDER & BALDWIN I	COM	014482103	12,889	580,302	SH	DEF	6
ALEXANDER & BALDWIN	COM	014482103	14	625	SH	DEF	12
ALEXANDRIA REAL ESTATE	COM	015271109	38	900	SH	DEF	12
ALEXION PHARMACEUTICALS	COM	015351109	12	1,000	SH	DEF	2
ALEXION PHARMACEUTICALS	COM	015351109	8	700	SH	DEF	12
ALFA CORP	COM	015385107	5,843	477,000	SH	DEF	6
ALFACELL CORP	COM	015404106	2	7,500	SH	DEF	12
ALKERMES	COM	01642T108	7	850	SH	DEF	4
ALL AMERICAN TERM TRUST	UNIT	016440109	460	38,150	SH	DEF	12
ALL AMERN SEMICONDUCTOR	COM	016557407	1	700	SH	DEF	12
ALLEGHENY ENERGY	COM	017361106	98	7,475	SH	DEF	2
ALLEGHENY ENERGY	COM	017361106	11,680	895,488	SH	DEF	6
ALLEGHENY ENERGY	COM	017361106	577	44,057	SH	DEF	12
ALLEGHENY TECHNOLOGIES	COM	01741R102	46	6,586	SH	DEF	12
ALLEGIANTE BANCORP	COM	017476102	1,916	117,900	SH	DEF	6
ALLEGIANCE TELE	COM	01747T102	2	2,400	SH	DEF	2
ALLEGIANCE TELECOM	COM	01747T102	21	25,600	SH	DEF	12
ALLEGIANCE TELECOM INC	COM	01747T102	7	8,500	SH	DEF	
ALLEN TELE	COM	018091108	5	1,000	SH	DEF	2
ALLEN TELECOM	COM	018091108	7	1,260	SH	DEF	12
ALLERGAN	COM	018490102	174	3,200	SH	DEF	2
ALLERGAN	COM	018490102	4507	82,850	SH	DEF	7
ALLERGAN	COM	018490102	107	1,975	SH	DEF	12
ALLETE	COM	018522102	17	800	SH	DEF	2
ALLETE	COM	018522102	182	8,412	SH	DEF	12
ALLIANCE BANCORP	COM	01852Q109	104	6,820	SH	DEF	6
ALLIANCE CAP MGMT HLDG L P	COM	01855A101	1,149	41,445	SH	DEF	12
ALLIANCE GAMING CORP	COM	01859P609	15,265	987,410	SH	DEF	3
ALLIANCE GAMING CORP-NEW	COM	01859P609	19	1,200	SH	DEF	12
ALLIANCE NATL MUN OME	UNIT	01864U106	109	7,681	SH	DEF	12
ALLIANCE RESOURCE PARTNERS L P	COM	01877R108	6	280	SH	DEF	12
ALLIANCE WORLD DOLLAR	UNIT	018796102	127	13,834	SH	DEF	12
ALLIANCE WORLD DOLLAR	UNIT	01879R106	161	18,000	SH	DEF	12
ALLIANT ENERGY CORP	COM	018802108	9	444	SH	DEF	2
ALLIANT ENERGY CORP	COM	018802108	2,025	105,170	SH	DEF	6
ALLIANT ENERGY CORP	COM	018802108	3,143	163,261	SH	DEF	12
ALLIANT TECHSYSTEM	COM	018804104	155	2,233	SH	DEF	2
ALLIANT TECHSYSTEMS	COM	018804104	84	1,218	SH	DEF	12
ALLIANZ AG-ADR	ADR	018805101	1	153	SH	DEF	7
ALLIED CAPITAL CORP NEW	COM	01903Q108	2,388	109,111	SH	DEF	12
ALLIANCE FINANCIAL CORP NY	COM	019205103	15	550	SH	DEF	2
ALLIED IRISH BANKS PLC	ADR	019228402	402	16,750	SH	DEF	2
ALLIED IRISH BKS PLC	COM	019228402	1,016	41,905	SH	DEF	6
ALLIED IRISH BANKS PLC	ADR	019228402	6	260	SH	DEF	7
ALLIED RESH CORP	COM	019483106	1,382	67,400	SH	DEF	6
ALLIED RESEARCH CORP	COM	019483106	4	200	SH	DEF	12
ALLIED WASTE INDUSTRIES	COM	019589308	383	52,102	SH	DEF	12
ALLMERICA FINL CORP	COM	019754100	1	50	SH	DEF	6
ALLMERICA FINANCIAL CORP	COM	019754100	5	380	SH	DEF	12

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

ALLOS THERAPEUTICS	COM	019777101	8	1,000	SH	DEF	12
ALLOU HEALTH CARE	CL A	019782101	346	83,100	SH	DEF	6
ALLOU HEALTH CARE	COM	019782101	4	1,000	SH	DEF	12
ALLOY	COM	019855105	2,172	261,400	SH	DEF	3
ALLOY	COM	019855105	53	6,400	SH	DEF	12
ALLMERICA SECURITIES TRUST	UNIT	019921105	60	6,000	SH	DEF	12
THE ALLSTATE CORP.	COM	020002101	320	9,003	SH	DEF	2
ALLSTATE CORP	COM	020002101	5,157	145,070	SH	DEF	3
ALLSTATE CORP	COM	020002101	1,114	31,340	SH	DEF	6
ALLSTATE CORP	COM	020002101	4,529	127,387	SH	DEF	12
ALLTEL CORP.	COM	020039103	331	8,240	SH	DEF	2
ALLTEL CORP	COM	020039103	4,630	115,370	SH	DEF	3
ALLTEL	COM	020039103	9,551	237,992	SH	DEF	4
ALLTEL CORP	COM	020039103	285	7,100	SH	DEF	5
ALLTEL CORP	COM	020039103	2	50	SH	DEF	6
ALLTEL CORP.	COM	020039103	7,424	185,000	SH	DEF	10
ALLTEL CORP	COM	020039103	2,737	68,205	SH	DEF	12
ALLTEL	COM	020039103	197	4,800	SH	DEF	
ALLTEL CORP	COM	020039822	14	320	SH	DEF	12
ALMOST FAMILY	COM	020409108	14	2,000	SH	DEF	12
ALPHANET SOLUTIONS	COM	020787107	2	1,200	SH	DEF	12
ALPHARMA	CL A	020813101	0	1	SH	DEF	6
ALPHARMA -CL A	COM	020813101	9	900	SH	DEF	12
ALTAIR NANOTECHNOLOGIES	COM	021373105	4	5,500	SH	DEF	12
ALTERA CORP.	COM	021441100	3	299	SH	DEF	7
ALTERA CORP	COM	021441100	134	15,401	SH	DEF	12
ALTERNATIVE TECHNOLOGY	COM	02145H104	1	500	SH	DEF	12
AVIVA	COM	0216238	8,753	1,476,300	SH	DEF	6
AMAZON.	COM	023135106	13	800	SH	DEF	2
AMAZON.	COM	023135106	6	350	SH	DEF	7
AMAZON.	COM	023135106	376,820	23,654,728	SH	DEF	8
AMAZON.COM, INC.	COM	023135106	613,159	38,490,863	SH	DEF	10
AMAZON.COM	COM	023135106	9,269	581,867	SH	DEF	12
AMAZON.COM, INC.	COM	023135106	97,173	6,100,000	SH	DEF	14
AMAZON.	COM	023135106	45	1,800	SH	DEF	15
AMBAC FINANCIAL GROUP	COM	023139108	32	597	SH	DEF	2
AMBAC	COM	023139108	5,213	97,210	SH	DEF	6
AMBAC FINANCIAL GROUP	COM	023139108	113	2,099	SH	DEF	7
AMBAC FINANCIAL GROUP	COM	023139108	691	12,831	SH	DEF	12
AMBASE CORP	COM	023164106	3	2,675	SH	DEF	12
AMBASSADORS GROUP	COM	023177108	1,154	78,400	SH	DEF	6
AMBASSADORS INTL	COM	023178106	170	20,800	SH	DEF	6
AMCAST INDUSTRIAL CORP	COM	023395106	4	1,000	SH	DEF	12
AMCOR LIMITED ADR	ADR	02341R302	359	19,700	SH	DEF	2
AMCOL INTL CORP	COM	02341W103	1,565	279,400	SH	DEF	6
AMEDISYS	COM	023436108	10	1,400	SH	DEF	12
AMERADA HESS CORP	COM	023551104	16	230	SH	DEF	6
AMERADA HESS CORP.	COM	023551104	0	2	SH	DEF	7
AMERADA HESS CORP	COM	023551104	88	1,300	SH	DEF	12
AMEREN CORP.	COM	023608102	12	300	SH	DEF	2
AMEREN CORP	COM	023608102	15	360	SH	DEF	6
AMEREN CORP.	COM	023608102	1,145	27,500	SH	DEF	9
AMEREN CORP	COM	023608102	785	18,849	SH	DEF	12
AMEREN CORP	COM	023608102	42	1,000	SH	DEF	
AMERIANA BANCORP	COM	023613102	9	700	SH	DEF	12
AOL TIME WARNER INC	COM	02364J104	82	6,785	SH	DEF	
AMERICAN FIRST TAX EXEMPT INVS	COM	02364V107	192	26,350	SH	DEF	12
AMERICA MOVIL S. A. DE C. V.	ADR	02364W105	70	5,804	SH	DEF	2
AMERICA MOBIL SA ADR	ADR	02364W105	274	22,672	SH	DEF	3
AMERICA MOVIL-ADR SERIES A	ADR	02364W204	0	1	SH	DEF	4
AMERICA FIRST REAL ESTATE INVT	COM	02364Y101	4	532	SH	DEF	12
AMCORE FINANCIAL	COM	023912108	1,186	54,000	SH	DEF	3



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

***AMERICA MINERAL FIELDS	COM	023925100	1	1,800	SH	DEF	12
AMERICA FIRST APARTMENT	COM	023929102	222	22,000	SH	DEF	12
AMERICAN AXLE & MFG HLDGS	COM	024061103	21,762	871,190	SH	DEF	3
AMERICAN AXLE & MANUFACTURING	COM	024061103	47	1,900	SH	DEF	12
AMERICAN BK NT HOLOGRAPHICS	COM	024377103	0	15	SH	DEF	3
AMERICAN BANK NOTE HOLOGRAPHICS	WTS	024377111	0	245	SH	DEF	3
AMERN BILTRITE	COM	024591109	162	13,500	SH	DEF	6
AMERN BUSINESS FINL	COM	02476B106	400	36,927	SH	DEF	6
AMERICAN CAPITAL STRATEGIES	COM	024937104	1,539	81,669	SH	DEF	12
AMERICAN CAPITAL STRATEGIES	COM	024937104	148	7,000	SH	DEF	
AMERICAN ELECTRIC POWER CO	COM	025537101	439	15,406	SH	DEF	2
AMERICAN ELEC POWER	COM	025537101	5	180	SH	DEF	4
AMERICAN ELECTRIC PWR CO	COM	025537101	968	33,967	SH	DEF	5
AMERICAN ELECTRIC POWER CO	COM	025537101	21,177	743,940	SH	DEF	6
AMERICAN ELECTRIC POWER CO	COM	025537101	1,520	53,326	SH	DEF	12
AMERICAN ELECTRIC POWER CO INC	COM	025537101	8,551	300,000	SH	DEF	13
AMERICAN EAGLE OUTFITTERS	COM	02553E106	30	2,475	SH	DEF	12
AMERICAN EXPRESS CO.	COM	025816109	359	11,500	SH	DEF	1
AMERICAN EXPRESS CO	COM	025816109	1,951	62,559	SH	DEF	2
AMERICAN EXPRESS CO	COM	025816109	9,358	300,128	SH	DEF	3
AMERICAN EXPRESS	COM	025816109	2,810	90,109	SH	DEF	4
AMERICAN EXPRESS CO	COM	025816109	9,588	307,500	SH	DEF	6
AMERICAN EXPRESS CO	COM	025816109	42	1,352	SH	DEF	7
AMERICAN EXPRESS CO.	COM	025816109	1,854	59,462	SH	DEF	9
AMERICAN EXPRESS COMPANY	COM	025816109	4,053	130,000	SH	DEF	10
AMERICAN EXPRESS CO	COM	025816109	347	11,132	SH	DEF	11
AMERICAN EXPRESS COMPANY	COM	025816109	9,668	310,072	SH	DEF	12
AMERICAN EXPRESS CO.	COM	025816109	2,813	56,900	SH	DEF	15
AMERICAN FINANCIAL GROUP	COM	025932104	29	1,250	SH	DEF	2
AMERCAN FINL GROUP OHIO	COM	025932104	465	20,200	SH	DEF	3
AMERN FINL GROUP	COM	025932104	3	140	SH	DEF	6
AMERICAN FINANCIAL GROUP	COM	025932104	67	2,913	SH	DEF	12
AMERICAN FINANCIAL HLDGS	COM	026075101	252	8,300	SH	DEF	3
AMERICAN FINANCIAL HOLDINGS	COM	026075101	85	2,800	SH	DEF	12
AMERICAN GENERAL CORP.	COM	026351106	0	0	SH	DEF	9
AMERICAN GREETINGS CORP.	CL A	026375105	5	300	SH	DEF	2
AMERICAN GREETINGS CORP	CL A	026375105	3,743	232,460	SH	DEF	3
AMERN GREETINGS CORP	CL A	026375105	8,639	536,600	SH	DEF	6
AMERICAN GREETINGS CORP-CL A	COM	026375105	585	36,335	SH	DEF	12
AMERICAN HEALTHWAYS	COM	02649V104	167	10,300	SH	DEF	12
AMERICAN HOME PRODUCTS CORP	COM	026609107	0	0	SH	DEF	9
AMERN HOME MTG HLDGS	COM	02660M108	2,198	199,300	SH	DEF	6
AMERICAN INTERNATIONAL GROUP	COM	026874107	23,304	426,032	SH	DEF	1
AMERICAN INTERNATIONAL GROUP	COM	026874107	3,651	66,746	SH	DEF	2
AMERICAN INTL GROUP	COM	026874107	17,014	311,041	SH	DEF	3
AMERICAN INT'L. GROUP	COM	026874107	7,132	130,378	SH	DEF	4
AMERICAN INTL GROUP	COM	026874107	3,417	62,477	SH	DEF	5
AMERN INTL GROUP	COM	026874107	5,227	95,564	SH	DEF	6
AMERICAN INTERNATIONAL GROUP	COM	026874107	798	14,581	SH	DEF	7
AMERICAN INTERNATIONAL GROUP	COM	026874107	2,805	51,276	SH	DEF	9
AMERICAN INTERNATIONAL GROUP, INC.	COM	026874107	4,650	85,000	SH	DEF	10
AMERICAN INTERNATIONAL GROUP	COM	026874107	1,733	31,687	SH	DEF	11
AMERICAN INTERNATIONAL GROUP	COM	026874107	14,405	263,345	SH	DEF	12
AMERICAN INT'L GROUP	COM	026874107	4,308	49,662	SH	DEF	15
AMERICAN INTL GROUP	COM	026874107	187	3,400	SH	DEF	
AMERICAN ITALIAN PASTA CO-A	COM	027070101	6039	169,213	SH	DEF	7
AMERICAN ITALIAN PASTA CO-CL A	COM	027070101	80	2,250	SH	DEF	12
AMERICAN MGMT SYS NASD INDL	COM	027352103	185	14,550	SH	DEF	3
AMERICAN MANAGEMENT SYSTEMS	COM	027352103	317	24,865	SH	DEF	12
AMERICAN MEDICAL SECURITY GROUP	COM	02744P101	4,659	329,470	SH	DEF	3
AMERICAN MEDICAL SECURITY	COM	02744P101	1	100	SH	DEF	12
AMERICAN MTG ACCEP CO	COM	027568104	14	1,100	SH	DEF	12

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

AMERICAN NATIONAL BANKSHARES	COM	027745108	8	282	SH	DEF	12
AMERICAN NATL INS CO	COM	028591105	4	60	SH	DEF	6
AMERICAN PACIFIC CORP	COM	028740108	18	2,075	SH	DEF	12
AMERICAN PHARMA PRITNRS	COM	02886P109	1,528	93,600	SH	DEF	3
AMERICAN POWER CONVERSION	COM	029066107	2	200	SH	DEF	2
AMERICAN PWR CNVRSION	COM	029066107	172	17,980	SH	DEF	3
AMERN PWR CONVERSION	COM	029066107	1	100	SH	DEF	6
AMERICAN POWER CONVERSION CORP	COM	029066107	390	40,791	SH	DEF	12
AMERICAN REAL ESTATE PARTNERS	COM	029169109	22	2,467	SH	DEF	12
AMERN SHARED HOSP SV	COM	029595105	33	8,300	SH	DEF	6
AMER SOFTWARE	CL A	029683109	104	39,100	SH	DEF	6
AMERICAN STAND COS	COM	029712106	16,610	261,080	SH	DEF	3
AMERICAN STD COS	COM	029712106	10	150	SH	DEF	6
AMERICAN STANDARD COMPANIES	COM	029712106	176	2,760	SH	DEF	12
AMERICAN STATES WATER COMPANY	COM	029899101	260	9,912	SH	DEF	12
AMERICAN TOWER CORP CL A	COM	029912201	22	13,600	SH	DEF	5
AMERICAN TOWER CORP	COM	029912201	39	24,786	SH	DEF	12
AMERICAN STRATEGIC OME	UNIT	030098107	49	3,982	SH	DEF	12
AMERICAN STRATEGIC OME	UNIT	030099105	24	1,841	SH	DEF	12
AMERICAN STRATEGIC OME	UNIT	03009T101	70	5,760	SH	DEF	12
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	1	450	SH	DEF	7
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	39	14,300	SH	DEF	12
AMERICAN VANGUARD CO	COM	030371108	571	28,274	SH	DEF	6
AMERICAN WATER WORKS CO	COM	030411102	175	3,916	SH	DEF	12
AMERICAN WOODMARK CORP NASD INDL	COM	030506109	13,916	274,260	SH	DEF	3
AMERICANWEST BANCORP	COM	03058P109	893	66,917	SH	DEF	6
AMERICREDIT CORP	COM	03060R101	7,000	867,400	SH	DEF	6
AMERICREDIT CORP.	COM	03060R101	5,570	690,217	SH	DEF	8
AMERICREDIT CORP.	COM	03060R101	29,577	3,665,000	SH	DEF	10
AMERICREDIT CORP	COM	03060R101	1,025	126,978	SH	DEF	12
AMERICREDIT CORP.	COM	03060R101	47,452	5,880,000	SH	DEF	14
AMERICASBANK CORP-MD	COM	03061G104	49	19,584	SH	DEF	12
AMERON INTL CORP	COM	030710107	2,740	55,700	SH	DEF	6
AMERON INTERNATIONAL CORP	COM	030710107	66	1,340	SH	DEF	12
AMERIPATH	COM	03071D109	5,565	373,459	SH	DEF	6
AMERIPATH	COM	03071D109	3	200	SH	DEF	12
AMERUS LIFE HLDGS	COM	03072M108	178	6,290	SH	DEF	3
AMERUS GROUP CO	CL A	03072M108	14,045	495,236	SH	DEF	6
AMERUS GROUP CO	COM	03072M108	1	39	SH	DEF	12
AMERISOURCEBERGEN CORP	COM	03073E105	96	1,340	SH	DEF	12
AMERIGROUP CORP	COM	03073T102	7,658	228,250	SH	DEF	3
AMERISERV FINL	COM	03074A102	234	95,400	SH	DEF	6
AMERISERV FINANCIAL	COM	03074A102	414	168,875	SH	DEF	12
AMES DEPARTMENT STORES	COM	030789507	0	2,800	SH	DEF	2
AMERIGAS PARTNERS L P	UNIT L P I	030975106	184	7,938	SH	DEF	9
AMERIGAS PARTNERS LP	COM	030975106	171	7,394	SH	DEF	12
AMF BOWLING WORLDWIDE WT A	COM	030985113	0	17	SH	DEF	6
AMF BOWLING WORLDWIDE WT B	COM	030985121	0	17	SH	DEF	6
AMETEK	COM	031100100	210	7,200	SH	DEF	6
AMETEK NEW	COM	031100100	31	1,050	SH	DEF	12
AMGEN, INC.	COM	031162100	8,884	213,044	SH	DEF	1
AMGEN	COM	031162100	1,150	27,583	SH	DEF	2
AMGEN NASD INDL	COM	031162100	4,991	119,692	SH	DEF	3
AMGEN	COM	031162100	186	4,455	SH	DEF	4
AMGEN	COM	031162100	1,003	24,054	SH	DEF	5
AMGEN	COM	031162100	162	3,892	SH	DEF	7
AMGEN	COM	031162100	736	17,638	SH	DEF	9
AMGEN	COM	031162100	2,833	67,942	SH	DEF	11
AMGEN	COM	031162100	16,793	402,714	SH	DEF	12
AMGEN	COM	031162100	4,256	64,400	SH	DEF	15
AMKOR TECHNOLOGY	COM	031652100	36	15,200	SH	DEF	12
AMPAL AMERICAN ISRAEL CORP	COM	032015109	3	1,000	SH	DEF	12

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

AMPAL AMERN ISRAEL CORP.	PFD	032015307	18	2,228	SH	DEF	2
AMPAL AMERICAN ISRAEL CORP	PFD	032015307	2	204	SH	DEF	12
AMPCO PITTSBURGH	COM	032037103	243	24,800	SH	DEF	6
AMPHENOL CORP NEW CL A	COM	032095101	10,830	349,360	SH	DEF	3
AMPHENOL CORP NEW-CL A	COM	032095101	944	30,455	SH	DEF	12
AMREP CORP.	COM	032159105	0	54	SH	DEF	2
AMSOUTH BANCORP	COM	032165102	10	505	SH	DEF	2
AMSOUTH BANCORP	COM	032165102	5,448	262,700	SH	DEF	3
AMSOUTH BANCORP	COM	032165102	20	942	SH	DEF	6
AMSOUTH BANCORPORATION	COM	032165102	3,074	148,205	SH	DEF	12
AMTECH SYS	COM	032332504	57	18,300	SH	DEF	6
AMTECH SYSTEMS	COM	032332504	1	200	SH	DEF	12
AMYLIN PHARMACEUTICALS	COM	032346108	20	1,200	SH	DEF	2
AMYLIN PHARMACEUTICALS	COM	032346108	1	70	SH	DEF	12
ANADARKO PETROLEUM	COM	032511107	14,778	331,783	SH	DEF	1
ANADARKO PETE CORP.	COM	032511107	1,441	32,349	SH	DEF	2
ANADARKO PETROLEUM CORP	COM	032511107	427	9,578	SH	DEF	5
ANADARKO PETE	COM	032511107	9,506	213,425	SH	DEF	6
ANADARKO PETE CORP.	COM	032511107	1,782	40,000	SH	DEF	10
ANADARKO PETE CORP	COM	032511107	1,474	33,086	SH	DEF	11
ANADARKO PETROLEUM CORP	COM	032511107	596	13,374	SH	DEF	12
ANALEX	COM	032653107	5	1,740	SH	DEF	12
ANALOG DEVICES	COM	032654105	85	4,300	SH	DEF	2
ANALOG DEVICES	COM	032654105	501	25,431	SH	DEF	12
ANALOG DEVICES	COM	032654105	41	1,300	SH	DEF	15
ANALOGIC CORP PAR \$0.05	COM	032657207	82	1,950	SH	DEF	3
ANALOGIC CORP NEW	COM	032657207	80	1,910	SH	DEF	12
ANCHOR BANCORP WIS	COM	032839102	2,842	140,700	SH	DEF	6
ANDERSONS	COM	034164103	1,391	109,500	SH	DEF	6
ANDREW CORP	COM	034425108	55	8,443	SH	DEF	12
ANDRX CORP DEL	COM	034553107	5	220	SH	DEF	7
ANDRX GROUP	COM	034553107	98	4,415	SH	DEF	12
ANGELICA CORP.	COM	034663104	38	1,750	SH	DEF	2
ANGELICA CORP	COM	034663104	292	13,600	SH	DEF	3
***ANGIOTECH PHARMACEUTICALS	COM	034918102	4	100	SH	DEF	12
ANGLOGOLD LTD (NEW)	ADR	035128206	16	600	SH	DEF	2
ANHEUSER-BUSCH PANIES	COM	035229103	27,483	543,147	SH	DEF	2
ANHEUSER BUSCH COS	COM	035229103	18,219	360,060	SH	DEF	3
ANHEUSER BUSCH COS	COM	035229103	5,377	106,269	SH	DEF	5
ANHEUSER-BUSCH PANIES	COM	035229103	28	557	SH	DEF	7
ANHEUSER BUSCH PANIES	COM	035229103	1,564	30,906	SH	DEF	11
ANHEUSER BUSCH COMPANIES	COM	035229103	8,682	171,589	SH	DEF	12
ANHEUSER-BUSCH CO.	COM	035229103	72	900	SH	DEF	15
ANHEUSER BUSCH	COM	035229103	325	6,300	SH	DEF	
ANIXTER INTERNATIONAL	COM	035290105	29	1,400	SH	DEF	2
ANIXTER INTERNATIONAL	COM	035290105	2	114	SH	DEF	12
ANNALY MORTGAGE MANAGEMENT	COM	035710409	16,617	900,650	SH	DEF	3
ANNALY MORTGAGE MANAGEMENT	COM	035710409	1,995	108,154	SH	DEF	12
ANNTAYLOR STORES CORP	COM	036115103	2,358	102,400	SH	DEF	3
ANNTAYLOR STORES CORP	COM	036115103	2	107	SH	DEF	12
ANSOFT CORP	COM	036384105	22	4,400	SH	DEF	12
ANTEX CORP.	COM	036730109	0	2,000	SH	DEF	2
ANTHEM	COM	03674B104	52	794	SH	DEF	2
ANTHEM	COM	03674B104	1,078	16,584	SH	DEF	3
ANTHEM	COM	03674B104	24	373	SH	DEF	7
ANTHEM	COM	03674B104	11,910	183,230	SH	DEF	8
ANTHEM, INC.	COM	03674B104	55,250	850,000	SH	DEF	10
ANTHEM	COM	03674B104	333	5,117	SH	DEF	12
ANTHEM	COM	03674B104	219	2,124	SH	DEF	15
ANTEON INTL CORP	COM	03674E108	236	8,700	SH	DEF	12
ANSWERTHINK	COM	036916104	1	500	SH	DEF	12
ANTHRACITE CAPITAL	COM	037023108	96	8,500	SH	DEF	12

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

ANTIGENICS DEL	COM	037032109	9	1,138	SH	DEF	12
ANWORTH MTG ASSET CORP	COM	037347101	9,517	780,700	SH	DEF	3
ANWORTH MORTGAGE ASSET CORP	COM	037347101	83	6,832	SH	DEF	12
AON CORP	COM	037389103	3	150	SH	DEF	2
AON CORP	COM	037389103	717	34,998	SH	DEF	11
AON CORP	COM	037389103	239	11,642	SH	DEF	12
APACHE CORP.	COM	037411105	451	7,580	SH	DEF	2
APACHE CORP	COM	037411105	8,953	150,600	SH	DEF	3
APACHE CORP	COM	037411105	1,574	26,605	SH	DEF	6
APACHE CORP	COM	037411105	3,099	52,131	SH	DEF	12
APASCO S A DE C V ADR	COM	037488103	286	10,005	SH	DEF	6
APARTMENT INVESTMENT & MGT CO CL A	COM	03748R101	49	1,250	SH	DEF	2
APARTMENT INVESTMENT &	COM	03748R101	117	3,019	SH	DEF	12
APARTMENT INVT & MGMT CO	PFD	03748R861	40	1,573	SH	DEF	12
APEX MORTGAGE CAPITAL	COM	037564101	6,302	563,220	SH	DEF	3
APEX MORTGAGE CAPITAL	COM	037564101	132	11,800	SH	DEF	12
APEX MUNICIPAL FUND	UNIT	037580107	28	3,300	SH	DEF	12
APOGEE ENTERPRISES NASD INDL	COM	037598109	3,630	331,800	SH	DEF	3
APOLLO GROUP -CL A	COM	037604105	704	16,210	SH	DEF	12
APOLLO GROUP -UNIVERSITY OF PHOENIX	COM	037604204	2,713	84,390	SH	DEF	3
APOLLO GROUP	COM	037604204	289	8,974	SH	DEF	12
APOGENT TECHNOLOGIES	COM	03760A101	1,361	72,935	SH	DEF	12
APPLE PUTER	COM	037833100	167	11,500	SH	DEF	2
APPLE PUTER	COM	037833100	486	33,500	SH	DEF	5
APPLE PUTER	COM	037833100	1	100	SH	DEF	6
APPLE COMPUTER	COM	037833100	836	57,675	SH	DEF	12
APPLE PUTER	COM	037833100	16	700	SH	DEF	15
APPLEBEES INTL	COM	037899101	3,901	177,975	SH	DEF	3
APPLEBEES INTERNATIONAL	COM	037899101	81	3,700	SH	DEF	12
APPLIED INNOVATION	COM	037916103	1	400	SH	DEF	2
APRIA HEALTHCARE GROUP	COM	037933108	4,234	179,730	SH	DEF	3
APRIA HEALTHCARE GROUP	COM	037933108	340	14,450	SH	DEF	12
APPLERA CORP-APPLIED BIOSYSTEMS	COM	038020103	15	800	SH	DEF	2
APPLERA CORP	COM	038020103	2	100	SH	DEF	6
APPLERA CORP	COM	038020103	193	10,572	SH	DEF	12
APPLERA CORP-CELERA GENOMICS	COM	038020202	2	200	SH	DEF	2
APPLERA CORP CELE	COM	038020202	4,882	618,937	SH	DEF	6
APPLERA CORP	COM	038020202	87	10,973	SH	DEF	12
APPLICA	COM	03815A106	6	1,200	SH	DEF	12
APPLIED DIGITAL SOLUTIONS	COM	038188108	1	2,400	SH	DEF	12
APPLIED INDUSTRIAL	COM	03820C105	15	900	SH	DEF	12
APPLIED MATERIALS	COM	038222105	3,768	326,200	SH	DEF	2
APPLIED MATERIALS	COM	038222105	2,100	181,840	SH	DEF	3
APPLIED MATERIALS	COM	038222105	33	2,896	SH	DEF	9
APPLIED MATERIALS	COM	038222105	271	23,467	SH	DEF	11
APPLIED MATERIALS	COM	038222105	3,429	296,925	SH	DEF	12
APPLIED MICRO CIRCUITS CORP	COM	03822W109	2	527	SH	DEF	7
APPLIED MICRO CIRCUITS CORP	COM	03822W109	21	7,240	SH	DEF	12
APPLIED MOLECULAR EVOLUTION	COM	03823E108	9	2,200	SH	DEF	2
APPLIED MOLECULAR EVOLUTION	COM	03823E108	35	9,000	SH	DEF	12
APTARGROUP	COM	038336103	207	7,700	SH	DEF	12
AQUACELL TECHNOLOGIES	COM	03840N107	57	70,000	SH	DEF	12
AQUILA	COM	03840P102	1,357	331,000	SH	DEF	6
AQUILA	COM	03840P102	807	196,910	SH	DEF	12
ARADIGM CORP	COM	038505103	11	5,445	SH	DEF	12
ARAMARK CORP - CL B	COM	038521100	3,428	163,260	SH	DEF	3
ARAMARK CORP	COM	038521100	8	400	SH	DEF	12
ARBITRON	COM	03875Q108	44	1,282	SH	DEF	6
ARBITRON	COM	03875Q108	21,142	620,000	SH	DEF	8
ARBITRON	COM	03875Q108	262	7,695	SH	DEF	12
ARC WIRELESS SOLUTIONS	COM	03878K108	3	32,000	SH	DEF	12
ARCADIS N V N Y REGIS	COM	03923E107	229	25,864	SH	DEF	6

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

ARCH CHEMICALS	COM	03937R102	1,077	60,800	SH	DEF	3
ARCH CHEMICALS	COM	03937R102	5,536	312,395	SH	DEF	6
ARCH CHEMICALS	COM	03937R102	9	493	SH	DEF	12
ARCH COAL PANY	COM	039380100	4	246	SH	DEF	4
ARCH COAL	COM	039380100	14,075	847,372	SH	DEF	6
ARCHER-DANIELS-MIDLAND CO.	COM	039483102	31	2,440	SH	DEF	2
ARCHER-DANIELS	COM	039483102	14	1,159	SH	DEF	4
ARCHER-DANIEL MIDLND	COM	039483102	21	1,679	SH	DEF	6
ARCHER-DANIELS-MIDLAND CO	COM	039483102	480	38,391	SH	DEF	12
ARCHSTONE - SMITH TRUST	COM	039583109	8	334	SH	DEF	7
ARCHSTONE-SMITH TR	COM	039583109	2,517	105,390	SH	DEF	12
ARCTIC CAT	COM	039670104	2,222	159,200	SH	DEF	6
ARDEN REALTY	COM	039793104	31	1,300	SH	DEF	12
ARGONAUT GROUP	COM	040157109	16	921	SH	DEF	12
ARGOSY GAMING CORP	COM	040228108	5	200	SH	DEF	12
ARIAD PHARMACEUTICALS -DEL	COM	04033A100	6	1,800	SH	DEF	12
ARIBA	COM	04033V104	0	10	SH	DEF	2
ARIBA	COM	04033V104	0	200	SH	DEF	4
ARIBA	COM	04033V104	6	4,550	SH	DEF	12
ARISTOTLE CORP NEW	COM	040448201	4	1,130	SH	DEF	12
ARKANSAS BEST CORP-DEL	COM	040790107	3	100	SH	DEF	12
ARMOR HOLDINGS	COM	042260109	343	22,900	SH	DEF	5
ARMSTRONG HOLDINGS	COM	042384107	22	16,400	SH	DEF	12
ARMSTRONG WORLD INDUSTRIES, IN	COM	042476101	20	15,173	SH	DEF	1
ARQULE	COM	04269E107	36	6,900	SH	DEF	12
ARRIS GROUP	COM	04269Q100	1	350	SH	DEF	12
ARRAY BIOPHARMA	COM	04269X105	99	12,700	SH	DEF	12
ARROW ELECTRONICS	COM	042735100	206	16,275	SH	DEF	5
ARROW ELECTRS	COM	042735100	3	210	SH	DEF	6
ARROW ELECTRONICS	COM	042735100	219	17,330	SH	DEF	12
ARROW FINL CORP	COM	042744102	352	12,285	SH	DEF	6
ARTISOFT	COM	04314L106	2	2,375	SH	DEF	12
ARVINMERITOR	COM	043353101	2,964	158,480	SH	DEF	3
ARVINMERITOR	COM	043353101	19,183	1,028,958	SH	DEF	6
ARVINMERITOR	COM	043353101	31	1,669	SH	DEF	12
ASBURY AUTOMOTIVE GROUP	COM	043436104	1,548	176,900	SH	DEF	3
ASBURY AUTOMOTIVE GROUP	COM	043436104	26	3,000	SH	DEF	12
ASCENTIAL SOFTWARE CORP	COM	04362P108	6	3,173	SH	DEF	12
***ASHANTI GOLDFIELDS CO LTD	COM	043743202	12	2,180	SH	DEF	12
ASHLAND	COM	044204105	27	1,000	SH	DEF	4
ASHLAND	COM	044204105	4	150	SH	DEF	6
ASHLAND	COM	044204105	100	3,730	SH	DEF	12
ASIA PACIFIC FUND	COM	044901106	32	3,785	SH	DEF	12
ASIAINFO HOLDINGS	COM	04518A104	6,333	1,899,000	SH	DEF	3
ASPECT MEDICAL SYSTEMS	COM	045235108	3	1,200	SH	DEF	12
ASPECT COMMUNICATIONS CORP	COM	04523Q102	5	3,102	SH	DEF	12
ASPEN GROUP RESOURCES	COM	045297207	1	11,000	SH	DEF	12
ASPEN TECHNOLOGY	COM	045327103	12	4,000	SH	DEF	12
ASSOCIATED BANC CORP	COM	045487105	5	154	SH	DEF	6
ASSOCIATED BANC CORP	COM	045487105	374	11,795	SH	DEF	12
ASSOCIATED ESTATES REALTY CORP	COM	045604105	45	5,535	SH	DEF	12
ASTORIA FINANCIAL CORP	COM	046265104	24	1,000	SH	DEF	2
ASTORIA FINL CORP	COM	046265104	24,925	1,021,500	SH	DEF	3
ASTORIA FINL CORP	COM	046265104	5	190	SH	DEF	6
ASTORIA FINANCIAL CORP	COM	046265104	125	5,120	SH	DEF	12
ASTORIA FINANCIAL CORP.	COM	046265104	193	5,000	SH	DEF	15
ASTRA AB ECR SCRIPT	COM	046298972	0	2,400	SH	DEF	6
ASTRAZENA PLC -SPONS ADR	ADR	046353108	2	75	SH	DEF	7
ASTRAZENECA PLC	COM	046353108	229	5,000	SH	DEF	6
ASTRONICS CORP	COM	046433108	496	70,600	SH	DEF	6
ASTROPOWER	COM	04644A101	44	6,150	SH	DEF	12
ASYST TECH CORP	COM	04648X107	0	1	SH	DEF	6

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

ATHEROGENICS INC	COM	047439104	145	20,000	SH	DEF	
ATLANTIC COAST AIRLINES HLDG	COM	048396105	148	16,000	SH	DEF	3
ATLANTIC COAST AIRLS	COM	048396105	4,957	535,900	SH	DEF	6
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	2	210	SH	DEF	12
ATLAS AIR WORLDWIDE HLDGS	COM	049164106	2	750	SH	DEF	12
ATMEL CORP	COM	049513104	1	1,000	SH	DEF	2
ATMEL CORP	COM	049513104	34	32,042	SH	DEF	12
ATMEL CORP	CONV	049513AE4	1	6,000	PRN	DEF	12
ATMOS ENERGY CORP	COM	049560105	66	3,064	SH	DEF	2
ATMOS ENERGY CORP	COM	049560105	422	19,608	SH	DEF	12
ATRION CORP	COM	049904105	17	920	SH	DEF	12
AUDIOVOX CORP CL A	COM	050757103	47	6,750	SH	DEF	12
AURORA FOODS	COM	05164B106	2	3,361	SH	DEF	12
AUSTRALIA & NEW ZEALAND BKG	ADR	052528304	3	59	SH	DEF	7
AUTHENTIDATE HOLDING CORP	COM	052666104	3	2,000	SH	DEF	12
AUTODESK	COM	052769106	1,327	104,650	SH	DEF	6
AUTODESK	COM	052769106	322	25,408	SH	DEF	12
AUTOLLIV	COM	052800109	13	613	SH	DEF	2
AUTOLIV	COM	052800109	2,896	137,390	SH	DEF	3
AUTOLIV	COM	052800109	9	444	SH	DEF	12
AUTOMATIC DATA PROCESSING	COM	053015103	18,200	523,453	SH	DEF	1
AUTOMATIC DATA PROCESSING	COM	053015103	9,944	285,983	SH	DEF	2
AUTOMATIC DATA PROCESSING	COM	053015103	9,294	267,306	SH	DEF	3
AUTOMATIC DATA PROCESSING	COM	053015103	37	1,066	SH	DEF	4
AUTOMATIC DATA PROCESSING	COM	053015103	470	13,522	SH	DEF	5
AUTOMATIC DATA PROCESSING	COM	053015103	799	22,992	SH	DEF	11
AUTOMATIC DATA PROCESSING	COM	053015103	9,579	275,501	SH	DEF	12
AUTOMATIC DATA PROCESSING	COM	053015103	83	1,500	SH	DEF	15
AUTONATION	COM	05329W102	5,286	458,860	SH	DEF	3
AUTONATION DEL	COM	05329W102	843	73,213	SH	DEF	12
AUTOZONE	COM	053332102	2	21	SH	DEF	2
AUTOZONE	COM	053332102	7,302	92,600	SH	DEF	3
AUTOZONE	COM	053332102	4,862	61,650	SH	DEF	12
AVALONBAY MUNITIES	COM	053484101	15	350	SH	DEF	2
AVALONBAY MUNITIES	COM	053484101	902	21,590	SH	DEF	5
AVALONBAY COMMUNITIES	COM	053484101	227	5,424	SH	DEF	12
AVANIR PHARMACEUTICALS-CL A	COM	05348P104	1	1,000	SH	DEF	12
AVANEX CORP	COM	05348W109	33	23,875	SH	DEF	12
AVANT IMMUNOTHERAPEUTICS	COM	053491106	3	2,900	SH	DEF	12
AVATAR HOLDINGS	COM	053494100	51	2,100	SH	DEF	12
AVAYA	COM	053499109	2	1,597	SH	DEF	2
AVAYA	COM	053499109	0	179	SH	DEF	4
AVAYA	COM	053499109	1	590	SH	DEF	6
AVAYA	COM	053499109	0	116	SH	DEF	7
AVAYA	COM	053499109	40	27,638	SH	DEF	12
AVENTIS	ADR	053561106	296	5,630	SH	DEF	2
AVENTIS	ADR	053561106	6	118	SH	DEF	7
AVENUE A	COM	053566105	5	2,000	SH	DEF	12
AVERY DENNISON CORP.	COM	053611109	46	800	SH	DEF	2
AVERY DENNISON CORP	COM	053611109	607	10,660	SH	DEF	12
AVIALL NEW	COM	05366B102	8	800	SH	DEF	12
AVICI SYSTEMS	COM	05367L109	1	1,240	SH	DEF	12
AVID TECHNOLOGY	COM	05367P100	110	10,690	SH	DEF	11
AVID TECHNOLOGY	COM	05367P100	117	11,320	SH	DEF	12
AVIGEN INC	COM	053690103	20	2,500	SH	DEF	
AVISTA CORP	COM	05379B107	74	6,600	SH	DEF	3
AVISTA CORP	COM	05379B107	9,705	866,550	SH	DEF	6
AVISTA CORP	COM	05379B107	32	2,899	SH	DEF	12
AVITAR	COM	053801106	5	20,000	SH	DEF	5
AVITAR NEW	COM	053801106	5	21,500	SH	DEF	12
AVNET	COM	053807103	113	10,500	SH	DEF	3
AVNET	COM	053807103	125	11,575	SH	DEF	5

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

AVNET	COM	053807103	3	240	SH	DEF	6
AVNET	COM	053807103	245	22,734	SH	DEF	12
AVOCA	COM	053843108	9	500	SH	DEF	12
AVOCENT CORP	COM	053893103	8,033	600,405	SH	DEF	3
AVOCENT CORP	COM	053893103	189	14,131	SH	DEF	12
***AVINO SILVER & GOLD MINES	COM	053906103	1	2,000	SH	DEF	12
AVON PRODUCTS	COM	054303102	55	1,200	SH	DEF	2
AVON PRODUCTS, INC.	COM	054303102	1,383	30,000	SH	DEF	10
AVON PRODUCTS	COM	054303102	220	4,767	SH	DEF	11
AVON PRODUCTS	COM	054303102	1,840	39,913	SH	DEF	12
AXA-UAP - SPONSORED ADR	ADR	054536107	296	29,566	SH	DEF	2
AXA-UAP - SPONSORED ADR	ADR	054536107	2	236	SH	DEF	7
AXCELIS TECHNOLOGIES	COM	054540109	16	3,239	SH	DEF	2
AXCELIS TECHNOLOGIES	COM	054540109	10	1,965	SH	DEF	12
AZTAR CORP	COM	054802103	4,411	333,950	SH	DEF	3
AZTAR CORP	COM	054802103	11,098	842,316	SH	DEF	6
***AXCAN PHARMA	COM	054923107	7	775	SH	DEF	12
BB&T CORP.	COM	054937107	2,180	62,205	SH	DEF	2
BB&T CORP	COM	054937107	6,824	194,750	SH	DEF	3
BB&T CORP.	COM	054937107	193	5,500	SH	DEF	7
BB&T CORP	COM	054937107	248	7,069	SH	DEF	11
BB&T CORP	COM	054937107	11,023	314,583	SH	DEF	12
BCSB BANKCORP	COM	054948104	6	500	SH	DEF	12
BAA PLC SPONSORED ADR	COM	05518L206	381	45,852	SH	DEF	6
BAE SYSTEMS PLC	ADR	05523R107	5	416	SH	DEF	2
BASF AG SPONSORED ADR	ADR	055262505	2	50	SH	DEF	2
BCE	COM	05534B109	377	21,325	SH	DEF	2
BCE	COM	05534B109	657	37,100	SH	DEF	6
BCE	COM	05534B109	56	3,141	SH	DEF	12
BGI	COM	055431100	6	25,000	SH	DEF	12
BG PLC ADR FNL INSTLL	COM	055434203	353	16,352	SH	DEF	6
THE BISYS GROUP	COM	055472104	3293	197,061	SH	DEF	7
BISYS GROUP	COM	055472104	23	1,400	SH	DEF	12
BJ SERVICES CO	COM	055482103	49	1,892	SH	DEF	12
BJS WHOLESALE CLUB	COM	05548J106	2,546	133,935	SH	DEF	5
BJS WHOLESALE CLUB	COM	05548J106	4,642	244,185	SH	DEF	6
BJ'S WHOLESALE CLUB	COM	05548J106	5,323	280,000	SH	DEF	8
BJ'S WHOLESALE CLUB INC.	COM	05548J106	32,317	1,700,000	SH	DEF	10
BJS WHOLESALE CLUB	COM	05548J106	1,922	101,111	SH	DEF	12
BOK FINANCIAL CORP	COM	05561Q201	909	27,970	SH	DEF	3
BP PLC	COM	055622104	14,947	374,606	SH	DEF	1
BP P.L.C SPONSORED ADR	ADR	055622104	14,573	365,238	SH	DEF	2
BP AMOCO PLC	COM	055622104	17,370	435,347	SH	DEF	5
BP AMOCO ADS	COM	055622104	6,707	167,083	SH	DEF	6
BP P.L.C SPONSORED ADR	ADR	055622104	945	23,675	SH	DEF	7
BP PLC ADR	COM	055622104	894	22,403	SH	DEF	11
BP PLC	SPON ADR	055622104	144	2,640	SH	DEF	15
BP PRUDHOE BAY ROYALTY TRUST	COM	055630107	59	4,100	SH	DEF	12
BRE PROPERTIES CL A	COM	05564E106	15	500	SH	DEF	2
BRE PROPERTIES CL A	COM	05564E106	25	800	SH	DEF	7
BRE PROPERTIES CL A	COM	05564E106	1,725	56,100	SH	DEF	9
BRE PROPERTIES	COM	05564E106	433	14,075	SH	DEF	12
BNP RESIDENTIAL PPTYS	COM	05564T103	22	2,245	SH	DEF	12
BSB BANCORP	COM	055652101	30	1,500	SH	DEF	4
BT GROUP PLC	ADR	05577E101	157	6,089	SH	DEF	2
BT GROUP PLC ADR	COM	05577E101	2,245	84,277	SH	DEF	6
BMC SOFTWARE	COM	055921100	7	500	SH	DEF	2
BMC SOFTWARE	COM	055921100	4	300	SH	DEF	4
BMC SOFTWARE	COM	055921100	1,148	87,869	SH	DEF	6
BMC SOFTWARE	COM	055921100	3	226	SH	DEF	7
BMC SOFTWARE	COM	055921100	166	12,699	SH	DEF	12
B2B INTERNET HOLDERS TRUST	COM	056033103	1	800	SH	DEF	12

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

BWAY CORP	COM	056039100	4	300	SH	DEF	3
BACK YARD BURGERS	COM	05635W101	6	1,000	SH	DEF	2
BACK YARD BURGERS	COM	05635W101	26	4,200	SH	DEF	12
BAIRNCO CORP	COM	057097107	638	116,000	SH	DEF	6
BAKER MICHAEL CORP	COM	057149106	10	1,000	SH	DEF	12
BAKER HUGHES	COM	057224107	360	12,388	SH	DEF	12
BALDOR ELECTRIC CO	COM	057741100	72	3,750	SH	DEF	12
BALDWIN PIANO & ORGAN CO	COM	058246109	0	750	SH	DEF	7
BALL CORP	COM	058498106	26,459	526,423	SH	DEF	6
BALL CORP	COM	058498106	191	3,800	SH	DEF	12
***BALLARD POWER SYSTEMS	COM	05858H104	88	9,550	SH	DEF	12
BALLY TOTAL FITNESS	COM	05873K108	6,850	691,200	SH	DEF	6
BALLYS TOTAL FITNESS HOLDING	COM	05873K108	2	175	SH	DEF	12
BALTEK CORP	COM	058822107	106	12,900	SH	DEF	6
BANC INSURANCE CORP	COM	05945K102	45	8,830	SH	DEF	6
BANCO BRADESCO-SA	ADR	059460204	1	93	SH	DEF	2
BANCO BILBAO VIZCAYA ARGENTINA SA	ADR	05946K101	2	296	SH	DEF	2
BANCO BILBAO VIZCAYA	COM	05946K101	358	47,195	SH	DEF	6
BANCO BILBAO VIZCAYA ARGENTINA SA	ADR	05946K101	2	267	SH	DEF	7
BANCO SANTANDER CENTRAL HISPANO	ADR	05964H105	1	272	SH	DEF	7
BANCORPSOUTH IND NASD BK INS	COM	059692103	15,484	786,010	SH	DEF	3
BANCORPSOUTH	COM	059692103	207	10,500	SH	DEF	12
BANDAG	COM	059815100	128	4,200	SH	DEF	3
BANDAG	COM	059815100	8	275	SH	DEF	12
BANDAG	CL A	059815308	1,499	55,500	SH	DEF	6
BANKAMERICA CORP.	COM	060505104	385	6,034	SH	DEF	1
BANK OF AMERICA CORP	COM	060505104	787	12,340	SH	DEF	2
BANK OF AMERICA CORP	COM	060505104	42,770	670,372	SH	DEF	3
BANK OF AMERICA	COM	060505104	8	120	SH	DEF	4
BANK OF AMERICA CORP	COM	060505104	2,368	37,116	SH	DEF	5
BANK OF AMERICA CORP	COM	060505104	42,915	672,651	SH	DEF	6
BANK OF AMERICA CORP	COM	060505104	238	3,735	SH	DEF	7
BANK OF AMERICA CORP.	COM	060505104	158	2,472	SH	DEF	9
BANK OF AMERICA CORPORATION	COM	060505104	12,543	196,600	SH	DEF	10
BANK OF AMERICA CORP	COM	060505104	366	5,730	SH	DEF	11
BANK OF AMER CORP	COM	060505104	17,828	279,438	SH	DEF	12
BANK OF AMERICA CORP.	COM	060505104	594	5,875	SH	DEF	15
BANK OF GRANITE CORP	COM	062401104	46	2,570	SH	DEF	12
BANK OF HAWAII CORP	COM	062540109	17	600	SH	DEF	2
BANK HAWAII CORP	COM	062540109	3,937	141,120	SH	DEF	6
BANK HAWAII CORP	COM	062540109	113	4,052	SH	DEF	12
BANK OF KENTUCKY FINANCIAL	COM	062896105	14	564	SH	DEF	2
BANK OF KENTUCKY FINANCIAL	COM	062896105	458	19,073	SH	DEF	12
BANK OF THE OZARKS	COM	063904106	250	10,920	SH	DEF	3
BANK OF THE OZARKS	COM	063904106	1,932	84,350	SH	DEF	6
BANK OF NEW YORK, INC.	COM	064057102	1,395	48,533	SH	DEF	1
BANK OF NEW YORK CO.	COM	064057102	198	6,899	SH	DEF	2
BANK NEW YORK	COM	064057102	2,362	82,170	SH	DEF	3
BANK OF NEW YORK	COM	064057102	270	9,400	SH	DEF	4
BANK NEW YORK	COM	064057102	344	11,956	SH	DEF	5
BANK NEW YORK	COM	064057102	2	60	SH	DEF	6
BANK OF NEW YORK CO.	COM	064057102	11	400	SH	DEF	7
BANK OF NEW YORK	COM	064057102	310	10,803	SH	DEF	11
BANK OF NEW YORK CO	COM	064057102	1,105	38,436	SH	DEF	12
BANK OF NEW YORK CO.	COM	064057102	59	1,300	SH	DEF	15
BANK OF NEW YORK	COM	064057102	167	5,800	SH	DEF	
BANQUE DE NOUVELLE-ECOSSE	COM	064149107	6	200	SH	DEF	12
BANK OF THE NORTHWEST	COM	064206105	1163	52,500	SH	DEF	7
BANK ONE CORP	COM	06423A103	292	7,803	SH	DEF	2
BANK ONE CORP	COM	06423A103	17,940	479,690	SH	DEF	3
BANC ONE	COM	06423A103	19	500	SH	DEF	4
BANK ONE CORP	COM	06423A103	583	15,600	SH	DEF	5



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

BANK ONE CORP	COM	06423A103	4,118	110,100	SH	DEF	6
BANK ONE CORP	COM	06423A103	243,177	6,502,060	SH	DEF	8
BANK ONE CORP.	COM	06423A103	10	280	SH	DEF	9
BANK ONE CORPORATION	COM	06423A103	452,571	12,100,825	SH	DEF	10 12,
BANK ONE CORP	COM	06423A103	1,097	29,325	SH	DEF	11
BANK ONE CORP	COM	06423A103	9,614	257,068	SH	DEF	12
BANK ONE CORP	COM	06423A103	642	11,200	SH	DEF	15
BANK OF CAROLINAS MOCKSVILLE	COM	06423T102	1	120	SH	DEF	12
BANKATLANTIC BANCORP -CL A	COM	065908501	13	1,500	SH	DEF	12
BANKNORTH GROUP	COM	06646R107	2,385	100,420	SH	DEF	3
BANKNORTH GROUP	COM	06646R107	7	290	SH	DEF	6
BANKNORTH GROUP	COM	06646R107	4826	203,200	SH	DEF	7
BANKNORTH GROUP	COM	06646R107	39,148	1,648,341	SH	DEF	8
BANKNORTH GROUP, INC.	COM	06646R107	38,000	1,600,000	SH	DEF	10 1,
BANKNORTH GROUP	COM	06646R107	529	22,290	SH	DEF	12
BANKUNITED FINANCIAL CORP	COM	06652B103	5,199	325,935	SH	DEF	3
BANNER CORP	COM	06652V109	3,456	171,085	SH	DEF	6
BANTA CORP NASD INDL	COM	066821109	4,038	113,755	SH	DEF	3
BARD C R	COM	067383109	1,683	30,800	SH	DEF	3
BARD C R	COM	067383109	3	50	SH	DEF	6
C R BARD	COM	067383109	867	15,867	SH	DEF	12
BARCLAYS PLC	ADR	06738E204	7	276	SH	DEF	7
BARNES & NOBLE	COM	067774109	11	500	SH	DEF	2
BARNES & NOBLE	COM	067774109	3	140	SH	DEF	6
BARNES & NOBLE	COM	067774109	927	43,800	SH	DEF	12
***BARRICK GOLD CORP	COM	067901108	1,033	66,405	SH	DEF	12
BARPOINT.COM	COM	068296102	1	7,300	SH	DEF	12
BARR LABORATORIES	COM	068306109	337	5,414	SH	DEF	12
BARRA	COM	068313105	4	150	SH	DEF	12
R G BARRY CORP-OHIO	COM	068798107	6	1,562	SH	DEF	12
BAUSCH & LOMB	COM	071707103	32	950	SH	DEF	2
BAUSCH & LOMB	COM	071707103	4	110	SH	DEF	6
BAUSCH & LOMB	COM	071707103	1,154	34,802	SH	DEF	9
BAUSCH & LOMB	COM	071707103	61	1,852	SH	DEF	12
BAXTER INTL	COM	071813109	3,364	110,112	SH	DEF	2
BAXTER INTL	COM	071813109	2,328	76,202	SH	DEF	3
BAXTER INTERNATIONAL	COM	071813109	19	634	SH	DEF	4
BAXTER INTERNATIONAL	COM	071813109	1,576	51,580	SH	DEF	5
BAXTER INTL	COM	071813109	52	1,700	SH	DEF	7
BAXTER INTERNATIONAL	COM	071813109	221	7,226	SH	DEF	11
BAXTER INTERNATIONAL	COM	071813109	3,996	130,792	SH	DEF	12
BAXTER INTERNATIONAL	COM	071813109	82	1,700	SH	DEF	15
BAY NATIONAL CORP	COM	072500101	72	10,000	SH	DEF	11
BAY NATIONAL CORP	COM	072500101	7	1,000	SH	DEF	12
BAY VIEW CAPITAL CORP-DEL	COM	07262L101	1,950	343,900	SH	DEF	12
BAYCORP HLDGS CORP	COM	072728108	1,296	101,900	SH	DEF	6
BAYER AG SPONS ADR	ADR	072730302	137	7,770	SH	DEF	2
BAYERISCHE HYPO-UND VEREINSBANK	COM	072735103	1	60	SH	DEF	2
***BAYERISCHE HYPO-UND	COM	072735103	3	210	SH	DEF	12
BE AEROSPACE	COM	073302101	46	9,600	SH	DEF	6
BE AEROSPACE	COM	073302101	1	275	SH	DEF	12
BE SEMICONDUCTOR INDS	COM	073320103	1,588	385,270	SH	DEF	6
BEA SYSTEMS	COM	073325102	19	3,600	SH	DEF	4
BEA SYSTEMS	COM	073325102	101	19,510	SH	DEF	12
THE BEAR STEARNS COS	COM	073902108	337	5,975	SH	DEF	2
BEAR STEARNS COS	COM	073902108	2,047	36,300	SH	DEF	3
BEAR STEARNS COS	COM	073902108	666	11,811	SH	DEF	5
BEAR STEARNS COS	COM	073902108	13,287	235,590	SH	DEF	6
BEAR STEARNS COMPANIES	COM	073902108	756	13,407	SH	DEF	12
BEAR STEARNS	COM	073902108	9	100	SH	DEF	15
BEAZER HOMES USA	COM	07556Q105	739	12,100	SH	DEF	3
BEAZER HOMES USA	COM	07556Q105	7,266	119,021	SH	DEF	6

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

BEBE STORES	COM	075571109	1,449	122,700	SH	DEF	6
BECKMAN COULTER	COM	075811109	1,978	51,100	SH	DEF	3
BECKMAN COULTER	COM	075811109	1,554	40,151	SH	DEF	12
BECTON DICKINSON & CO	COM	075887109	14	500	SH	DEF	2
BECTON DICKINSON & CO	COM	075887109	102	3,600	SH	DEF	3
BECTON DICKINSON & CO	COM	075887109	503	17,700	SH	DEF	5
BECTON DICKINSON	COM	075887109	14	500	SH	DEF	6
BECTON DICKINSON & CO	COM	075887109	2,328	81,969	SH	DEF	12
BED BATH & BEYOND	COM	075896100	1	23	SH	DEF	2
BED BATH & BEYOND	COM	075896100	12	376	SH	DEF	4
BED BATH & BEYOND	COM	075896100	19	585	SH	DEF	7
BED BATH & BEYOND	COM	075896100	736	22,583	SH	DEF	12
BEDFORD BANCSHARES	COM	076014109	24	1,557	SH	DEF	12
BEDFORD PPTY INVS	COM	076446301	12,720	513,750	SH	DEF	3
BEDFORD PROPERTY INVESTORS	COM	076446301	1,856	74,943	SH	DEF	9
BEL FUSE -CL B	COM	077347300	37	1,745	SH	DEF	12
BELLSOUTH CORP.	COM	079860102	416	22,662	SH	DEF	1
BELLSOUTH CORP.	COM	079860102	647	35,228	SH	DEF	2
BELLSOUTH CORP	COM	079860102	8,806	479,648	SH	DEF	3
BELLSOUTH CORP	COM	079860102	308	16,785	SH	DEF	5
BELLSOUTH CORP	COM	079860102	6	350	SH	DEF	6
BELLSOUTH CORP.	COM	079860102	10	540	SH	DEF	7
BELLSOUTH CORP.	COM	079860102	40	2,173	SH	DEF	9
BELLSOUTH CORP	COM	079860102	452	24,628	SH	DEF	11
BELLSOUTH CORP	COM	079860102	5,913	322,043	SH	DEF	12
BELLSOUTH CORP.	COM	079860102	151	5,200	SH	DEF	15
BELL SOUTH	COM	079860102	254	13,000	SH	DEF	
BELMONT BANCORP	COM	080162100	20	4,353	SH	DEF	12
BELO A H SER A	COM	080555105	2,801	128,010	SH	DEF	2
BELO CORP SER A	COM	080555105	274	12,500	SH	DEF	3
BELO CORP	COM	080555105	5	230	SH	DEF	6
BELO CORP	COM	080555105	256	11,700	SH	DEF	12
***BEMA GOLD CORP	COM	08135F107	5	4,000	SH	DEF	12
BEMIS PANY	COM	081437105	901	18,239	SH	DEF	5
BEMIS CO	COM	081437105	759	15,360	SH	DEF	12
BENCHMARK ELECTRONICS	COM	08160H101	5,768	274,020	SH	DEF	3
BENETTON GROUP SPA	COM	081795403	2,033	110,613	SH	DEF	6
BENIHANA	CL A	082047200	959	77,330	SH	DEF	6
BENJ FRANKLIN FEDERAL SAVINGS	COM	082072109	2	500	SH	DEF	12
BERKLEY W R CORP	COM	084423102	2,997	88,150	SH	DEF	3
W R BERKLEY CORP	COM	084423102	16	475	SH	DEF	12
BERKSHIRE HATHAWAY CL A	COM	084670108	29,486	399	SH	DEF	2
BERKSHIRE HATHAWAY	CL A	084670108	591	8	SH	DEF	4
BERKSHIRE HATHAWAY DEL	COM	084670108	370	5	SH	DEF	5
BERKSHIRE HATHAWAY CL A	COM	084670108	74	1	SH	DEF	7
BERKSHIRE HATHAWAY DEL	COM	084670108	370	5	SH	DEF	11
BERKSHIRE HATHAWAY -DEL	COM	084670108	2,660	36	SH	DEF	12
BERKSHIRE HATHAWAY A SHARES	COM	084670108	220	3	SH	DEF	
BERKSHIRE HATHAWAY, INC. CL B	COM	084670207	545	221	SH	DEF	1
BERKSHIRE HATHAWAY CL B	COM	084670207	1,070	434	SH	DEF	2
BERKSHIRE HATHAWAY CL B	CL B	084670207	2,329	945	SH	DEF	4
BERKSHIRE HATHAWAY DEL	COM	084670207	3,256	1,321	SH	DEF	5
BERKSHIRE HATHAWAY	CL B	084670207	10,609	4,304	SH	DEF	6
BERKSHIRE HATHAWAY CL B	COM	084670207	30	12	SH	DEF	7
BERKSHIRE HATHAWAY CL B	COM	084670207	56,192	22,796	SH	DEF	8
BERKSHIRE HATHAWAY DEL	COM	084670207	375	152	SH	DEF	11
BERKSHIRE HATHAWAY	COM	084670207	13,678	5,549	SH	DEF	12
BERRY PETE CO CL A	COM	085789105	160	9,400	SH	DEF	3
BERRY PETE CO	CL A	085789105	3,323	195,600	SH	DEF	6
BEST BUY MPANY	COM	086516101	1,421	63,683	SH	DEF	5
BEST BUY COMPANYY	COM	086516101	3,124	140,010	SH	DEF	12
BEST BUY PANY	COM	086516101	3,007	85,000	SH	DEF	15

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

BETHLEHEM STEEL CORP	COM	087509105	4	40,554	SH	DEF	12
BEVERLY ENTERPRISES	COM	087851309	2,316	956,900	SH	DEF	6
BEVERLY ENTERPRISES NEW	COM	087851309	197	81,387	SH	DEF	9
BEVERLY ENTERPRISES NEW	COM	087851309	17	6,980	SH	DEF	12
BHP LTD SPONSORED ADR	COM	088606108	5,955	598,005	SH	DEF	6
BIG DADDY'S BBQ RACING CO.	COM	089117105	1	215,000	SH	DEF	12
BIG LOTS	COM	089302103	6	400	SH	DEF	2
BIG LOTS	COM	089302103	80,930	5,112,416	SH	DEF	8
BIG LOTS, INC.	COM	089302103	53,426	3,375,000	SH	DEF	10
BIG LOTS	COM	089302103	1	56	SH	DEF	12
BINDVIEW DEVELOPMENT CORP	COM	090327107	3	3,000	SH	DEF	12
BIO RAD LABS CL A	COM	090572207	227	6,020	SH	DEF	3
BIO TECHNOLOGY GENERAL CORP	COM	090578105	2	700	SH	DEF	12
BIOANALYTICAL SYS	COM	09058M103	137	44,300	SH	DEF	6
BIOFIELD CORP	COM	090591108	2	5,400	SH	DEF	12
BIOGEN, INC.	COM	090597105	227	7,761	SH	DEF	1
BIOGEN	COM	090597105	6	200	SH	DEF	2
BIOGEN	COM	090597105	6,957	237,669	SH	DEF	9
BIOGEN	COM	090597105	978	33,411	SH	DEF	12
BIOJECT MEDICAL TECHNOLOGIES	COM	09059T206	8	3,900	SH	DEF	12
BIOMET	COM	090613100	9,130	342,836	SH	DEF	2
BIOMET	COM	090613100	2,925	109,838	SH	DEF	5
BIOMET	COM	090613100	4669	175,325	SH	DEF	7
BIOMET	COM	090613100	3,549	133,288	SH	DEF	12
BIOPURE CORP	COM	09065H105	11	3,134	SH	DEF	12
BIOSOURCE INTERNATIONAL	COM	09066H104	24	4,000	SH	DEF	12
BIOTIME	COM	09066L105	3	2,100	SH	DEF	12
BIOSPHERE MEDICAL	COM	09066V103	1	300	SH	DEF	12
BIOTECH HOLDRS TR	COM	09067D201	280	3,600	SH	DEF	2
BIOTECH HOLDRS TR	COM	09067D201	244	3,138	SH	DEF	12
BIOVAIL CORP	COM	09067J109	9	375	SH	DEF	7
BIOVAIL CORP	COM	09067J109	12	500	SH	DEF	12
BIORELIANCE CORP	COM	090951104	3	140	SH	DEF	12
BIRMINGHAM STEEL CORP	COM	091250100	1	2,025	SH	DEF	12
BIOMIRA	COM	09161R106	2	3,000	SH	DEF	7
***BIOMIRA	COM	09161R106	2	3,000	SH	DEF	12
BITSTREAM -CL A	COM	091736108	23	11,500	SH	DEF	12
BLACK & DECKER CORP.	COM	091797100	465	11,084	SH	DEF	2
BLACK & DECKER CORP	COM	091797100	2	40	SH	DEF	6
BLACK & DECKER CORP.	COM	091797100	1,056	25,177	SH	DEF	9
BLACK & DECKER CORP	COM	091797100	1,232	29,381	SH	DEF	12
BLACK BOX CORP DEL	COM	091826107	10,159	306,000	SH	DEF	6
BLACK BOX CORP-DEL	COM	091826107	71	2,150	SH	DEF	12
BLACK HILLS CORP	COM	092113109	12,100	462,000	SH	DEF	6
BLACK HILLS CORP	COM	092113109	515	19,681	SH	DEF	12
BLACKROCK INSURED MUNICIPAL	UNIT	092474105	82	7,450	SH	DEF	12
BLACKROCK OME OPPORTUNITY	UNIT	092475102	371	33,868	SH	DEF	12
BLACKROCK FLORIDA INVESTMENT	UNIT	09247B109	24	1,600	SH	DEF	12
BLACKROCK NEW JERSEY INVT	UNIT	09247C107	28	2,000	SH	DEF	12
BLACKROCK INVESTMENT QUALITY	UNIT	09247D105	14	994	SH	DEF	12
BLACKROCK OME TRUST	UNIT	09247F100	292	35,575	SH	DEF	12
BLACKROCK CALIFORNIA INSURED	UNIT	09247G108	5	300	SH	DEF	12
BLACKROCK FLORIDA INSURED	UNIT	09247H106	220	13,866	SH	DEF	12
BLACKROCK INVESTMENT QUALITY	UNIT	09247J102	30	3,200	SH	DEF	12
BLACKROCK INSURED MUNICIPAL	UNIT	09247K109	34	2,063	SH	DEF	12
BLACKROCK NEW YORK INSURED	UNIT	09247L107	241	14,750	SH	DEF	12
BLACKROCK MUNICIPAL TARGET	UNIT	09247M105	82	7,488	SH	DEF	12
BLACKROCK STRATEGIC TERM TRUST	UNIT	09247P108	20	2,000	SH	DEF	12
BLACKROCK	COM	09247X101	2,382	57,520	SH	DEF	3
BLACKROCK	COM	09247X101	6852	165,425	SH	DEF	7
BLACKROCK MUN 2018 TERM TR	UNIT	09248C106	50	3,570	SH	DEF	12
BLACKROCK MUNI OME TR	UNIT	09248F109	476	33,457	SH	DEF	12

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

BLACKROCK FL MUNI OME TR	UNIT	09248H105	16	1,062	SH	DEF	12
BLACKROCK NJ MUNI OME TR	UNIT	09248J101	31	2,124	SH	DEF	12
BLACKROCK HIGH YIELD TR	UNIT	09248N102	14	1,500	SH	DEF	12
BLACKROCK STRATEGIC MUN TR	UNIT	09248T109	29	2,000	SH	DEF	12
BLACKROCK CORE BD TR	UNIT	09249E101	119	8,303	SH	DEF	12
BLACKROCK STRATEGIC BOND TRUST	COM	09249G106	44	3,450	SH	DEF	12
BLACKROCK MUN BD TR	UNIT	09249H104	30	2,012	SH	DEF	12
BLACKROCK MD MUN BD TR	UNIT	09249L105	121	8,148	SH	DEF	12
BLACKROCK MUNICIPAL OME	UNIT	09249N101	72	5,000	SH	DEF	12
BLAIR CORP	COM	092828102	1,407	68,800	SH	DEF	6
BLAIR CORP	COM	092828102	6	300	SH	DEF	12
BLOCK H & R	COM	093671105	2,126	50,610	SH	DEF	2
BLOCK (H&R)	COM	093671105	33,414	795,390	SH	DEF	3
BLOCK H & R	COM	093671105	131	3,120	SH	DEF	9
H & R BLOCK	COM	093671105	637	15,168	SH	DEF	12
BLOCK H & R	COM	093671105	200	3,000	SH	DEF	15
BLOCKBUSTER CL A	COM	093679108	27,900	1,125,010	SH	DEF	3
BLOCKBUSTER	COM	093679108	11	425	SH	DEF	12
BLONDER TONGUE LABS	COM	093698108	93	62,000	SH	DEF	6
BLUE CHIP VALUE FUND	UNIT	095333100	39	8,040	SH	DEF	12
BLUE COAT SYSTEMS	COM	09534T508	1	200	SH	DEF	12
BLUE FISH CLOTHING	COM	095480109	0	100	SH	DEF	2
BLUEGREEN CORP	COM	096231105	538	173,400	SH	DEF	6
BOB EVANS FARMS	COM	096761101	2	100	SH	DEF	2
BOB EVANS FARMS NASD INDL	COM	096761101	6,167	260,230	SH	DEF	3
BOB EVANS FARMS	COM	096761101	4,592	193,750	SH	DEF	6
BOB EVANS FARMS	COM	096761101	172	7,269	SH	DEF	12
BOEING CO.	COM	097023105	593	17,369	SH	DEF	2
BOEING CO	COM	097023105	7,064	206,968	SH	DEF	3
BOEING CO	COM	097023105	22,612	662,441	SH	DEF	6
BOEING CO.	COM	097023105	1,448	42,426	SH	DEF	9
BOEING CO	COM	097023105	202	5,928	SH	DEF	11
BOEING CO	COM	097023105	6,806	199,403	SH	DEF	12
BOEING CO.	COM	097023105	141	2,600	SH	DEF	15
BOISE CASCADE CORP	COM	097383103	3	120	SH	DEF	6
BOISE CASCADE CORP	COM	097383103	173	7,579	SH	DEF	12
BOLT TECHNOLOGY CORP	COM	097698104	33	8,600	SH	DEF	6
BOLT TECHNOLOGY CORP	COM	097698104	32	8,415	SH	DEF	12
BOMBARDIER - CAT B" "	COM	097751200	4	1,548	SH	DEF	12
BON-TON STORES	COM	09776J101	782	188,400	SH	DEF	6
BOMBAY CO	COM	097924104	62	23,100	SH	DEF	6
BOMBAY CO	COM	097924104	21	7,950	SH	DEF	12
BOOTS PLC ADR	COM	099491201	3,097	186,716	SH	DEF	6
BORDERS GROUP	COM	099709107	258	16,300	SH	DEF	2
BORDERS GROUP	COM	099709107	2,154	136,300	SH	DEF	3
BORDERS GROUP	COM	099709107	2,985	188,900	SH	DEF	6
BORDERS GROUP	COM	099709107	186	11,765	SH	DEF	12
BORG WARNER AUTO	COM	099724106	14,973	301,640	SH	DEF	3
BORG WARNER	COM	099724106	15,734	316,970	SH	DEF	6
BORG WARNER AUTOMOTIVE	COM	099724106	63	1,276	SH	DEF	12
BORLAND SOFTWARE CORP	COM	099849101	2	300	SH	DEF	12
BOSTON ACOUSTICS	COM	100534106	602	49,800	SH	DEF	6
BOSTON ACOUSTICS	COM	100534106	21	1,750	SH	DEF	12
BOSTON BEER CO -CL A	COM	100557107	28	2,028	SH	DEF	12
BOSTON COMMUNICATIONS GROUP	COM	100582105	11	1,085	SH	DEF	12
BOSTON PROPERTIES	COM	101121101	1,727	46,416	SH	DEF	2
BOSTON PROPERTIES	COM	101121101	84	2,270	SH	DEF	12
BOSTON SCIENTIFIC CORP.	COM	101137107	1,382	43,800	SH	DEF	2
BOSTON SCIENTIFIC CORP	COM	101137107	1,032	32,688	SH	DEF	5
BOSTON SCIENTIFIC	COM	101137107	5,069	160,600	SH	DEF	6
BOSTON SCIENTIFIC CORP.	COM	101137107	0	0	SH	DEF	9
BOSTON SCIENTIFIC CORP	COM	101137107	538	17,050	SH	DEF	12

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

BOSTONFED BANCORP	COM	101178101	1,541	51,400	SH	DEF	6
BOSTONFED BANCORP	COM	101178101	13	450	SH	DEF	12
BOTTOMLINE TECHNOLOGIES (DE)	COM	101388106	3	700	SH	DEF	12
BOULDER TOTAL RETURN FUND	UNIT	101541100	7	500	SH	DEF	12
BOWATER	COM	102183100	3,159	88,960	SH	DEF	6
BOWATER	COM	102183100	373	10,565	SH	DEF	12
BOWL AMERICA -CL A	COM	102565108	51	4,410	SH	DEF	12
BOWNE & CO	COM	103043105	13	1,300	SH	DEF	12
BOYD GAMING CORP	COM	103304101	657	35,200	SH	DEF	3
BOYDS COLLECTION LT	COM	103354106	6,417	996,400	SH	DEF	6
BOYKIN LODGING CO	COM	103430104	5,816	610,819	SH	DEF	6
BOYKIN LODGING CO	COM	103430104	22	2,250	SH	DEF	12
BRADLEY PHARMACEUTICALS	COM	104576103	35	4,000	SH	DEF	12
BRADY W H CO.	COM	104674106	3	100	SH	DEF	7
BRAINTECH	COM	105022206	1	2,100	SH	DEF	12
BRANDYWINE REALTY TRUST-SBI	COM	105368203	1,874	83,117	SH	DEF	12
BRASCAN CORP LTD VTG	COM	10549P606	640	31,595	SH	DEF	6
***BRASCAN CORP	COM	10549P606	42	2,125	SH	DEF	12
BRASIL TELE PART SA	ADR	105530109	2,015	90,739	SH	DEF	3
BRASS EAGLE	COM	10553F106	707	109,100	SH	DEF	6
BRAZIL FUND	UNIT	105759104	13	1,500	SH	DEF	12
BRIGGS & STRATTON CORP	COM	109043109	274	7,300	SH	DEF	3
BRIGGS & STRATTON COR	COM	109043109	2,219	59,192	SH	DEF	6
BRIGGS & STRATTON CORP	COM	109043109	95	2,540	SH	DEF	12
BRIGHTPOINT	COM	109473405	1	574	SH	DEF	12
BRILLANCE CHINA AUTOMOTIVE HLDG LTD	COM	10949Q105	6	500	SH	DEF	3
BRINKER INTERNATIONAL	COM	109641100	244	9,407	SH	DEF	12
BRINKER INTERNATIONAL	CONV	109641AC4	2	3,000	PRN	DEF	12
BRISTOL-MYERS SQUIBB	COM	110122108	1,091	45,846	SH	DEF	1
BRISTOL-MYERS SQUIBB CO.	COM	110122108	4,613	193,823	SH	DEF	2
BRISTOL MYERS SQUIBB CO	COM	110122108	5,427	228,028	SH	DEF	3
BRISTOL MYERS	COM	110122108	6,818	286,467	SH	DEF	4
BRISTOL MYERS SQUIBB CO	COM	110122108	576	24,220	SH	DEF	5
BRISTOL MYERS SQUIBB	COM	110122108	22,751	956,153	SH	DEF	6
BRISTOL-MYERS SQUIBB CO.	COM	110122108	10	400	SH	DEF	7
BRISTOL-MYERS SQUIBB CO.	COM	110122108	990	41,600	SH	DEF	8
BRISTOL-MYERS SQUIBB CO.	COM	110122108	860	36,152	SH	DEF	9
BRISTOL-MYERS SQUIBB CO.	COM	110122108	8,330	350,000	SH	DEF	10
BRISTOL MYERS SQUIBB CO	COM	110122108	693	29,136	SH	DEF	11
BRISTOL MYERS SQUIBB CO	COM	110122108	17,648	741,521	SH	DEF	12
BRISTOL-MYERS SQUIBB CO.	COM	110122108	9,179	243,200	SH	DEF	15
BRITISH AIRWAYS PLC	COM	110419306	14	900	SH	DEF	6
BRITISH AMERICAN TOBACCO PLC	ADR	110448107	3	150	SH	DEF	2
BRITISH ENERGY PLC	ADR	110793304	1	1,730	SH	DEF	2
BRITTON & KOONTZ CAPITAL CORP	COM	111091104	3	200	SH	DEF	12
BROADBAND HOLDERS TR	COM	11130P104	42	6,900	SH	DEF	12
BROADCOM CORP	COM	111320107	36	3,385	SH	DEF	12
BROADVISION	COM	111412607	3	2,545	SH	DEF	12
BROADWING COMMUNICATIONS	COM	11161P205	20	200	SH	DEF	12
BROADWING	COM	111620100	2,475	1,249,951	SH	DEF	2
BROADWING	COM	111620100	4,729	2,388,522	SH	DEF	8
BROADWING INC.	COM	111620100	30,233	15,269,300	SH	DEF	10
BROADWING	COM	111620100	201	101,551	SH	DEF	12
BROADWING INC.	COM	111620100	29,589	14,944,000	SH	DEF	14
BROADWING	PFD	111620407	24	2,100	SH	DEF	12
BROADWING INC	PFD	111620407	226	20,000	SH	DEF	14
BROCADE COMMUNICATIONS SYS	COM	111621108	25	3,381	SH	DEF	12
BROOKLINE BANCORP DEL	COM	11373M107	3845	327,210	SH	DEF	7
BROOKS - PRI AUTOMATION	COM	11442E102	1	89	SH	DEF	12
BROWN & BROWN	COM	115236101	69	2,310	SH	DEF	12
BROWN FORMAN CORP. CL A	COM	115637100	93	1,371	SH	DEF	2
BROWN FORMAN CORP.	CL A	115637100	195	1,800	SH	DEF	15

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

BROWN FORMAN CORP. CL B	COM	115637209	348	5,191	SH	DEF	2
BROWN FORMAN CORP-CL B	COM	115637209	537	8,015	SH	DEF	12
TOM BROWN NEW	COM	115660201	17	761	SH	DEF	12
BROWN SHOE	COM	115736100	4,973	277,800	SH	DEF	6
BROWN SHOE COMPANY	COM	115736100	15	848	SH	DEF	12
BRUNSWICK CORP	COM	117043109	4	190	SH	DEF	6
BRUNSWICK CORP	COM	117043109	69	3,290	SH	DEF	12
BRUSH ENGINEERED MATERIALS	COM	117421107	19	2,400	SH	DEF	12
BRYN MAWR BANK CORP	COM	117665109	55	1,400	SH	DEF	12
BSQUARE CORP	COM	11776U102	1	700	SH	DEF	12
BUCKEYE PARTNERS L P UNIT	COM	118230101	22	600	SH	DEF	2
BUCKEYE PARTNERS LP	COM	118230101	379	10,328	SH	DEF	12
BUCKLE	COM	118440106	6,396	318,200	SH	DEF	6
BUDGET GROUP -CL A	COM	119003101	1	23,195	SH	DEF	12
BUILDING MATLS HLDG	COM	120113105	2,519	215,300	SH	DEF	6
BULL RUN CORP-GA	COM	120182100	1	1,500	SH	DEF	12
BURLINGTON COAT FACTORY	COM	121579106	158	8,800	SH	DEF	3
BURLINGTON COAT FAC	COM	121579106	12,613	700,700	SH	DEF	6
BURLINGTON NORTHERN SANTA FE CORP.	COM	12189T104	611	25,548	SH	DEF	2
BURLINGTON NORTHERN SANTA FE CORP	COM	12189T104	9,102	380,500	SH	DEF	3
BURLINGTON NORTHERN SANTA FE C	COM	12189T104	999	41,774	SH	DEF	5
BURLINGTN NRTHRN S F	COM	12189T104	26,654	1,114,301	SH	DEF	6
BURLINGTON NORTHERN SANTA FE	COM	12189T104	911	38,080	SH	DEF	12
BURLINGTON RESOURCES	COM	122014103	191	4,977	SH	DEF	2
BURLINGTON RES	COM	122014103	4	100	SH	DEF	6
BURLINGTON RESOURCES	COM	122014103	1,424	37,130	SH	DEF	12
BUSH INDS	CL A	123164105	364	45,100	SH	DEF	6
BUTLER MFG CO DEL	COM	123655102	125	5,800	SH	DEF	6
BUTLER MANUFACTURING CO	COM	123655102	8	350	SH	DEF	12
C & D TECHNOLOGIES	COM	124661109	4	250	SH	DEF	2
C&D TECHNOLOGIES	COM	124661109	765	52,200	SH	DEF	6
C & F FINANCIAL CORP	COM	12466Q104	22	1,000	SH	DEF	12
***CAE	COM	124765108	2	668	SH	DEF	12
CBL & ASSOCIATES PPTYS	COM	124830100	3,115	80,380	SH	DEF	3
CBL & ASSOCIATES PROPERTIES	COM	124830100	47	1,200	SH	DEF	12
CBL MED	COM	124831108	0	900	SH	DEF	6
CCC INFORMATION SERVICES GROUP	COM	12487Q109	10	780	SH	DEF	12
CCFNB BANCORP -PA	COM	124880105	4	200	SH	DEF	12
CBRL GROUP	COM	12489V106	857	37,560	SH	DEF	3
CBRL GROUP	COM	12489V106	147	6,430	SH	DEF	12
CCBT FINL COS	COM	12500Q102	2,159	82,518	SH	DEF	6
C-COR.NET	COM	125010108	5	1,400	SH	DEF	4
C COR.NET CORPORATION	COM	125010108	6	1,600	SH	DEF	12
C D I CORP	COM	125071100	243	9,300	SH	DEF	3
CDI CORP	COM	125071100	101	3,875	SH	DEF	12
CDW PUTER CENTERS	COM	125129106	275	6,500	SH	DEF	3
CDW COMPUTER CENTERS	COM	125129106	4	100	SH	DEF	12
CEC ENTERTAINMENT	COM	125137109	8	225	SH	DEF	12
CE FRANKLIN LTD	COM	125151100	735	307,400	SH	DEF	
CH ENERGY GROUP	COM	12541M102	345	7,343	SH	DEF	12
CIGNA CORP.	COM	125509109	329	4,650	SH	DEF	2
CIGNA CORP	COM	125509109	357	5,041	SH	DEF	5
CIGNA CORP	COM	125509109	18,714	264,988	SH	DEF	6
CIGNA CORP	COM	125509109	454	6,415	SH	DEF	12
CIGNA CORP.	COM	125509109	56	500	SH	DEF	15
CIGNA HIGH OME SHARES-SBI	UNIT	12551D109	40	17,300	SH	DEF	12
CIM HIGH YIELD SECURITIES-SBI	UNIT	125527101	3	1,000	SH	DEF	12
CIT GROUP	COM	125581108	10,687	594,400	SH	DEF	8
CIT GROUP NEW	COM	125581108	667	37,114	SH	DEF	12
CIT GROUP INC.	COM	125581108	26,610	1,480,000	SH	DEF	14
CKE RESTAURANTS	COM	12561E105	256	64,100	SH	DEF	6
CLECO CORP	COM	12561W105	10,391	771,400	SH	DEF	6

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

CLECO CORP	COM	12561W105	13	1,000	SH	DEF	7
CLECO CORP HLDGS NEW	COM	12561W105	1,370	101,679	SH	DEF	12
CMGI	COM	125750109	4	12,022	SH	DEF	12
CMS ENERGY CORP	COM	125896100	2	280	SH	DEF	6
CMS ENERGY CORP	COM	125896100	53	6,612	SH	DEF	12
CMS ENERGY	COM	125896100	5,858	730,000	SH	DEF	13
CPI CORP	COM	125902106	1,013	73,700	SH	DEF	6
CPB	COM	125903104	344	7,450	SH	DEF	3
CPB	COM	125903104	1,441	31,200	SH	DEF	6
CSS INDS	COM	125906107	90	2,500	SH	DEF	6
CNB BANCORP -N Y	COM	125915108	15	550	SH	DEF	12
CPI AEROSTRUCTURES	COM	125919308	24	4,180	SH	DEF	12
CTB INTL CORP	COM	125960104	1,253	98,000	SH	DEF	6
CNA FINANCIAL CORP	COM	126117100	61	2,450	SH	DEF	12
CNB HOLDINGS -GA	COM	12612F101	2	200	SH	DEF	12
CN BANCORP	COM	12612U108	1,400	100,000	SH	DEF	12
CNF	COM	12612W104	2,656	84,600	SH	DEF	6
CNF	COM	12612W104	17	545	SH	DEF	12
CNS	COM	126136100	996	173,500	SH	DEF	6
CNET NETWORKS	COM	12613R104	3,967	3,606,439	SH	DEF	8
CNET NETWORKS, INC.	COM	12613R104	14,300	13,000,000	SH	DEF	10 13,
CNET NETWORKS	COM	12613R104	16	14,486	SH	DEF	12
CPAC	COM	126145101	438	78,300	SH	DEF	6
CSG SYS INTL	COM	126349109	8,906	817,100	SH	DEF	6
CSG SYSTEMS INTERNATIONAL	COM	126349109	102	9,380	SH	DEF	12
C S P	COM	126389105	3	933	SH	DEF	12
C S X CORP.	COM	126408103	777	29,454	SH	DEF	2
CSX CORP	COM	126408103	365	13,831	SH	DEF	5
CSX CORP	COM	126408103	9,910	375,650	SH	DEF	6
CSX CORP	COM	126408103	3,759	142,510	SH	DEF	12
CT COMMUNICATIONS	COM	126426402	29	2,000	SH	DEF	12
CTS CORP	COM	126501105	0	100	SH	DEF	2
CUNO	COM	126583103	1	20	SH	DEF	12
CVF TECHNOLOGIES CORP	COM	12660F102	4	14,000	SH	DEF	12
CVS CORP.	COM	126650100	204	8,040	SH	DEF	2
CVS CORP	COM	126650100	3,870	152,660	SH	DEF	5
CVS CORP	COM	126650100	4	150	SH	DEF	6
CVS CORP	COM	126650100	1,428	56,347	SH	DEF	9
CVS CORP	COM	126650100	2,482	97,903	SH	DEF	12
CVS CORP.	COM	126650100	6,251	155,500	SH	DEF	15
CV THERAPEUTICS	COM	126667104	13	600	SH	DEF	2
CABLE & WIRELESS PUB LTD PLC	ADR	126830207	6	1,050	SH	DEF	2
CABELVISION SYSTEMS-HY GRP	CL A	12686C109	1	150	SH	DEF	4
CABLEVISION SYSTEMS CORP. CL A	COM	12686C109	3	276	SH	DEF	7
CABLEVISION SYSTEMS CORP-CL A	COM	12686C109	244	26,916	SH	DEF	12
CABLE DESIGN TECHNOLOGIES CORP.	COM	126924109	5	750	SH	DEF	2
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	157	25,725	SH	DEF	12
CABOT CORP	COM	127055101	2,945	140,250	SH	DEF	6
CABOT CORP	COM	127055101	87	4,140	SH	DEF	12
CABOT OIL & GAS CORP	COM	127097103	194	9,000	SH	DEF	2
CABOT MICROELECTRONICS CORP	COM	12709P103	6	160	SH	DEF	4
CABOT MICROELECTRONICS CORP	COM	12709P103	13	342	SH	DEF	12
CACI INTERNATIONAL -CL A	COM	127190304	441	12,440	SH	DEF	12
CADBURY SCHWEPPE P L C	ADR	127209302	1,025	38,420	SH	DEF	2
CADBURY SCHWEPPE P L	COM	127209302	5,667	211,501	SH	DEF	6
CADBURY SCHWEPPE P L C	ADR	127209302	3	120	SH	DEF	7
CADENCE DESIGN SYSTEM	COM	127387108	1,416	139,200	SH	DEF	3
CADENCE DESIGN SYSTEMS	COM	127387108	29,493	2,900,000	SH	DEF	8
CADENCE DESIGN SYSTEMS	COM	127387108	115	11,271	SH	DEF	12
CADMUS MUNICATION	COM	127587103	416	43,200	SH	DEF	6
CAL DIVE INTERNATIONAL	COM	127914109	20	1,000	SH	DEF	12
CALAMOS CONVERTIBLE	UNIT	128117108	500	35,066	SH	DEF	12

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

CALCASIEU REAL ESTATE & OIL CO	COM	128685203	8	1,684	SH	DEF	12
CALGON CARBON CORP	COM	129603106	5	800	SH	DEF	12
CALIFORNIA AMPLIFIER	COM	129900106	182	51,100	SH	DEF	6
CALIFORNIA FIRST NTN	COM	130222102	698	51,700	SH	DEF	6
CALIFORNIA PIZZA KITCHEN	COM	13054D109	72	3,150	SH	DEF	12
CALIFORNIA WATER SERVICE GROUP	COM	130788102	299	11,726	SH	DEF	12
CALLAWAY GOLF CO	COM	131193104	161	15,505	SH	DEF	12
CALPINE CORP.	COM	131347106	1	529	SH	DEF	2
CALPINE CORP	COM	131347106	40	16,100	SH	DEF	5
CALPINE CORP	COM	131347106	2,784	1,127,482	SH	DEF	6
CALPINE CORP.	COM	131347106	374	151,396	SH	DEF	8
CALPINE CORP.	COM	131347106	11,609	4,700,000	SH	DEF	10
CALPINE CORP	COM	131347106	746	302,169	SH	DEF	12
CALPINE CORP	COM	131347106	20	5,000	SH	DEF	15
CALPINE CORP	COM	131347106	30	12,000	SH	DEF	15
CALPINE CAP TR II PFD CONV	PFD	13134E309	3	300	SH	DEF	12
CALPINE CAP TRUST III	PFD	13134R300	1	95	SH	DEF	12
CAMBIOR	COM	13201L103	10	10,000	SH	DEF	12
CAMBRIDGE BANCORP	COM	132152109	7	198	SH	DEF	12
CAMCO FINL CORP	COM	132618109	2	122	SH	DEF	2
CAMCO FINL CORP	COM	132618109	1,325	100,600	SH	DEF	6
CAMDEN NATL CORP	COM	133034108	1,162	44,700	SH	DEF	6
CAMDEN NATIONAL CORP	COM	133034108	338	13,000	SH	DEF	12
CAMDEN PROPERTY TRUST	COM	133131102	1,859	56,066	SH	DEF	9
CAMDEN PROPERTY TRUST-SBI	COM	133131102	1,807	54,506	SH	DEF	12
CAMPBELL SOUP CO	COM	134429109	2	100	SH	DEF	6
CAMPBELL SOUP CO	COM	134429109	268	12,160	SH	DEF	12
***CANADA LIFE FINANCIAL CORP	COM	135113108	18	906	SH	DEF	12
***CANADA SOUTHERN PETROLEUM	COM	135231108	1	400	SH	DEF	12
***CANADIAN 88 ENERGY CORP NEW	COM	13566G509	6	4,000	SH	DEF	12
CANADIAN INTL POWER LTD	COM	136159100	0	1,000	SH	DEF	2
CANADIAN NATIONAL RAILROAD	COM	136375102	37	1,000	SH	DEF	2
***CANADIAN NATIONAL RAILWAY	COM	136375102	159	4,260	SH	DEF	12
CANADIAN NATURAL RESOURCES LTD	COM	136385101	6	200	SH	DEF	3
***CANADIAN PACIFIC RAILWAY	COM	13645T100	26	1,447	SH	DEF	12
CANDELA CORP	COM	136907102	84	21,100	SH	DEF	6
CANCER DIAGNOSTICS	COM	137385100	0	3,000	SH	DEF	2
CANNONDALE CORP	COM	137798104	3	1,600	SH	DEF	12
CANON - SPON ADR	ADR	138006309	756	23,725	SH	DEF	2
CANON ADR	COM	138006309	3,602	112,842	SH	DEF	6
CANON - SPON ADR	ADR	138006309	5	163	SH	DEF	7
CANYON RESOURCES CORP	COM	138869300	5	2,500	SH	DEF	12
CAPACTIVE DEIONIZATION TECH	COM	139161103	13	20,000	SH	DEF	5
CAPITAL AUTOMOTIVE REIT	COM	139733109	6,690	267,830	SH	DEF	3
CAPITAL AUTOMOTIVE REIT-SBI	COM	139733109	55	2,200	SH	DEF	12
CAPITAL BK CORP	COM	139793103	7	500	SH	DEF	12
CAPITL CORP OF THE W	COM	140065103	433	22,821	SH	DEF	6
CAPITAL CROSSING BK	COM	140071101	1,543	70,300	SH	DEF	6
CAPITAL CROSSING BANK	COM	140071101	11	500	SH	DEF	12
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	42	1,200	SH	DEF	2
CAPITAL ONE FINANCIAL CORP	COM	14040H105	2,389	68,400	SH	DEF	3
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	82,792	2,370,900	SH	DEF	8
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	154,675	4,429,400	SH	DEF	10
CAPITAL ONE FINANCIAL CORP	COM	14040H105	457	13,089	SH	DEF	11
CAPITAL ONE FINANCIAL CORP	COM	14040H105	3,058	87,575	SH	DEF	12
CAPITAL ONE FINANCIAL CORP	PFD	14040H204	6	200	SH	DEF	12
CAPITAL BANCORP LTD	COM	14056D105	2,000	114,800	SH	DEF	6
CAPITOL FEDERAL FINANCIAL	COM	14057C106	0	0	SH	DEF	9
CAPITOL FEDERAL FINANCIAL	COM	14057C106	22	1,000	SH	DEF	12
CAPSTONE TURBINE CORP	COM	14067D102	8	13,048	SH	DEF	12
CAPSTEAD MTG CORP	COM	14067E506	48	2,342	SH	DEF	12
CAPTARIS	COM	14071N104	3	1,500	SH	DEF	12



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

CARACO PHARMACEUTICAL	COM	14075T107	4	2,000	SH	DEF	12
CARAUSTER INDUSTRIES	COM	140909102	106	11,300	SH	DEF	3
CARAUSTAR INDUSTRIES	COM	140909102	11	1,200	SH	DEF	12
CARDIAC SCIENCE NEW	COM	141410209	114	57,530	SH	DEF	12
CARDINAL FINANCIAL CORP	COM	14149F109	3	794	SH	DEF	12
CARDINAL HEALTH	COM	14149Y108	1,885	30,301	SH	DEF	2
CARDINAL HEALTH NASD INDL	COM	14149Y108	3,300	53,050	SH	DEF	3
CARDINAL HEALTH	COM	14149Y108	54	864	SH	DEF	4
CARDINAL HEALTH	COM	14149Y108	792	12,730	SH	DEF	5
CARDINAL HEALTH	COM	14149Y108	63	1,012	SH	DEF	7
CARDINAL HEALTH	COM	14149Y108	2,740	44,051	SH	DEF	12
CARDIODYNAMICS INTERNATIONAL	COM	141597104	3	1,000	SH	DEF	12
CARDIOGENESIS CORP	COM	14159W109	11	12,000	SH	DEF	12
CAREER EDUCATION CORP	COM	141665109	152	3,170	SH	DEF	12
CAREADVANTAGE NEW	COM	14166N209	4	166,667	SH	DEF	12
CAREMARK RX	COM	141705103	117,412	6,906,569	SH	DEF	8
CAREMARK RX, INC.	COM	141705103	81,600	4,800,000	SH	DEF	10
CAREMARK RX	COM	141705103	545	32,048	SH	DEF	12
CARLISLE COS	COM	142339100	1,221	33,300	SH	DEF	3
CARLISLE COMPANIES	COM	142339100	7	200	SH	DEF	12
CARMAX INC	COM	143130102	941	40,000	SH	DEF	
CARNEGIE INTERNATIONAL CORP	COM	143500106	1	27,000	SH	DEF	12
CARNIVAL CORP.	COM	143658102	602	24,000	SH	DEF	1
CARNIVAL CORP.	COM	143658102	20	800	SH	DEF	2
CARNIVAL	COM	143658102	11	450	SH	DEF	4
CARNIVAL CORP	COM	143658102	1,294	51,550	SH	DEF	5
CARNIVAL CRUISE LINE	COM	143658102	14,677	588,057	SH	DEF	6
***CARNIVAL CORP-CL A	COM	143658102	4,924	196,185	SH	DEF	12
CARNIVAL CORP.	COM	143658102	80	2,000	SH	DEF	15
CARRIAGE SVCS	COM	143905107	834	274,300	SH	DEF	6
CARPENTER TECHNOLOGY CORP	COM	144285103	47	3,600	SH	DEF	12
CARRAMERICA REALTY CORP	COM	144418100	2,978	118,324	SH	DEF	12
CARREKER CORPORATION	COM	144433109	13	2,100	SH	DEF	12
CARRIER ACCESS CORP.	COM	144460102	0	425	SH	DEF	2
CARRIZO OIL & CO	COM	144577103	347	82,500	SH	DEF	6
CARROLLTON BANCORP-MD	COM	145282109	48	3,598	SH	DEF	12
CASCADE BANCORP	COM	147154108	4277	313,569	SH	DEF	7
CASCADE CORP	COM	147195101	6,547	468,489	SH	DEF	6
CASCADE FINL CORP	COM	147272108	738	68,300	SH	DEF	7
CASCADE NATURAL GAS CORP	COM	147339105	10	526	SH	DEF	2
CASCADE NATURAL GAS CORP	COM	147339105	2	100	SH	DEF	12
CASELLA WASTE SYSTEMS -CL A	COM	147448104	3	500	SH	DEF	12
CASH AMER INTL	COM	14754D100	287	35,000	SH	DEF	3
CASH AMER INTL	COM	14754D100	1,267	154,700	SH	DEF	6
CASS INFORMATION SYS	COM	14808P109	125	5,400	SH	DEF	6
A M CASTLE & CO	COM	148411101	5	667	SH	DEF	12
CASTLE CONVERTIBLE FUND	UNIT	148443104	24	1,100	SH	DEF	12
CASTLE ENERGY CORP NEW	COM	148449309	29	7,500	SH	DEF	12
CATELLUS DEVELOPMENT CORP	COM	149111106	2,338	126,710	SH	DEF	3
CATERPILLAR	COM	149123101	74	2,000	SH	DEF	2
CATERPILLAR	COM	149123101	14,019	376,660	SH	DEF	6
CATERPILLAR	COM	149123101	1,601	43,019	SH	DEF	9
CATERPILLAR	COM	149123101	3,953	106,218	SH	DEF	12
CATERPILLAR	COM	149123101	3,158	53,500	SH	DEF	15
CATO CORP -CL A	COM	149205106	207	10,900	SH	DEF	3
CATO CORP	CL A	149205106	6,060	319,300	SH	DEF	6
CATO CORP CL A	COM	149205106	19	1,000	SH	DEF	12
CEDAR FAIR L.P. DEP REC	COM	150185106	37	1,600	SH	DEF	2
CEDAR FAIR LP-DEP RCPTS REPSTG	COM	150185106	254	10,885	SH	DEF	12
CELL GENESYS	COM	150921104	14	1,200	SH	DEF	2
CELL GENESYS	COM	150921104	22,746	1,887,644	SH	DEF	8
CELL GENESYS, INC.	COM	150921104	25,305	2,100,000	SH	DEF	10

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

CELL GENESYS	COM	150921104	7,546	626,222	SH	DEF	12
CELLSTAR CORP	COM	150925204	9	2,898	SH	DEF	12
CELESTICA	COM	15101Q108	2,679	204,490	SH	DEF	3
***CELESTICA	COM	15101Q108	39	3,000	SH	DEF	12
CELGENE CORP	COM	151020104	19	1,155	SH	DEF	12
CELSION CORP	COM	15117N107	4	10,500	SH	DEF	12
CEMEX SA SPON ADR 5 ORD	ADR	151290889	7,917	379,694	SH	DEF	3
CENDANT CORP.	COM	151313103	18	1,637	SH	DEF	2
CENDANT	COM	151313103	5,223	485,413	SH	DEF	4
CENDANT CORP	COM	151313103	197	18,297	SH	DEF	5
CENDANT CORP	COM	151313103	3,577	332,462	SH	DEF	6
CENDANT CORP	COM	151313103	187	17,350	SH	DEF	11
CENDANT CORP	COM	151313103	3,903	362,693	SH	DEF	12
CENDANT	COM	151313103	141	12,900	SH	DEF	
CENTENNIAL BANCORP	COM	15133T104	1,532	176,467	SH	DEF	6
CENTER TR	COM	151845104	1	180	SH	DEF	12
CENTERPOINT PROPERTIES CORP.	COM	151895109	56	1,000	SH	DEF	2
CENTEX CORP	COM	152312104	701	15,809	SH	DEF	12
CENTEX CONSTRN PRODS	COM	15231R109	359	10,060	SH	DEF	3
CENTEX CONSTR PROD	COM	15231R109	2,106	59,000	SH	DEF	6
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	11	300	SH	DEF	12
CENTRAIS ELETRICAS BRASILEIRAS S.A.	ADR	15234Q207	1	310	SH	DEF	2
***CENTRAL FUND OF CANADA LTD	COM	153501101	156	35,600	SH	DEF	12
CENTRAL GARDEN&PET	COM	153527106	3,460	202,200	SH	DEF	6
CENTRAL PARKING CORP	COM	154785109	1,229	61,000	SH	DEF	3
CENTRAL PARKING CORP	COM	154785109	107	5,318	SH	DEF	12
CENTRAL PARKING FIN TR 5.25%	PFD	154787303	64	3,600	SH	DEF	12
CENTRAL VERMONT PUB SVC CORP.	COM	155771108	21	1,200	SH	DEF	2
CENTRAL VT PUB SVC	COM	155771108	2,348	133,200	SH	DEF	6
CENTRAL VERMONT PUB SVC CORP	COM	155771108	42	2,400	SH	DEF	12
CENTRAL VIRGINIA BANKSHARES	COM	155792104	26	1,800	SH	DEF	12
CENTURA SOFTWARE CORP	COM	15640W103	0	500	SH	DEF	2
CENTURY ALUM CO	COM	156431108	4,404	609,593	SH	DEF	6
CENTURY BANCORP	CL A	156432106	138	5,200	SH	DEF	6
CENTURY BUSINESS SERVICES	COM	156490104	155	58,591	SH	DEF	12
CENTURY TECHNOLOGIES	COM	156684102	0	1,400	SH	DEF	15
CENTURYTEL	COM	156700106	10,965	488,840	SH	DEF	3
CENTURYTEL	COM	156700106	5,505	245,430	SH	DEF	6
CENTURYTEL	COM	156700106	2,781	123,978	SH	DEF	12
CENTURYTEL INC	COM	156700106	214	9,200	SH	DEF	
CEPHALON	COM	156708109	45	1,100	SH	DEF	3
CEPHALON	COM	156708109	3	80	SH	DEF	12
CERADYNE -CALIF	COM	156710105	3	500	SH	DEF	12
CERES GROUP	COM	156772105	1,267	656,400	SH	DEF	6
CERIDIAN CORP	COM	156779100	7	500	SH	DEF	2
CERIDIAN CORP	COM	156779100	5,932	416,300	SH	DEF	3
CERIDIAN CORP	COM	156779100	49	3,410	SH	DEF	6
CERIDIAN CORP	COM	156779100	45,488	3,192,136	SH	DEF	8
CERIDIAN CORPORATION	COM	156779100	42,750	3,000,000	SH	DEF	10
CERIDIAN CORP	COM	156779100	226	15,855	SH	DEF	12
CERIDIAN CORP.	COM	156779100	77	3,400	SH	DEF	15
CERNER CORP.	COM	156782104	141	4,000	SH	DEF	2
CERNER CORP	COM	156782104	44	1,254	SH	DEF	12
CERTEGY INC.	COM	156880106	1,347	67,000	SH	DEF	1
CERTEGY	COM	156880106	25,125	1,250,000	SH	DEF	8
CERTEGY	COM	156880106	312	15,521	SH	DEF	12
CERUS CORP	COM	157085101	4	250	SH	DEF	2
CERUS CORP	COM	157085101	10	600	SH	DEF	12
CHALONE WINE GROUP LTD	COM	157639105	6	717	SH	DEF	12
CHAMPION ENTERPRISES	COM	158496109	3	1,000	SH	DEF	9
CHAMPION ENTERPRISES	COM	158496109	1	400	SH	DEF	12
CHANNELL L CORP	COM	159186105	303	89,400	SH	DEF	6

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

CHARLES & COLVARD LTD	COM	159765106	8	2,000	SH	DEF	12
CHARLES RIVER LABORATORIES	COM	159864107	17,691	450,730	SH	DEF	3
CHARTER ONE FINANCIAL	COM	160903100	16,490	554,861	SH	DEF	2
CHARTER ONE	COM	160903100	10,831	364,440	SH	DEF	4
CHARTER ONE FINL	COM	160903100	3,291	110,725	SH	DEF	5
CHARTER ONE FINL	COM	160903100	15	493	SH	DEF	6
CHARTER ONE FINANCIAL	COM	160903100	365	12,275	SH	DEF	11
CHARTER ONE FINANCIAL	COM	160903100	2,489	83,733	SH	DEF	12
CHARTER MUNICIPAL MORTGAGE	COM	160908109	1,049	59,550	SH	DEF	12
CHARLOTTE RUSSE HLD	COM	161048103	2,373	249,800	SH	DEF	6
CHARMING SHOPPES	COM	161133103	11	1,700	SH	DEF	12
CHARTER COMMUNICATIONS DEL	COM	16117M107	90	48,407	SH	DEF	12
CHARTWELL DIVID & OME FD	COM	16139P104	42	5,324	SH	DEF	12
CHASE INDUSTRIES	COM	161568100	2,110	196,300	SH	DEF	6
CHATEAU MUNITIES	COM	161726104	16,358	619,387	SH	DEF	2
CHATEAU COMMUNITIES	COM	161726104	266	10,067	SH	DEF	12
CHATTEM	COM	162456107	3,146	77,040	SH	DEF	3
CHECKERS DRIVE-IN RESTAURANTS	COM	162809305	1	83	SH	DEF	12
CHECKFREE CORP	COM	162813109	2	180	SH	DEF	6
CHECKFREE CORP NEW	COM	162813109	4	316	SH	DEF	7
CHECKFREE CORP	COM	162813109	451	39,669	SH	DEF	12
CHECKPOINT SYS NASD INDL	COM	162825103	10,108	818,490	SH	DEF	3
CHECKPOINT SYSTEMS	COM	162825103	57	4,640	SH	DEF	12
CHEESECAKE FACTORY	COM	163072101	197	6,613	SH	DEF	12
CHELSEA PROPERTY GROUP	COM	163421100	6,746	199,870	SH	DEF	3
CHELSEA PPTY GROUP	COM	163421100	25	746	SH	DEF	12
CHEMED CORP.	COM	163596109	3	100	SH	DEF	2
CHEMED CORP	COM	163596109	12	400	SH	DEF	12
CHEMICAL FINL CORP	COM	163731102	4,644	160,919	SH	DEF	6
CHEMICAL FINANCIAL CORP	COM	163731102	489	16,959	SH	DEF	12
CHENIERE ENERGY	COM	16411R208	1	625	SH	DEF	12
CHEROKEE	COM	16444H102	1,582	98,100	SH	DEF	6
CHESAPEAKE CORP	COM	165159104	322	21,537	SH	DEF	12
CHESAPEAKE ENERGY	COM	165167107	18,638	2,823,900	SH	DEF	6
CHESAPEAKE ENERGY CORP	COM	165167107	258	39,060	SH	DEF	12
CHESAPEAKE FINANCIAL SHARES	COM	16517A109	11	432	SH	DEF	12
CHEUNG KONG HONG KONG	ADR	166744201	440	69,783	SH	DEF	2
CHEVRON CORP.	COM	166751107	2,834	40,929	SH	DEF	9
CHEVRONTEXACO CORP.	COM	166764100	1,511	21,815	SH	DEF	1
CHEVRONTEXACO CORP	COM	166764100	19,127	276,202	SH	DEF	2
CHEVRONTEXACO CORP	COM	166764100	9,785	141,296	SH	DEF	3
CHEVRON TEXACO	COM	166764100	11	165	SH	DEF	4
CHEVRONTEXACO CORP	COM	166764100	6,167	89,052	SH	DEF	5
CHEVRONTEXACO CORP	COM	166764100	25,915	374,223	SH	DEF	6
CHEVRONTEXACO CORP	COM	166764100	817	11,796	SH	DEF	7
CHEVRONTEXACO CORP	COM	166764100	920	13,284	SH	DEF	11
CHEVRONTEXACO CORP	COM	166764100	17,417	251,502	SH	DEF	12
CHEVRONTEXACO CORP	COM	166764100	545	4,959	SH	DEF	15
CHICO'S FAS	COM	168615102	57	3,600	SH	DEF	2
CHICOS FAS	COM	168615102	175	11,000	SH	DEF	12
CHIEF CONSOLIDATED MINING CO	COM	168628105	2	8,000	SH	DEF	12
CHILE FUND	UNIT	168834109	3	391	SH	DEF	12
CHILDRENS PL RETAIL S	COM	168905107	7,063	710,302	SH	DEF	6
CHINA MOBILE HK LTD - SP	ADR	16941M109	2,407	213,000	SH	DEF	3
CHINA UNI -ADR	ADR	16945R104	1,478	250,000	SH	DEF	3
CHOICE HOTELS INTL	COM	169905106	31	1,350	SH	DEF	2
CHOICE HOTELS INTL	COM	169905106	193	8,365	SH	DEF	3
CHOICE HOTELS INTERNATIONAL	COM	169905106	78	3,364	SH	DEF	12
WTS CHIQUITA BRANDS INTL	WARRANTS	170032114	24	5,443	WT	DEF	12
CHIQUITA BRANDS INTL NEW	COM	170032809	0	29	SH	DEF	2
CHIQUITA BRANDS INTL	COM	170032809	5	321	SH	DEF	12
CHIRON CORP.DEL	COM	170040109	1	16	SH	DEF	2

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

CHIRON CORP	NASD INDL	COM	170040109	2,030	58,100	SH	DEF	3
CHIRON		COM	170040109	24	675	SH	DEF	4
CHIRON CORP		COM	170040109	130	3,727	SH	DEF	12
CHOICECARE		COM	170383103	2	208	SH	DEF	2
CHOICEPOINT		COM	170388102	119	3,340	SH	DEF	12
CHORDIANT SOFTWARE	COM	COM	170404107	2	2,180	SH	DEF	12
CHRISTOPHER & BANKS CORP		COM	171046105	15	600	SH	DEF	12
CHROMCRAFT REVINGTON		COM	171117104	1,668	126,100	SH	DEF	6
CHROMAVISION MEDICAL SYSTEMS		COM	17111P104	12	8,500	SH	DEF	12
CHUBB CORP.		COM	171232101	472	8,600	SH	DEF	1
CHUBB CORP.		COM	171232101	1,889	34,451	SH	DEF	2
CHUBB		COM	171232101	14	260	SH	DEF	4
CHUBB CORP		COM	171232101	1,131	20,620	SH	DEF	5
CHUBB CORP		COM	171232101	621	11,330	SH	DEF	6
CHUBB CORP.		COM	171232101	110	2,000	SH	DEF	9
CHUBB CORP		COM	171232101	2,142	39,059	SH	DEF	12
CHURCH & DWIGHT CO		COM	171340102	133	4,000	SH	DEF	12
CHURCHILL DOWNS		COM	171484108	84	2,300	SH	DEF	12
CIBER		COM	17163B102	1,692	291,200	SH	DEF	3
CIBER		COM	17163B102	136	23,462	SH	DEF	12
CIENA CORP		COM	171779101	123	41,405	SH	DEF	6
CIENA CORP.		COM	171779101	1	267	SH	DEF	7
CIENA CORP		COM	171779101	103	34,629	SH	DEF	12
CIMA LABS		COM	171796105	4	145	SH	DEF	12
CIGNA INVESTMENT SECURITIES		UNIT	17179X106	30	1,775	SH	DEF	12
CINNATI FINANCIAL CORP.		COM	172062101	16,074	451,769	SH	DEF	2
CINNATI FINL CORP		COM	172062101	3	80	SH	DEF	6
CINNATI FINANCIAL CORP.		COM	172062101	2	44	SH	DEF	7
CINNATI FINANCIAL CORP		COM	172062101	1,787	50,237	SH	DEF	12
CINNATI GAS & ELEC 8.28% PFD		PFD	172070831	5	200	SH	DEF	2
CINNATI MICROWAVE		COM	172167108	0	204	SH	DEF	2
CINERGY CORP.		COM	172474108	909	28,927	SH	DEF	2
CINERGY CORP		COM	172474108	3	80	SH	DEF	6
CINERGY CORP		COM	172474108	1,454	46,257	SH	DEF	12
CINERGY CORP		COM	172474108	3,455	110,000	SH	DEF	13
CIRCUIT CITY STORES INC.		COM	172737108	6,728	444,100	SH	DEF	10
CIRCUIT CITY STORES		COM	172737108	5,317	350,970	SH	DEF	12
CIRCUIT CITY STORES INC		COM	172737108	458	20,000	SH	DEF	
CIRCUIT CITY STORES		COM	172737306	2,250	140,200	SH	DEF	12
CIRCOR INTL		COM	17273K109	2	150	SH	DEF	2
CIRRUS LOGIC		COM	172755100	2	895	SH	DEF	4
CIRRUS LOGIC		COM	172755100	5	2,000	SH	DEF	12
CISCO SYSTEMS		COM	17275R102	19,142	1,826,562	SH	DEF	1
CISCO SYSTEMS		COM	17275R102	3,322	316,979	SH	DEF	2
CISCO SYSTEMS		COM	17275R102	26,690	2,546,798	SH	DEF	3
CISCO SYSTEMS		COM	17275R102	6,618	631,504	SH	DEF	4
CISCO SYSTEMS		COM	17275R102	230	21,981	SH	DEF	5
CISCO SYSTEMS		COM	17275R102	89	8,449	SH	DEF	7
CISCO SYSTEMS		COM	17275R102	381	36,341	SH	DEF	9
CISCO SYSTEMS		COM	17275R102	351	33,447	SH	DEF	11
CISCO SYSTEMS		COM	17275R102	10,082	962,029	SH	DEF	12
CISCO SYSTEMS		COM	17275R102	5,502	333,420	SH	DEF	15
CISCO SYSTEMS PLC		COM	17275R102	321	28,560	SH	DEF	
CINTAS CORP		COM	172908105	23,068	550,278	SH	DEF	2
CINTAS CORP		COM	172908105	228	5,445	SH	DEF	11
CINTAS CORP		COM	172908105	270	6,432	SH	DEF	12
CITIGROUP		COM	172967101	3,105	104,725	SH	DEF	1
CITIGROUP		COM	172967101	15,740	530,852	SH	DEF	2
CITIGROUP		COM	172967101	56,140	1,893,408	SH	DEF	3
CITIGROUP		COM	172967101	30	1,027	SH	DEF	4
CITIGROUP		COM	172967101	6,374	214,980	SH	DEF	5
CITIGROUP		COM	172967101	42,925	1,447,737	SH	DEF	6

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

CITIGROUP	COM	172967101	235	7,910	SH	DEF	7
CITIGROUP	COM	172967101	150,804	5,086,155	SH	DEF	8
CITIGROUP	COM	172967101	4,432	149,477	SH	DEF	9
CITIGROUP INC.	COM	172967101	272,961	9,206,100	SH	DEF	10
CITIGROUP	COM	172967101	2,120	71,503	SH	DEF	11
CITIGROUP	COM	172967101	29,710	1,002,016	SH	DEF	12
CITIGROUP	COM	172967101	10,395	221,357	SH	DEF	15
CITIGROUP INC	COM	172967101	272	9,400	SH	DEF	
CITIGROUP CAP IV TR PFD SEC 6.85%	PFD	17305J203	50	2,000	SH	DEF	7
CITIZENS BKG CORP.	COM	174420109	30	1,236	SH	DEF	2
CITIZENS BKG CORP	COM	174420109	5,390	223,000	SH	DEF	6
CITIZENS BANKING CORP	COM	174420109	9	384	SH	DEF	12
CITIZENS MUNICATIONS CO	COM	17453B101	126	18,637	SH	DEF	2
CITIZENS UTILS CO DEL CL B NASD	INCOM	17453B101	35	5,100	SH	DEF	3
CITIZENS MUN CO	CL B	17453B101	4	590	SH	DEF	6
CITIZENS COMMUNICATIONS CO	COM	17453B101	153	22,541	SH	DEF	12
CITIZENS FINANCIAL CORP-ELKINS	COM	17461K101	37	1,150	SH	DEF	12
CITIZENS NATIONAL BANK OF	COM	176000107	46	325	SH	DEF	12
CITIZENS SOUTH BANKING CORP	COM	176680106	3	121	SH	DEF	12
CITRIX SYSTEMS	COM	177376100	15	2,500	SH	DEF	2
CITRIX SYS	COM	177376100	27,825	4,617,269	SH	DEF	6
CITRIX SYSTEMS	COM	177376100	19	3,102	SH	DEF	12
CITY HLDGS CO	COM	177835105	106	4,100	SH	DEF	3
CITY HOLDING CO	COM	177835105	89	3,450	SH	DEF	12
CITY INVESTING CO LIQ TR UNIT BEN	INCOM	177900107	1	500	SH	DEF	2
CITY INVESTING LIQUIDATING	COM	177900107	1	588	SH	DEF	12
CITY NATL CORP NASD BK INS	COM	178566105	89	1,900	SH	DEF	3
CITY NATIONAL CORP.	COM	178566105	1990	42,550	SH	DEF	7
CITY NATIONAL CORP	COM	178566105	47	1,012	SH	DEF	12
CLAIRE'S STORES	COM	179584107	0	0	SH	DEF	9
CLAIRES STORES (FLA)	COM	179584107	7	300	SH	DEF	12
CLARCOR	COM	179895107	100	3,248	SH	DEF	2
CLARCOR	COM	179895107	822	26,781	SH	DEF	12
CLARUS CORP.	COM	182707109	11	2,200	SH	DEF	2
CLARUS CORP DEL	COM	182707109	2	400	SH	DEF	12
CLAYTON HOMES	COM	184190106	120	10,900	SH	DEF	2
CLAYTON HOMES	COM	184190106	16,503	1,518,336	SH	DEF	6
CLAYTON HOMES	COM	184190106	61	5,574	SH	DEF	12
CLEAN HARBORS	COM	184496107	370	39,900	SH	DEF	3
CLEAR CHANNEL MUNICATIONS	COM	184502102	2	55	SH	DEF	2
CLEAR CHANNEL MUNICATIONS	COM	184502102	16	462	SH	DEF	7
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1,372	39,494	SH	DEF	12
CLEAR CHANNEL MUNICTIONS	COM	184502102	17	300	SH	DEF	15
CLEARONE COMMUNICATIONS	COM	185060100	3	1,000	SH	DEF	12
CLEVELAND CLIFFS	COM	185896107	43	1,800	SH	DEF	12
***CLIFTON MINING CO	COM	186904108	55	171,000	SH	DEF	12
CLOROX CO.	COM	189054109	76	1,900	SH	DEF	2
CLOROX PANY	COM	189054109	4	100	SH	DEF	4
CLOROX CO	COM	189054109	342	8,500	SH	DEF	5
CLOROX CO.	COM	189054109	377	9,388	SH	DEF	9
CLOROX CO	COM	189054109	1,397	34,760	SH	DEF	12
CLOSURE MEDICAL CORP	COM	189093107	13	1,200	SH	DEF	12
***CLUBLINK CORP	COM	18947K202	2	500	SH	DEF	12
COACH	COM	189754104	15	600	SH	DEF	2
COACH	COM	189754104	41	1,590	SH	DEF	7
COACH	COM	189754104	0	0	SH	DEF	9
COACH	COM	189754104	189	7,378	SH	DEF	12
COACHMEN INDUSTRIES	COM	189873102	3	200	SH	DEF	12
COASTAL BANCORP	COM	19041P105	2,004	72,500	SH	DEF	6
COBIZ	COM	190897108	2198	136,500	SH	DEF	7
COBRA ELECTRS CORP	COM	191042100	608	97,300	SH	DEF	6
COCA COLA BOTTLING CO CONS	COM	191098102	20	420	SH	DEF	12

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

COCA COLA CO.	COM	191216100	1,487	31,010	SH	DEF	1
COCA COLA CO.	COM	191216100	9,598	200,128	SH	DEF	2
COCA COLA CO	COM	191216100	18,757	391,103	SH	DEF	3
COCA COLA	COM	191216100	1,108	23,097	SH	DEF	4
COCA COLA CO	COM	191216100	1,225	25,542	SH	DEF	5
COCA COLA CO.	COM	191216100	465	9,700	SH	DEF	7
COCA COLA CO.	COM	191216100	123	2,565	SH	DEF	9
COCA COLA CO	COM	191216100	738	15,385	SH	DEF	11
COCA COLA CO	COM	191216100	23,083	481,296	SH	DEF	12
COCA COLA CO.	COM	191216100	3,497	45,985	SH	DEF	15
COCA COLA COMPANY	COM	191216100	172	3,550	SH	DEF	
COCA COLA ENTERPRISE	COM	191219104	3	150	SH	DEF	6
COCA COLA ENTERPRISES	COM	191219104	450	21,195	SH	DEF	12
COCA-COLA FEMSA S A DE C V SPNSR ADRADRS		191241108	4,081	214,700	SH	DEF	3
CODDLE CREEK FINANCIAL CORP	COM	191891100	9	300	SH	DEF	12
COEUR D ALENE MINES CORP	COM	192108108	2	1,300	SH	DEF	12
COEUR D ALENE MINES CORP	COM	192108108	24	15,000	SH	DEF	
COGNEX CORP	COM	192422103	3	245	SH	DEF	12
***COGNOS	COM	19244C109	14	821	SH	DEF	12
COHERENT	COM	192479103	24	1,305	SH	DEF	12
COHEN & STEERS QUALITY OME	COM	19247L106	1,561	108,003	SH	DEF	12
COHEN & STEERS TOTAL RETURN	UNIT	19247R103	354	24,699	SH	DEF	12
COHEN & STEERS PREMIUM OME	UNIT	19247V104	929	61,961	SH	DEF	12
COHEN & STEERS ADVANTAGE	UNIT	19247W102	1,638	107,767	SH	DEF	12
COHU	COM	192576106	5	450	SH	DEF	12
COINSTAR	COM	19259P300	5	200	SH	DEF	2
COINSTAR	COM	19259P300	820	31,800	SH	DEF	3
COLE NATIONAL CORP NEW-CL A	COM	193290103	11	900	SH	DEF	12
COLE KENNETH PRODTNS	COM	193294105	200	9,860	SH	DEF	3
COLGATE-PALMOLIVE CO.	COM	194162103	16,428	304,509	SH	DEF	1
COLGATE-PALMOLIVE CO.	COM	194162103	6,120	113,446	SH	DEF	2
COLGATE PALMOLIVE CO	COM	194162103	3,911	72,498	SH	DEF	3
COLGATE PALMOLIVE	COM	194162103	56	1,042	SH	DEF	4
COLGATE PALMOLIVE CO	COM	194162103	388	7,200	SH	DEF	5
COLGATE-PALMOLIVE CO.	COM	194162103	809	15,000	SH	DEF	7
COLGATE PALMOLIVE CO	COM	194162103	2,280	42,254	SH	DEF	11
COLGATE PALMOLIVE CO	COM	194162103	5,477	101,511	SH	DEF	12
COLGATE PALMOLIVE	COM	194162103	111	1,300	SH	DEF	15
COLLAGENEX PHARMACEUTICALS	COM	19419B100	6	1,000	SH	DEF	12
COLLINS & AIKMAN CORP NEW	COM	194830204	2	500	SH	DEF	12
COLLINS & AIKMAN CORP	COM	194830204	10	1,000	SH	DEF	
COLLINS INDS	COM	194858106	164	45,000	SH	DEF	6
COLONIAL BANCGROUP	COM	195493309	4,011	323,430	SH	DEF	6
COLONIAL BANCGROUP	COM	195493309	151	12,174	SH	DEF	12
COLONIAL HIGH OME MUNICIPAL	UNIT	195743109	40	5,897	SH	DEF	12
COLONIAL INTERMARKET OME	UNIT	195762109	46	5,700	SH	DEF	12
COLONIAL INTERMEDIATE HIGH	UNIT	195763107	103	36,500	SH	DEF	12
COLONIAL INVESTMENT GRADE	UNIT	195768106	123	11,200	SH	DEF	12
COLONIAL MUNICIPAL OME	UNIT	195799101	47	7,760	SH	DEF	12
COLONIAL PROPERTIES TRUST	COM	195872106	4,458	123,210	SH	DEF	3
COLONIAL PROPERTIES TRUST	COM	195872106	336	9,300	SH	DEF	9
COLONIAL PROPERTIES TRUST	COM	195872106	547	15,122	SH	DEF	12
COLUMBIA BANCORP	COM	197227101	2331	123,525	SH	DEF	7
COLUMBIA BANCORP-MD	COM	197227101	656	34,761	SH	DEF	12
COLUMBIA BANCORP	COM	197231103	133	10,000	SH	DEF	6
COLUMBIA BKG SYS	COM	197236102	1,805	163,095	SH	DEF	6
COLUMBIA FINANCIAL CORP	COM	197642101	4	200	SH	DEF	12
COLUMBIA LABORATORIES	COM	197779101	26	5,850	SH	DEF	12
COLUMBUS MCKINNON	COM	199333105	148	28,200	SH	DEF	6
FORT SYS USA	COM	199908104	1,440	473,700	SH	DEF	6
COMFORT SYSTEMS USA	COM	199908104	34	11,100	SH	DEF	12
ARCO	COM	200080109	380	70,200	SH	DEF	6

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

CAST CORP. CLASS A	COM	200300101	21	1,000	SH	DEF	2
COMCAST CORP-CL A	COM	200300101	147	6,915	SH	DEF	12
CAST CORP. CL A SPECIAL	COM	200300200	123	5,909	SH	DEF	2
CAST CORP CL A SPL NASD INDL	COM	200300200	1,690	81,000	SH	DEF	3
CAST CORP SPECIAL CL A	CL A	200300200	15	730	SH	DEF	4
COST CORP CL A SPL	COM	200300200	498	23,860	SH	DEF	5
COMCAST CORP. CLASS A SPECIAL	COM	200300200	1,385	66,413	SH	DEF	10
COMCAST CORP-SPECIAL CL A	COM	200300200	3,888	186,389	SH	DEF	12
CAST CORP.	CL A	200300200	69	2,100	SH	DEF	15
ERICA	COM	200340107	99	2,058	SH	DEF	2
ERICA	COM	200340107	943	19,550	SH	DEF	6
ERICA	COM	200340107	48	1,000	SH	DEF	7
COMERICA	COM	200340107	673	13,965	SH	DEF	12
COMMERCE BANCORP -N.J.	COM	200519106	182	4,396	SH	DEF	12
MERCE BANCSHARES NASD BK IN	COM	200525103	149	3,810	SH	DEF	3
MERCE BANCSHARES	COM	200525103	2	50	SH	DEF	6
MERCE BANCSHARES	COM	200525103	6026	154,239	SH	DEF	7
COMMERCE BANCSHARES	COM	200525103	127	3,244	SH	DEF	12
MERCE GROUP	COM	200641108	19,701	608,800	SH	DEF	6
MERCE ONE NEW	COM	200693208	0	30	SH	DEF	2
COMMERCE ONE	COM	200693208	9	3,003	SH	DEF	12
MERCIAL FEDERAL CO	COM	201647104	20,622	949,451	SH	DEF	6
MERCIAL METALS CO	COM	201723103	7,804	435,500	SH	DEF	6
COMMERCIAL NET LEASE REALTY	COM	202218103	2,251	139,667	SH	DEF	12
MONWEALTH FEDERAL SAVINGS B	CL B	20268X102	48	1,038	SH	DEF	4
MONWEALTH TELEPHONE ENTER	COM	203349105	7,194	206,910	SH	DEF	3
MONWEALTH TEL	COM	203349105	12,791	367,868	SH	DEF	4
COMMONWEALTH TELEPHONE	COM	203349105	1,368	39,345	SH	DEF	12
MONWEALTH TELEPHONE ENTERPR	COM	203349204	18	512	SH	DEF	4
COMMSCOPE	COM	203372107	302	44,545	SH	DEF	12
MUNITY BK SYS	COM	203607106	14,874	502,803	SH	DEF	6
COMMUNITY BANK SYSTEMS	COM	203607106	533	18,000	SH	DEF	12
COMMUNITY BANKS	COM	203628102	69	2,581	SH	DEF	12
COMMUNITY CAPITAL CORP-S.C.	COM	20363C102	46	3,600	SH	DEF	12
COMMUNITY FIRST	COM	20366D107	17	1,550	SH	DEF	12
COMMUNITY INVESTORS BANCORP	COM	203719109	399	33,750	SH	DEF	12
MUNITY FIRST BANK	COM	203902101	4,704	168,720	SH	DEF	3
MUNITY TR BANCORP	COM	204149108	3,535	131,400	SH	DEF	6
PANHIA VALE DO RIO DOCE PFD	ADR	204412100	3,406	157,300	SH	DEF	3
CIA VALE DO RIO DOCE	ADR	204412209	10,663	468,699	SH	DEF	3
CIA SANEAMENTO BASICO DE	ADR	20441A102	4,336	846,800	SH	DEF	3
P PARANAENSE ENERG (COPEL) PFD	ADR	20441B407	1,250	650,900	SH	DEF	3
PANHIA DE BEBIDAS	ADR	20441W203	2	160	SH	DEF	2
PANIA ANONIMA NACIONAL TELEFONOS	ADR	204421101	1	86	SH	DEF	2
PAQ PUTER CORP.	COM	204493100	0	0	SH	DEF	9
PASS BANCSHARES	COM	20449H109	8	270	SH	DEF	6
COMPASS BANCSHARES	COM	20449H109	2,624	88,973	SH	DEF	12
PU SYSTEMS	COM	204780100	154	26,800	SH	DEF	3
COMPUCOM SYSTEMS	COM	204780100	175	30,300	SH	DEF	12
PUCREDIT CORP	COM	20478N100	1,110	209,490	SH	DEF	6
PUTER ASSOCIATES	COM	204912109	5,953	620,080	SH	DEF	4
PUTER ASSOC INTL	COM	204912109	224	23,300	SH	DEF	5
PUTER ASSOC INTL I	COM	204912109	9,332	971,655	SH	DEF	6
COMPUTER ASSOCIATES INTL	COM	204912109	4,343	452,388	SH	DEF	12
COMPUTER ASSOCIATES INTERNATIONAL INCOM	COM	204912109	18,720	1,950,000	SH	DEF	14
PUTER ASSOCIATES INTL	COM	204912109	14	900	SH	DEF	15
COMPUTER NETWORK TECHNOLOGY	COM	204925101	1	100	SH	DEF	12
COMPUTER SCIENCES CORP.	COM	205363104	11,362	408,868	SH	DEF	1
PUTER SCIENCES CORP	COM	205363104	12,966	466,580	SH	DEF	3
PUTER SCIENCES	COM	205363104	1	50	SH	DEF	6
PUTER SCIENCES CORP	COM	205363104	1,993	71,710	SH	DEF	11
COMPUTER SCIENCES CORP	COM	205363104	613	22,044	SH	DEF	12

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

PUWARE CORP	COM	205638109	1,366	447,900	SH	DEF	6
COMPUWARE CORP	COM	205638109	36	11,700	SH	DEF	12
PUWARE CORP.	COM	205638109	34	7,000	SH	DEF	15
PX INTERNATIONAL	CL A	20563P101	204	22,000	SH	DEF	6
COMSTOCK RESOURCES NEW	COM	205768203	7	1,000	SH	DEF	12
VERSE TECHNOLOGY	COM	205862402	3	380	SH	DEF	6
COMVERSE TECHNOLOGY NEW	COM	205862402	988	141,351	SH	DEF	12
VERSE TECHNOLOGY	COM	205862402	13	1,200	SH	DEF	15
CONAGRA	COM	205887102	320	12,893	SH	DEF	2
CONAGRA	COM	205887102	13,265	533,810	SH	DEF	3
CONAGRA	COM	205887102	7,882	317,896	SH	DEF	6
CONAGRA	COM	205887102	149	6,000	SH	DEF	7
CONAGRA	COM	205887102	621	24,990	SH	DEF	9
CONAGRA FOODS	COM	205887102	2,304	92,719	SH	DEF	12
CONAGRA	COM	205887102	240	6,100	SH	DEF	15
CONCORD CAMERA CORP	COM	206156101	5	1,000	SH	DEF	12
CONCORD EFS	COM	206197105	16	1,039	SH	DEF	2
CONCORD EFS	COM	206197105	3006	189,325	SH	DEF	7
CONCORD EFS	COM	206197105	162	10,200	SH	DEF	11
CONCORD EFS	COM	206197105	540	34,016	SH	DEF	12
CONCORDE CAREER COLLEGES	COM	20651H201	31	3,000	SH	DEF	12
CONCUR TECHNOLOGIES	COM	206708109	1	500	SH	DEF	12
CONCURRENT COMPUTER CORP NEW	COM	206710204	1	300	SH	DEF	12
CONEXANT SYSTEMS	COM	207142100	1	1,000	SH	DEF	2
CONEXANT SYS	COM	207142100	16	14,000	SH	DEF	5
CONEXANT SYST	COM	207142100	0	150	SH	DEF	6
CONEXANT SYSTEMS	COM	207142100	26	22,974	SH	DEF	12
CONMED CORP	COM	207410101	1,526	75,755	SH	DEF	3
CONNECTICUT BANCSHARES	COM	207540105	9	250	SH	DEF	12
CONNECTICUT WATER SERVICE	COM	207797101	12	450	SH	DEF	12
CONOCO	COM	208251405	113	2,438	SH	DEF	9
CONOLOG CORP	COM	208254706	1	2,375	SH	DEF	12
CONOCOPHILLIPS	COM	20825C104	3,185	68,869	SH	DEF	2
CONOCOPHILLIPS	COM	20825C104	2,149	46,470	SH	DEF	3
CONOCOPHILLIPS	COM	20825C104	1,766	38,196	SH	DEF	5
CONOCOPHILLIPS	COM	20825C104	47,255	1,018,353	SH	DEF	6
CONOCOPHILLIPS	COM	20825C104	2,675	57,857	SH	DEF	12
CONSECO	COM	208464107	1	12,763	SH	DEF	12
CONSECO STRATEGIC OME FD	UNIT	20847A102	39	5,403	SH	DEF	12
CONSOL ENERGY	COM	20854P109	21	1,630	SH	DEF	12
CONSOLIDATED EDISON CO N Y	PFD	209111301	15	200	SH	DEF	2
CONSOLIDATED EDISON	COM	209115104	18	451	SH	DEF	2
CONSOLIDATED EDISON	COM	209115104	3,101	77,100	SH	DEF	3
CONSOLDTD EDISON	COM	209115104	22	550	SH	DEF	6
CONSOLIDATED EDISON	COM	209115104	583	14,504	SH	DEF	12
CONSOLIDATED GRAPHIC	COM	209341106	3,231	184,100	SH	DEF	6
CONSOLIDATED GRAPHICS -TEX	COM	209341106	9	500	SH	DEF	12
CONSTELLATION BRANDS	COM	21036P108	308	13,336	SH	DEF	12
CONSTELLATION ENERGY GROUP	COM	210371100	19	750	SH	DEF	2
CONSTELLATION ENERGY GROUP	COM	210371100	288	11,625	SH	DEF	5
CONSTELLATION ENERGY	COM	210371100	4,152	167,677	SH	DEF	6
CONSTELLATION ENERGY GROUP	COM	210371100	122	4,930	SH	DEF	9
CONSTELLATION ENERGY GROUP	COM	210371100	3,534	142,553	SH	DEF	12
CONSUMER PORTFOLIO SERVICES	COM	210502100	10	6,000	SH	DEF	12
CONTINENTAL AIRLINES -CL B	COM	210795308	40	7,455	SH	DEF	12
CONVERA CORP	COM	211919105	2	1,500	SH	DEF	12
CONTOUR ENERGY CO.	COM	21220C103	0	12	SH	DEF	7
CONVERGYS CORP	COM	212485106	14,524	966,317	SH	DEF	2
CONVERGYS CORP	COM	212485106	2	100	SH	DEF	6
CONVERGYS CORP	COM	212485106	170	11,325	SH	DEF	11
CONVERGYS CORP	COM	212485106	830	55,244	SH	DEF	12
COOPER CAMERON CORP	COM	216640102	313	7,500	SH	DEF	5



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

COOPER CAMERON CORP	COM	216640102	1	16	SH	DEF	12
COOPER COS NEW	COM	216648402	3,509	66,845	SH	DEF	3
COOPER COMPANIES NEW (THE)	COM	216648402	121	2,300	SH	DEF	12
COOPER TIRE & RUBR CO	COM	216831107	8,472	524,930	SH	DEF	3
COOPER TIRE & RUBBER	COM	216831107	4,992	309,300	SH	DEF	6
COOPER TIRE & RUBBER CO	COM	216831107	311	19,290	SH	DEF	12
COOPERATIVE BANKSHARES	COM	216844100	8	600	SH	DEF	12
COORS ADOLPH CO CL B NASD INDL	COM	217016104	13,625	242,000	SH	DEF	3
ADOLPH COORS CO-CL B	COM	217016104	62	1,102	SH	DEF	12
COORS (ADOLPH)	CL B	217016104	223	2,500	SH	DEF	15
COPART	COM	217204106	3	265	SH	DEF	12
COPPER MOUNTAIN NETWORKS	COM	217510205	3	890	SH	DEF	12
COPYTELE	COM	217721109	1	4,500	SH	DEF	12
CORDIANT MUNICATIO	COM	218514206	2,630	874,845	SH	DEF	6
***COREL CORP	COM	21868Q109	2	2,300	SH	DEF	12
CORINTHIAN COLLEGES	COM	218868107	150	3,970	SH	DEF	3
CORINTHIAN COLLEGES	COM	218868107	155	4,100	SH	DEF	12
CORIXA CORP	COM	21887F100	10	1,600	SH	DEF	12
CORNERSTONE PROPANE PARTNERS	COM	218916104	6	15,000	SH	DEF	11
CORNERSTONE BANCORP	COM	218925105	120	8,286	SH	DEF	9
CORN PRODUCTS INTERNATIONAL	COM	219023108	65	2,276	SH	DEF	2
CORN PRODUCTS INTL	COM	219023108	6,832	237,630	SH	DEF	3
CORN PRODUCTS INTERNATIONAL	COM	219023108	268	9,318	SH	DEF	12
CORNELL	COM	219141108	1,805	227,100	SH	DEF	6
CORNERSTONE REALTY OME	COM	21922V102	2	200	SH	DEF	12
CORNERSTONE STRATEGIC RETURN	UNIT	21923Y105	1	135	SH	DEF	12
CORNING, INC.	COM	219350105	18	11,400	SH	DEF	1
CORNING	COM	219350105	144	89,968	SH	DEF	2
CORNING	COM	219350105	168	104,860	SH	DEF	5
CORNING	COM	219350105	3,114	1,979,692	SH	DEF	6
CORNING	COM	219350105	147	92,100	SH	DEF	8
CORNING	COM	219350105	863	539,177	SH	DEF	12
CORPORATE HIGH YIELD FUND	UNIT	219914108	47	6,753	SH	DEF	12
CORRECTIONAL SVCS	COM	219921103	207	107,000	SH	DEF	6
CORPORATE OFFICE PROPERTIES	COM	22002T108	671	49,555	SH	DEF	12
CORRECTIONAL PPTYS TRUST	COM	22025E104	175	7,590	SH	DEF	3
CORRECTIONS CORP OF AMERICA	COM	22025Y407	37	2,600	SH	DEF	3
CORRECTIONS CORP AMER	COM	22025Y407	4,350	306,895	SH	DEF	6
CORRECTIONS CORP AMERICA	COM	22025Y407	3	205	SH	DEF	12
CORTEX PHARMACEUTICALS NEW	COM	220524300	4	5,000	SH	DEF	12
CORUS BANKSHARES	COM	220873103	24,695	566,980	SH	DEF	6
CORUS GROUP PLC	ADR	22087M101	1	210	SH	DEF	2
CORVIS CORP	COM	221009103	9	15,110	SH	DEF	12
COST PLUS /CALIFORNIA	COM	221485105	226	8,400	SH	DEF	5
COSTCO WHSL CORP NEW	COM	22160K105	220	6,788	SH	DEF	2
COSTCO WHOLESALE CORP	COM	22160K105	1,484	45,860	SH	DEF	5
COSTCO WHSL CORP NEW	COM	22160K105	4	128	SH	DEF	7
COSTCO WHOLESALE CORP-NEW	COM	22160K105	792	24,457	SH	DEF	12
COSTCO WHOLESALE CORP.	COM	22160K105	5	100	SH	DEF	15
CORPORATION COTT	COM	22163N106	865	57,096	SH	DEF	12
COTT CORP.	COM	22163N106	37,269	2,460,000	SH	DEF	14
COTTON STS LIFE INS	COM	221774102	437	50,937	SH	DEF	6
***COUNSEL CORP	COM	22226R102	4	2,000	SH	DEF	12
COUNTY FIRST BANK LA PLATA MD	COM	22235A108	62	3,967	SH	DEF	12
COUNTRYWIDE CREDIT IND	COM	222372104	23,437	497,070	SH	DEF	3
COUNTRYWIDE CR INDS	COM	222372104	1,873	39,720	SH	DEF	6
COUNTRYWIDE CREDIT INDUSTRIES	COM	222372104	707	15,000	SH	DEF	7
COUNTRYWIDE CREDIT INDS	COM	222372104	415	8,792	SH	DEF	12
COUNTRYWIDE CREDIT INDUSTRIES	COM	222372104	202	2,700	SH	DEF	15
COURIER CORP	COM	222660102	1,399	36,825	SH	DEF	6
COURIER CORP	COM	222660102	6	150	SH	DEF	12
COUSINS PROPERTIES	COM	222795106	16	700	SH	DEF	2

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

COUSINS PROPERTIES	COM	222795106	9	400	SH	DEF	12
COVAD COMMUNICATIONS GROUP	COM	222814204	19	12,590	SH	DEF	12
COVANCE	COM	222816100	29	1,500	SH	DEF	12
COVANTA ENERGY CORP	COM	22281N103	0	10	SH	DEF	2
COVANSYS CORP	COM	22281W103	47	27,530	SH	DEF	12
COMPLETE BUSINESS SOLUTIONS	COM	22281W103	79	46,500	SH	DEF	
COVENTRY HEALTH CARE	COM	222862104	31,574	971,515	SH	DEF	3
COVENTRY HEALTH CARE	COM	222862104	36	1,100	SH	DEF	12
COX MUNICATIONS CL A	COM	224044107	5	200	SH	DEF	2
COX COMMUNICATIONS NEW	COM	224044107	1,087	44,222	SH	DEF	12
COX COMM CVT SUB DEB	CONV	224044AX5	4,212	10,150,000	PRN	DEF	16
COX RADIO	COM	224051102	8	295	SH	DEF	7
COX TECHNOLOGIES	COM	224056101	1	14,000	SH	DEF	12
***CP SHIPS LIMITED	COM	22409V102	7	643	SH	DEF	12
CRANE CO	COM	224399105	11,926	602,692	SH	DEF	6
CRANE CO	COM	224399105	30	1,515	SH	DEF	12
CRAWFORD & CO	CL A	224633206	681	131,375	SH	DEF	6
CREDIT SUISSE ASSET MGMT	UNIT	224916106	59	13,151	SH	DEF	12
CREDENCE SYSTEMS CORP	COM	225302108	7	842	SH	DEF	12
CREDIT ACCEP CORP	COM	225310101	306	37,284	SH	DEF	6
CREDIT SUISSE GROUP A	COM	225401108	2,825	157,280	SH	DEF	6
CREE	COM	225447101	47	3,732	SH	DEF	12
CREDIT SUISSE HIGH YIELD BD FD	UNIT	22544F103	22	5,229	SH	DEF	12
CRESCENT REAL ESTATE EQUITIES	COM	225756105	94	5,975	SH	DEF	12
CRIIMI MAE -10.875% CUM	PFD	226603207	10	600	SH	DEF	12
CRIIMI MAE	COM	226603504	19	2,430	SH	DEF	12
CROMPTON CORP	COM	227116100	1,719	171,000	SH	DEF	3
A T CROSS CO-CL A	COM	227478104	12	2,000	SH	DEF	12
CROSS COUNTY	COM	22748P105	155	11,000	SH	DEF	5
CROSS TIMBERS ROYALTY TRUST	COM	22757R109	18	1,000	SH	DEF	12
CROWN AMER REALTY TRUST	COM	228186102	387	42,100	SH	DEF	3
CROWN AMERICAN REALTY TRUST	COM	228186102	18	2,000	SH	DEF	12
CROWN CASTLE INTL CORP	COM	228227104	16	7,445	SH	DEF	12
CROWN CASTLE INTL CORP	PFD	228227401	19	1,350	SH	DEF	12
CROWN CORK & SEAL CO	COM	228255105	1	200	SH	DEF	2
CROWN CORK & SEAL	COM	228255105	1,039	196,750	SH	DEF	6
CROWN CORK & SEAL CO	COM	228255105	27	5,051	SH	DEF	12
CROWN MEDIA HLDGS	COM	228411104	28	7,975	SH	DEF	12
CRYOLIFE	COM	228903100	8	3,000	SH	DEF	12
***CRYSTALLEX INTERNATIONAL	COM	22942F101	34	15,000	SH	DEF	12
CUBIC CORP	COM	229669106	3	160	SH	DEF	12
CUBIST PHARMACEUTICALS	COM	229678107	8	1,500	SH	DEF	12
CULLEN FROST BANKERS NASD INDL	COM	229899109	2,080	60,910	SH	DEF	3
CULLEN FROST BANKERS	COM	229899109	3368	98,625	SH	DEF	7
CULLEN FROST BANKERS	COM	229899109	704	20,603	SH	DEF	12
CULP NASD INDL	COM	230215105	2,908	342,070	SH	DEF	3
CUMMINS	COM	231021106	3,138	132,860	SH	DEF	6
CUMMINS	COM	231021106	294	12,450	SH	DEF	12
CURATIVE HEALTH SERVICES	COM	231264102	1	75	SH	DEF	12
CURIS	COM	231269101	0	15	SH	DEF	4
CURAGEN CORP	COM	23126R101	11	2,700	SH	DEF	12
CURON MEDICAL	COM	231292103	1	1,000	SH	DEF	12
CURTISS WRIGHT CORP	COM	231561101	8,015	134,050	SH	DEF	3
CURTISS WRIGHT CORP	COM	231561101	12	200	SH	DEF	12
CURTISS WRIGHT CORP	COM	231561408	16	278	SH	DEF	12
CYBERGUARD CORP	COM	231910100	201	67,000	SH	DEF	12
CUTTER & BUCK	COM	232217109	4	1,500	SH	DEF	12
CYBERSOURCE CORP DEL	COM	23251J106	164	82,190	SH	DEF	12
CYBERONICS	COM	23251P102	9	500	SH	DEF	12
CYGNUS	COM	232560102	1	920	SH	DEF	12
CYMER	COM	232572107	47	2,500	SH	DEF	3
CYPRESS SEMICONDUCTOR CORP	COM	232806109	33	5,091	SH	DEF	12

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

CYSIVE	COM	23281T108	6	2,850	SH	DEF	12
CYTEC INDS	COM	232820100	10,452	476,848	SH	DEF	6
CYTEC INDUSTRIES	COM	232820100	36	1,619	SH	DEF	12
CYTOGEN CORP	COM	232824102	3	8,510	SH	DEF	12
D & E COMMUNICATIONS	COM	232860106	1	100	SH	DEF	12
CYTYC CORP	COM	232946103	2,158	201,300	SH	DEF	6
CYTYC CORP	COM	232946103	327	30,547	SH	DEF	12
DBS GROUP HLDGS LTD	ADR	23304Y100	4	139	SH	DEF	2
DBS GROUP HOLDINGS LTD	COM	23304Y100	8	310	SH	DEF	6
DHB CAPITAL GROUP	COM	23321E103	1,268	598,000	SH	DEF	6
DNP SELECT OME FD	UNIT	23325P104	1,240	124,385	SH	DEF	12
DPL	COM	233293109	1,060	64,435	SH	DEF	2
DPL	COM	233293109	4	270	SH	DEF	6
DPL	COM	233293109	964	58,575	SH	DEF	9
DPL	COM	233293109	277	16,821	SH	DEF	12
DQE	COM	23329J104	10,889	725,900	SH	DEF	6
DQE	COM	23329J104	251	16,714	SH	DEF	12
DQE	COM	23329J104	6,150	410,000	SH	DEF	13
DRS TECHNOLOGIES	COM	23330X100	102	2,750	SH	DEF	12
D R HORTON	COM	23331A109	28	1,500	SH	DEF	2
D R HORTON	COM	23331A109	11	566	SH	DEF	12
DST SYSTEMS -DEL	COM	233326107	667	22,640	SH	DEF	12
DSP GROUP	COM	23332B106	13	800	SH	DEF	12
DTE ENERGY PANY	COM	233331107	163	4,015	SH	DEF	2
DTE ENERGY CO	COM	233331107	2,317	56,920	SH	DEF	6
DTE ENERGY CO	COM	233331107	156	3,830	SH	DEF	12
DTE ENERGY	COM	233331107	15,448	380,000	SH	DEF	13
DVI	COM	233343102	974	202,900	SH	DEF	6
DAISYTEK INTL CORP	COM	234053106	906	69,700	SH	DEF	3
DAISYTEK INTL CORP	COM	234053106	2,756	212,000	SH	DEF	6
DALEEN TECHNOLOGIES	COM	23437N104	92	655,657	SH	DEF	12
DANA CORP	COM	235811106	11	860	SH	DEF	2
DANA CORP	COM	235811106	5,842	446,660	SH	DEF	3
DANA CORP	COM	235811106	4	310	SH	DEF	6
DANA CORP	COM	235811106	82	6,300	SH	DEF	12
DANAHER CORP	COM	235851102	9	150	SH	DEF	2
DANAHER CORP	COM	235851102	601	10,580	SH	DEF	12
DEN DANSKE BANK SA	ADR	236363107	2	105	SH	DEF	7
DAOU SYSTEMS	COM	237015102	2	4,655	SH	DEF	12
DARDEN RESTAURANTS	COM	237194105	97	4,002	SH	DEF	2
DARDEN RESTAURANTS	COM	237194105	22,033	908,960	SH	DEF	3
DARDEN RESTAURANTS	COM	237194105	5129	211,575	SH	DEF	7
DARDEN RESTAURANTS	COM	237194105	794	32,759	SH	DEF	12
DATAWATCH CORP	COM	237917208	5	1,170	SH	DEF	7
DATARAM CORP	COM	238108203	55	24,000	SH	DEF	6
DATASTREAM SYSTEMS	COM	238124101	8	1,595	SH	DEF	12
DAVE & BUSTERS	COM	23833N104	26	2,304	SH	DEF	2
DAVE & BUSTERS	COM	23833N104	1,464	130,600	SH	DEF	6
DAVIS PARTNERS FUND I, L.P.	COM	23899A996	2,895	2,895,178	SH	DEF	14
DAVITA	COM	23918K108	11	450	SH	DEF	12
DAYTON & MICHIGAN RR CO	COM	239649106	17	608	SH	DEF	2
DAYTON & MICHIGAN RR	PFD	239649205	17	357	SH	DEF	2
DEAN FOODS CO	COM	242370104	290	7,300	SH	DEF	3
DEAN FOODS CO NEW	COM	242370104	220	5,534	SH	DEF	12
DEB SHOPS	COM	242728103	10,081	422,083	SH	DEF	6
DEBT STRATEGIES FD	COM	24276Q109	4	750	SH	DEF	12
DECKERS OUTDOOR	COM	243537107	488	110,000	SH	DEF	6
DECODE GENETICS	COM	243586104	4	2,000	SH	DEF	2
DEERE & CO	COM	244199105	401	8,825	SH	DEF	2
DEERE & CO.	COM	244199105	1,772	38,910	SH	DEF	6
DEERE & CO	COM	244199105	1,031	22,695	SH	DEF	12
DEERE & CO.	COM	244199105	7	100	SH	DEF	15

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

DEL GLOBAL TECH CORP	COM	245073101	96	40,012	SH	DEF	6
DEL GLOBAL TECH CORP	COM	245073101	12	5,000	SH	DEF	7
DEL GLOBAL WARRANT	COM	245073119	0	21,657	SH	DEF	6
DEL MONTE FOODS CO	COM	24522P103	6,447	789,100	SH	DEF	6
DELAWARE INVTS DIVID & OME	UNIT	245915103	363	30,173	SH	DEF	12
DELAWARE INVTS GLOBAL DIVID &	UNIT	245916101	14	1,136	SH	DEF	12
DELCATH SYSTEM	COM	24661P104	3	3,900	SH	DEF	12
DELIA*S CORP	COM	24688Q101	2	1,440	SH	DEF	12
DELL PUTER CORP	COM	247025109	13,945	593,161	SH	DEF	2
DELL PUTER CORP NASD INDL	COM	247025109	21,165	900,247	SH	DEF	3
DELL PUTER	COM	247025109	6,993	297,450	SH	DEF	4
DELL PUTER CORP	COM	247025109	3,908	166,243	SH	DEF	5
DELL PUTER CORP	COM	247025109	45	1,900	SH	DEF	6
DELL PUTER CORP	COM	247025109	29	1,231	SH	DEF	7
DELL PUTER CORP.	COM	247025109	791	33,627	SH	DEF	9
DELL COMPUTER CORPORATION	COM	247025109	11,050	470,000	SH	DEF	10
DELL PUTER CORP	COM	247025109	439	18,673	SH	DEF	11
DELL COMPUTER CORP	COM	247025109	9,105	387,276	SH	DEF	12
DELL PUTER	COM	247025109	131	3,500	SH	DEF	15
DELL COMPUTER CORP	COM	247025109	119	4,900	SH	DEF	
DELPHI CORP	COM	247126105	13	1,514	SH	DEF	2
DELPHI CORP	COM	247126105	2	269	SH	DEF	6
DELPHI CORP	COM	247126105	89	10,424	SH	DEF	11
DELPHI CORP	COM	247126105	1,902	222,435	SH	DEF	12
DELPHI CORP	COM	247126105	2,740	202,101	SH	DEF	15
DELPHI FINL GROUP NASD INDL	CL A	247131105	9,093	249,680	SH	DEF	3
DELPHI FINL GRP	CL A	247131105	2,657	72,963	SH	DEF	6
DELTA & PINE LD CO	COM	247357106	9,414	501,357	SH	DEF	6
DELTA & PINE LAND CO	COM	247357106	15	793	SH	DEF	12
***DELRINA CORP-EXCH SHS	COM	24735L204	44	1,300	SH	DEF	12
DELTA AIR LINES	COM	247361108	26	2,826	SH	DEF	2
DELTA AIR LINES	COM	247361108	3	320	SH	DEF	6
DELTA AIR LINES	COM	247361108	61	6,603	SH	DEF	12
DELTA NAT GAS	COM	247748106	256	12,100	SH	DEF	6
DELTA NATURAL GAS CO	COM	247748106	6	300	SH	DEF	12
DELTATHREE	COM	24783N102	1	2,200	SH	DEF	12
DELTAGEN	COM	24783R103	2	1,000	SH	DEF	12
DELTIC TIMBER CORP	COM	247850100	29	1,311	SH	DEF	12
DENBURY RESOURCES	COM	247916208	321	31,600	SH	DEF	3
DENBURY RESOURCES INC	COM	247916208	178	17,500	SH	DEF	
DELUXE CORP	COM	248019101	2,794	62,000	SH	DEF	3
DELUXE CORP	COM	248019101	3,465	76,900	SH	DEF	6
DELUXE CORP AVEC DROITS DE	COM	248019101	414	9,180	SH	DEF	12
DENDRITE INTL	COM	248239105	33	5,200	SH	DEF	3
DENDRITE INTL	COM	248239105	2,853	452,200	SH	DEF	6
DENDREON CORP	COM	24823Q107	16	4,000	SH	DEF	2
DENISON INTERNATIONAL PLC ADR	COM	248335101	45	3,000	SH	DEF	
DENTSPLY INTL NEW NASD INDL	COM	249030107	2,820	70,200	SH	DEF	3
DENTSPLY INTERNATIONAL NEW	COM	249030107	70	1,737	SH	DEF	12
DEPARTMENT 56	COM	249509100	1,975	189,000	SH	DEF	6
DETROIT MTG & RLTY CO	COM	251273108	0	3,635	SH	DEF	2
DEUTSCHE LUFTHANSA A G	ADR	251561304	78	8,500	SH	DEF	2
DEUTSCHE TELEKOM AG S.A.	ADR	251566105	1	90	SH	DEF	2
DEVELOPERS DIVERSIFIED REALTY	COM	251591103	4,483	203,700	SH	DEF	1
DEVELOPERS DIVERSIFIED REALTY CORP.	COM	251591103	15	700	SH	DEF	2
DEVELOPERS DIVERSIFIED REALTY	COM	251591103	65	2,940	SH	DEF	12
DEVON ENERGY CORP	COM	25179M103	24,483	507,412	SH	DEF	6
DEVON ENERGY CORPORATION NEW	COM	25179M103	719	14,892	SH	DEF	12
DEVON ENERGY CORP NEW	COM	25179M103	40,048	830,000	SH	DEF	14
DEVRY	COM	251893103	15	800	SH	DEF	2
DEVRY DEL	COM	251893103	287	15,400	SH	DEF	5
DEVRY -DEL	COM	251893103	999	53,670	SH	DEF	12

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

DIAGEO PLC-SPONSORED NEW	ADR	25243Q205	275	5,500	SH	DEF	2
DIAGEO PLC ADR SPONSO	COM	25243Q205	3,627	70,899	SH	DEF	6
DIAGEO PLC-SPONSORED NEW	ADR	25243Q205	7	149	SH	DEF	7
DIAGNOSTIC PRODS CORP	COM	252450101	7,187	156,240	SH	DEF	3
DIAGNOSTIC PRODUCTS CORP	COM	252450101	435	9,450	SH	DEF	12
DIAL CORP NEW	COM	25247D101	195	9,100	SH	DEF	3
DIAL CORP NEW	COM	25247D101	3,333	153,518	SH	DEF	6
DIAL CORP.	COM	25247D101	70	3,240	SH	DEF	9
DIAL CORP NEW	COM	25247D101	96	4,493	SH	DEF	12
DIAMOND OFFSHORE DRILLING	COM	25271C102	239	12,000	SH	DEF	5
DIAMOND OFFSHORE DRILLING	COM	25271C102	242	12,132	SH	DEF	12
DIAMONDS TRUST-UNIT SERIES 1	COM	252787106	860	11,315	SH	DEF	12
DIAMONDCLUSTER INTL	COM	25278P106	7	2,000	SH	DEF	12
DIANON SYSTEMS	COM	252826102	5	100	SH	DEF	12
DIASYS CORP	COM	252838107	6	9,700	SH	DEF	12
DICE	COM	25301P107	4	3,600	SH	DEF	12
DIEBOLD	COM	253651103	278	8,450	SH	DEF	2
DIEBOLD	COM	253651103	4,727	143,600	SH	DEF	3
DIEBOLD	COM	253651103	6538	198,615	SH	DEF	7
DIEBOLD	COM	253651103	2,401	72,944	SH	DEF	12
DIGENE CORP	COM	253752109	2	300	SH	DEF	12
DIGEX DEL	COM	253756100	1	2,943	SH	DEF	12
DIGIMARC CORP	COM	253807101	1	100	SH	DEF	12
DIGITAL ANGEL CORP	COM	253830103	1	225	SH	DEF	12
DIGITAL INSIGHT CORP	COM	25385P106	3	170	SH	DEF	12
DIGITAS	COM	25388K104	1	600	SH	DEF	12
DIME MUNIITY BANCSHARES	COM	253922108	9,658	450,910	SH	DEF	3
DILLARDS CL A	COM	254067101	1,108	54,900	SH	DEF	3
***DIMETHAID RESEARCH	COM	25435L105	87	58,145	SH	DEF	12
DIMON	COM	254394109	1,093	175,100	SH	DEF	3
DIMON ORPORATED	COM	254394109	4,986	799,100	SH	DEF	6
DIMON	COM	254394109	15	2,475	SH	DEF	12
DIODES	COM	254543101	96	13,200	SH	DEF	6
DIONEX CORP	COM	254546104	10	400	SH	DEF	12
DIRECT INSITE CORP.	COM	25457C207	1	240	SH	DEF	2
WALT DISNEY CO.	COM	254687106	2,884	190,472	SH	DEF	1
THE WALT DISNEY CO.	COM	254687106	3,381	223,321	SH	DEF	2
DISNEY WALT CO DEL	COM	254687106	3,549	234,437	SH	DEF	3
DISNEY	COM	254687106	5,566	367,657	SH	DEF	4
DISNEY WALT PRODTNS	COM	254687106	447	29,503	SH	DEF	5
THE WALT DISNEY CO	COM	254687106	20,924	1,371,229	SH	DEF	6
THE WALT DISNEY CO.	COM	254687106	5	300	SH	DEF	7
THE WALT DISNEY CO.	COM	254687106	1,667	110,133	SH	DEF	9
WALT DISNEY CO	COM	254687106	350	23,144	SH	DEF	11
WALT DISNEY CO HOLDING CO	COM	254687106	9,991	659,875	SH	DEF	12
DISNEY (WALT) CO. HOLDING CO.	COM	254687106	3,867	161,700	SH	DEF	15
DISPATCH MANAGEMENT SERVICES	COM	254927106	0	1,146	SH	DEF	2
DIVERSA CORP	COM	255064107	1	100	SH	DEF	12
DIVERSIFIED SENIOR SERVICES	COM	255340101	8	131,121	SH	DEF	12
***DIVERSINET CORP NEW	COM	25536K204	2	6,100	SH	DEF	12
DIVINE CL A NEW	COM	255402406	8	3,126	SH	DEF	12
DIXIE GROUP	CL A	255519100	356	101,700	SH	DEF	6
DOCUCORP INTERNATIONAL	COM	255911109	3	281	SH	DEF	12
DOCUMENTUM	COM	256159104	5	400	SH	DEF	12
DOLE FOOD PANY	COM	256605106	52	1,800	SH	DEF	2
DOLE FOOD	COM	256605106	1,161	40,000	SH	DEF	6
DOLE FOOD CO	COM	256605106	34	1,165	SH	DEF	12
DOLLAR GENERAL CORP	COM	256669102	714	53,178	SH	DEF	12
DOLLAR THRIFTY AUTOMOTIVE	COM	256743105	6	400	SH	DEF	12
DOLLAR TREE STORES	COM	256747106	387	17,540	SH	DEF	12
DOMINION HOMES	COM	257386102	880	56,800	SH	DEF	6
DOMINION RESOURCES, INC. VA	COM	25746U109	204	4,018	SH	DEF	1

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

DOMINION RES VA NEW	COM	25746U109	106	2,093	SH	DEF	2
DOMINION RESOURCES /VA	COM	25746U109	322	6,349	SH	DEF	5
DOMINION RES VA	COM	25746U109	6	121	SH	DEF	6
DOMINION RESOURCES VA NEW	COM	25746U109	1,787	35,228	SH	DEF	11
DOMINION RESOURCES VA NEW	COM	25746U109	2,188	43,132	SH	DEF	12
DOMINION RESOURCES	COM	25746U109	9,373	185,000	SH	DEF	13
DOMINION RESOURCES VA NEW	COM	25746U109	8	100	SH	DEF	15
DOMTAR	COM	257561100	7,783	882,400	SH	DEF	6
DONALDSON	COM	257651109	1,874	54,600	SH	DEF	2
DONALDSON CO	COM	257651109	817	23,800	SH	DEF	12
DONEGAL GROUP	CL A	257701201	781	76,544	SH	DEF	6
DONEGAL GROUP	COM	257701201	15	1,500	SH	DEF	12
DONEGAL GROUP	CL B	257701300	274	27,113	SH	DEF	6
DONNELLEY (R R) & SONS CO	COM	257867101	118	5,000	SH	DEF	2
DONNELLEY R R & SONS	COM	257867101	7,272	309,295	SH	DEF	6
R R DONNELLEY & SONS CO	COM	257867101	199	8,450	SH	DEF	12
DORAL FINL CORP	COM	25811P100	5,007	207,405	SH	DEF	3
***DORAL FINANCIAL CORP	COM	25811P100	98	4,044	SH	DEF	12
DORCHESTER HUGOTON LTD-	COM	258205202	2	162	SH	DEF	12
DOUBLECLICK	COM	258609304	10	1,988	SH	DEF	12
***DOUBLESTAR RESOURCES LTD	COM	258903103	1	3,320	SH	DEF	12
DOVER CORP.	COM	260003108	10,431	411,004	SH	DEF	2
DOVER CORP	COM	260003108	680	26,800	SH	DEF	5
DOVER CORP	COM	260003108	374	14,725	SH	DEF	11
DOVER CORP	COM	260003108	1,408	55,489	SH	DEF	12
DOVER DOWNS GAMING & ENTMT	COM	260095104	16	1,933	SH	DEF	12
DOVER MOTORSPORTS	COM	260174107	9	2,363	SH	DEF	12
DOW CHEMICAL CO	COM	260543103	1,281	46,906	SH	DEF	2
DOW CHEM CO	COM	260543103	2,839	103,968	SH	DEF	3
DOW CHEMICAL CO	COM	260543103	1,543	56,507	SH	DEF	5
DOW CHEM CO	COM	260543103	5,540	202,838	SH	DEF	6
DOW CHEMICAL CO	COM	260543103	216	7,897	SH	DEF	11
DOW CHEMICAL CO	COM	260543103	5,013	183,571	SH	DEF	12
DOW CHEMICAL CO.	COM	260543103	3,369	77,800	SH	DEF	15
DOW JONES & CO	COM	260561105	378	9,830	SH	DEF	2
DOW JONES & CO	COM	260561105	1,264	32,900	SH	DEF	9
DOW JONES & CO	COM	260561105	62	1,615	SH	DEF	12
DOWNEY FINANCIAL	COM	261018105	12,381	361,500	SH	DEF	6
DREW INDUSTRIES NEW	COM	26168L205	16	1,000	SH	DEF	12
DREYFUS STRATEGIC MUNICIPALS	UNIT	261932107	336	33,234	SH	DEF	12
DREYFUS HIGH YIELD STRATEGIES	UNIT	26200S101	176	44,630	SH	DEF	12
DREYFUS MUNICIPAL OME	UNIT	26201R102	13	1,350	SH	DEF	12
DREYFUS STRATEGIC MUNICIPAL	UNIT	26202F107	186	21,167	SH	DEF	12
DUPONT DE NEMOURS	COM	263534109	1,299	36,000	SH	DEF	1
DU PONT (EI) DE NEMOURS & CO.	COM	263534109	1,323	36,686	SH	DEF	2
DU PONT E I DE NEMOURS & CO	COM	263534109	8,581	237,900	SH	DEF	3
DUPONT	COM	263534109	5,529	153,282	SH	DEF	4
DU PONT E I DE NEMOURS & CO	COM	263534109	521	14,438	SH	DEF	5
DU PONT E I DE NEMOU	COM	263534109	1,103	30,573	SH	DEF	6
DU PONT (EI) DE NEMOURS & CO.	COM	263534109	63	1,740	SH	DEF	7
DU PONT (EI) DE NEMOURS & CO.	COM	263534109	131	3,638	SH	DEF	9
E I DU PONT DE NEMOURS & CO	COM	263534109	510	14,143	SH	DEF	11
E I DU PONT DE NEMOURS & CO	COM	263534109	8,528	236,437	SH	DEF	12
DU PONT E I DE NEMOURS & CO.	COM	263534109	3,678	64,305	SH	DEF	15
DU PONT E I DE NEMOURS & CO	PFD	263534307	35	420	SH	DEF	2
DUANE READE	COM	263578106	4,414	275,900	SH	DEF	6
DUCKWALL-ALTO STORES	COM	264142100	747	63,500	SH	DEF	6
DUMUN DEL	COM	264147109	5,263	298,890	SH	DEF	3
DUMUN	COM	264147109	2,377	135,000	SH	DEF	6
DUFF & PHELPS UTILITY &	UNIT	26432K108	433	32,930	SH	DEF	12
DUKE ENERGY CORP.	COM	264399106	2,855	146,032	SH	DEF	2
DUKE ENERGY	COM	264399106	59	3,000	SH	DEF	4

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

DUKE ENERGY CORP	COM	264399106	2,876	147,099	SH	DEF	5
DUKE ENERGY CORP	COM	264399106	9,112	466,100	SH	DEF	6
DUKE ENERGY CORP.	COM	264399106	22,058	1,128,300	SH	DEF	8
DUKE ENERGY CORP.	COM	264399106	398	20,345	SH	DEF	9
DUKE ENERGY CORP.	COM	264399106	42,251	2,161,200	SH	DEF	10
DUKE ENERGY CORP	COM	264399106	4,943	252,816	SH	DEF	12
DUKE ENERGY	COM	264399106	5,365	275,000	SH	DEF	13
DUKE ENERGY CORP.	COM	264399106	99	3,200	SH	DEF	15
DUKE ENERGY CORP	COM	264399106	81	4,400	SH	DEF	
DUKE EN UNIT	COM	264399588	4,441	272,500	SH	DEF	13
DUKE REALTY CORP	COM	264411505	1,822	74,005	SH	DEF	2
DUKE REALTY CORP	COM	264411505	2,366	96,091	SH	DEF	12
DUKE WEEKS REALTY CORP	PFD	264411810	105	4,000	SH	DEF	2
DUN & BRADSTREET CORP.	COM	26483E100	130	3,863	SH	DEF	2
DUN & BRADSTREET CORP	COM	26483E100	30,389	904,180	SH	DEF	3
DUN & BRADSTREET CORP	COM	26483E100	169	5,035	SH	DEF	12
DUN & BRADSTREET CORP.	COM	26483E100	144	2,700	SH	DEF	15
***DUNDEE BANCORP	COM	264901109	1	153	SH	DEF	12
***DUPONT CANADA	COM	265902106	14	900	SH	DEF	12
DURA AUTOMOTIVE SYS CL B	COM	265903104	3,995	326,150	SH	DEF	3
DURA AUTOMOTIVE SYS	CL A	265903104	2,809	229,328	SH	DEF	6
DURATEK	COM	26658Q102	2	400	SH	DEF	12
DURECT CORP	COM	266605104	12	4,000	SH	DEF	12
DUSA PHARMACEUTICALS	COM	266898105	1	400	SH	DEF	2
DY INDS	COM	267475101	15,553	1,706,213	SH	DEF	6
DYCOM INDUSTRIES	COM	267475101	24	2,649	SH	DEF	12
DYCAP	COM	267850998	0	100	SH	DEF	2
DYNEGY	CL A	26816Q101	461	397,788	SH	DEF	6
DYNEGY (HOLDING CO)	COM	26816Q101	11	9,723	SH	DEF	12
DYNEX CAP	PFD	26817Q407	40	1,500	SH	DEF	2
DYNEX CAP	COM	26817Q506	14	3,120	SH	DEF	12
***ECI TELECOM LTD -ORD	COM	268258100	1	450	SH	DEF	12
E DIGITAL CORP	COM	26841Y103	2	4,300	SH	DEF	12
EEX CORPORATION - NEW	COM	26842V207	3	1,464	SH	DEF	12
EEX CORPORATION	COM	26842V207	19	10,000	SH	DEF	
EGL	COM	268484102	6	500	SH	DEF	12
ELXSI CORP	COM	268613205	80	21,700	SH	DEF	6
EMC CORP.	COM	268648102	97	21,250	SH	DEF	1
EMC CORP.	COM	268648102	111	24,299	SH	DEF	2
EMC	COM	268648102	33	7,250	SH	DEF	4
EMC CORP	COM	268648102	1,884	412,289	SH	DEF	5
EMC CORP.	COM	268648102	180	39,345	SH	DEF	9
EMC CORP-MASS	COM	268648102	1,798	393,523	SH	DEF	12
EMC CORP. (MASS)	COM	268648102	1,499	206,900	SH	DEF	15
EMS TECHNOLOGIES	COM	26873N108	4	350	SH	DEF	12
ENSCO INTERNATIONAL	COM	26874Q100	425	16,988	SH	DEF	2
ENSCO INTL	COM	26874Q100	163	6,500	SH	DEF	3
ENSCO INTERNATIONAL	COM	26874Q100	1,349	53,862	SH	DEF	5
ENSCO INTERNATIONAL	COM	26874Q100	3410	136,189	SH	DEF	7
ENSCO INTERNATIONAL	COM	26874Q100	271	10,803	SH	DEF	12
ENI S P A SPONSORED A	COM	26874R108	7,508	107,577	SH	DEF	6
ENI S.P.A.	ADR	26874R108	3	45	SH	DEF	7
EOG RES	COM	26875P101	267	7,424	SH	DEF	12
E.ON AG S.A.	ADR	268780103	2	50	SH	DEF	2
ESB FINANCIAL CORP	COM	26884F102	3	280	SH	DEF	12
EVI -5% CONV SUB DEBS	PFD	268939402	156	3,200	SH	DEF	12
EAGLE BANCORP MD	COM	268948106	219	18,250	SH	DEF	12
EIS FUND	UNIT	268953106	149	12,678	SH	DEF	12
ESS TECHNOLOGY	COM	269151106	6,643	1,080,115	SH	DEF	3
ESS TECHNOLOGY	COM	269151106	3,906	635,050	SH	DEF	6
ESS TECHNOLOGY	COM	269151106	23	3,700	SH	DEF	12
E*TRADE GROUP	COM	269246104	1	300	SH	DEF	2

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

E TRADE GROUP	COM	269246104	22,275	5,086,394	SH	DEF	6	5,
E TRADE GROUP	COM	269246104	58	13,020	SH	DEF	12	
EAGLE GEOPHYSICAL	COM	269524104	0	999	SH	DEF	7	
E INK CORP	CV PFD	269990305	159	13,250	SH	DEF	5	
EARTHLINK	COM	270321102	1	100	SH	DEF	7	
EARTHLINK	COM	270321102	34	6,290	SH	DEF	12	
EARTHSHELL CORP	COM	27032B100	11	15,765	SH	DEF	12	
EASTERN CO	COM	276317104	621	50,700	SH	DEF	6	
EASTERN VIRGINIA BANKSHARES	COM	277196101	2,292	130,616	SH	DEF	12	
EASTGROUP PROPERTIES	COM	277276101	12	500	SH	DEF	12	
EASTMAN CHEMICAL CO	COM	277432100	10	267	SH	DEF	2	
EASTMAN CHEMICAL CO	COM	277432100	9,077	237,800	SH	DEF	3	
EASTMAN CHEMICAL PANY	COM	277432100	8	216	SH	DEF	4	
EASTMAN CHEMICAL CO	COM	277432100	221	5,777	SH	DEF	5	
EASTMAN CHEM CO	COM	277432100	4,038	105,800	SH	DEF	6	
EASTMAN CHEMICAL CO	COM	277432100	1	30	SH	DEF	7	
EASTMAN CHEMICAL CO	COM	277432100	49	1,277	SH	DEF	12	
EASTMAN KODAK PANY	COM	277461109	195	7,161	SH	DEF	2	
EASTMAN KODAK CO	COM	277461109	12,641	464,060	SH	DEF	6	
EASTMAN KODAK PANY	COM	277461109	3	120	SH	DEF	7	
EASTMAN KODAK PANY	COM	277461109	220,478	8,093,909	SH	DEF	8	
EASTMAN KODAK CO.	COM	277461109	579	21,259	SH	DEF	9	
EASTMAN KODAK COMPANY	COM	277461109	403,782	14,823,115	SH	DEF	10	14,
EASTMAN KODAK CO	COM	277461109	8,606	315,921	SH	DEF	12	
EASTMAN KODAK CO.	COM	277461109	212	4,900	SH	DEF	15	
EASTON BANCORP -MD	COM	277496105	4	350	SH	DEF	12	
EATON CORP.	COM	278058102	175	2,750	SH	DEF	2	
EATON CORP	COM	278058102	2	30	SH	DEF	6	
EATON CORP	COM	278058102	148	2,329	SH	DEF	12	
EATON VANCE CORP-NON VTG	COM	278265103	527	19,050	SH	DEF	12	
EATON VANCE FLA MUN INOME TR	UNIT	27826B100	30	2,000	SH	DEF	12	
EATON VANCE SR OME TR-SBI	UNIT	27826S103	36	5,029	SH	DEF	12	
EATON VANCE NATIONAL MUNICIPAL	UNIT	27826U108	96	6,478	SH	DEF	12	
EATON VANCE INSURED MUNI BOND	UNIT	27827X101	282	18,800	SH	DEF	12	
EBAY	COM	278642103	22	415	SH	DEF	7	
EBAY	COM	278642103	21,884	414,400	SH	DEF	8	
EBAY INC.	COM	278642103	39,634	750,500	SH	DEF	10	
EBAY	COM	278642103	869	16,459	SH	DEF	12	
ECHELON CORP	COM	27874N105	263	30,175	SH	DEF	12	
ECHOSTAR MUNICATIONS NEW	COM	278762109	24	1,387	SH	DEF	7	
ECHOSTAR COMMUNICATIONS CORP	COM	278762109	241	13,925	SH	DEF	12	
ECLIPSYS CORP	COM	278856109	6	1,207	SH	DEF	12	
ECOLAB	COM	278865100	8	200	SH	DEF	2	
ECOLAB	COM	278865100	1,477	35,394	SH	DEF	12	
ECONNECT	COM	27889S206	0	10	SH	DEF	2	
EDELBROCK CORP	COM	279434104	441	41,690	SH	DEF	6	
EDGE PETE CORP DEL	COM	279862106	61	13,700	SH	DEF	6	
EDISON INTERNATIONAL	COM	281020107	5,238	523,800	SH	DEF	3	
EDISON INTL	COM	281020107	4,496	449,600	SH	DEF	6	
EDISON INTERNATIONAL	COM	281020107	190	19,015	SH	DEF	12	
EDO CORP	COM	281347104	31	1,400	SH	DEF	2	
EDO CORP	COM	281347104	78	3,500	SH	DEF	12	
EDUCATION MANAGEMENT CORP	COM	28139T101	2	40	SH	DEF	12	
J D EDWARDS & CO	COM	281667105	6	600	SH	DEF	12	
A G EDWARDS	COM	281760108	169	5,284	SH	DEF	12	
EDWARDS LIFESCIENCES CP	COM	28176E108	17,445	681,720	SH	DEF	3	
EDWARDS LIFESCIENCES CORP	COM	28176E108	65	2,551	SH	DEF	12	
EFUNDS CORP	COM	28224R101	4,525	482,332	SH	DEF	6	
1838 BOND DEBENTURE TRADING	UNIT	282520105	23	1,151	SH	DEF	12	
EL PASO CORP	COM	28336L109	3,688	445,917	SH	DEF	2	
EL PASO	COM	28336L109	3	360	SH	DEF	4	
EL PASO CORP	COM	28336L109	2,271	274,549	SH	DEF	5	



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

EL PASO CORP	COM	28336L109	12,776	1,563,795	SH	DEF	6	1,
EL PASO CORP	COM	28336L109	0	20	SH	DEF	7	
EL PASO CORPORATION	COM	28336L109	681	82,388	SH	DEF	12	
EL PASO CORP.	COM	28336L109	1,053	80,300	SH	DEF	15	
EL PASO CORPORATION CVT BOND	CONV	28336LAC3	72,332	237,155,000	PRN	DEF	16	
EL PASO ELEC CO N	COM	283677854	18,419	1,550,155	SH	DEF	6	1,
EL PASO ELECTRIC CO NEW	COM	283677854	1,327	111,670	SH	DEF	12	
EL PASO ENERGY CAPITAL TRUST I	PFD	283678209	5	275	SH	DEF	12	
EL PASO ENERGY PARTNERS L P	COM	28368B102	944	31,900	SH	DEF	12	
ELAN CORP. ADR	ADR	284131208	2	1,000	SH	DEF	7	
ELEC COMMUNICATIONS CORP	COM	284739109	1	13,100	SH	DEF	12	
ELECTRIC FUEL CORP	COM	284871100	6	5,400	SH	DEF	12	
***ELDORADO GOLD CORP NEW	COM	284902103	1	700	SH	DEF	12	
ELECTRO SCIENTIFIC INDS	COM	285229100	9	585	SH	DEF	12	
ELECTROGLAS	COM	285324109	1	500	SH	DEF	12	
ELECTRONIC ARTS	COM	285512109	1	22	SH	DEF	2	
ELECTRONIC ARTS	COM	285512109	231	3,500	SH	DEF	5	
ELECTRONICS ARTS	COM	285512109	2,088	31,650	SH	DEF	11	
ELECTRONIC ARTS	COM	285512109	224	3,400	SH	DEF	12	
ELECTRONIC DATA SYSTEMS	COM	285661104	40	2,895	SH	DEF	2	
ELECTRONIC DATA SYSTEMS	COM	285661104	0	0	SH	DEF	4	
ELECTRONIC DATA SYSTEMS	COM	285661104	0	16	SH	DEF	7	
ELECTRONIC DATA SYSTEMS CORP	COM	285661104	1,074	76,823	SH	DEF	12	
ELECTRONIC DATA SYSTEMS	COM	285661104	1,026	46,300	SH	DEF	15	
ELECTRONICS BOUTIQUE HOLDINGS	COM	286045109	203	7,400	SH	DEF	12	
ELECTRONICS FOR IMAGI	COM	286082102	26,785	1,813,898	SH	DEF	6	1,
ELECTRONICS FOR IMAGING	COM	286082102	49	3,295	SH	DEF	12	
ELEVON	COM	286267109	5	5,000	SH	DEF	12	
ELITE INFORMATION GR	COM	28659M106	556	79,900	SH	DEF	6	
ELLIS PERRY INTL	COM	288853104	1,074	97,641	SH	DEF	6	
ELLSWORTH CONVERTIBLE GROWTH &	UNIT	289074106	50	6,665	SH	DEF	12	
EMBARCADERO TECHNOLOGIES	COM	290787100	5	1,300	SH	DEF	12	
EMBRAER AIRCRAFT CORP	ADR	29081M102	91	6,852	SH	DEF	3	
EMCOR GROUP	COM	29084Q100	24,214	487,200	SH	DEF	3	
EMCOR GROUP	COM	29084Q100	567	11,400	SH	DEF	6	
EMERGING MARKETS FLOATING RATE	UNIT	290885102	7	800	SH	DEF	12	
EMERGE INTERACTIVE	COM	29088W103	7	20,430	SH	DEF	12	
EMERGING MARKETS OME FUND	UNIT	290920107	136	12,500	SH	DEF	12	
EMERSON ELECTRIC CO.	COM	291011104	1,103	25,100	SH	DEF	1	
EMERSON ELECTRIC CO.	COM	291011104	13,222	300,903	SH	DEF	2	
EMERSON ELEC CO	COM	291011104	7,386	168,100	SH	DEF	3	
EMERSON ELEC CO	COM	291011104	3,062	69,689	SH	DEF	5	
EMERSON ELEC CO	COM	291011104	15,929	362,510	SH	DEF	6	
EMERSON ELECTRIC CO	COM	291011104	577	13,121	SH	DEF	11	
EMERSON ELECTRIC CO	COM	291011104	10,736	244,345	SH	DEF	12	
EMERSON ELECTRIC CO.	COM	291011104	3,599	51,650	SH	DEF	15	
EMERSON RADIO CORP NEW	COM	291087203	6	1,500	SH	DEF	12	
EMISPHERE TECHNOLOGIES	COM	291345106	7	2,400	SH	DEF	12	
EMPIRE DIST ELEC CO	COM	291641108	17	1,000	SH	DEF	3	
EMPIRE DISTRICT ELECTRIC CO	COM	291641108	4	250	SH	DEF	12	
EMPLOYEE SOLUTIONS	COM	292166105	0	2,655	SH	DEF	8	
EMULEX CORP NEW	COM	292475209	639	56,710	SH	DEF	3	
EMULEX CORP NEW	COM	292475209	27	2,410	SH	DEF	12	
EN POINTE TECHNOLOGIES	COM	29247F108	2	2,000	SH	DEF	12	
ENCANA CORP	COM	292505104	1,629	54,106	SH	DEF	5	
***ENCANA CORP	COM	292505104	1,500	49,830	SH	DEF	12	
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	1,146	26,168	SH	DEF	12	
ENCORE COMPUTER CORP	COM	292555109	3	66,500	SH	DEF	12	
ENDESA S.A. ADR	ADR	29258N107	319	34,950	SH	DEF	2	
ENDESA S.A. ADR	ADR	29258N107	2	190	SH	DEF	7	
ENDO PHARMACEUTICALS HLDGS	COM	29264F205	1,147	134,410	SH	DEF	3	
ENDOCARE	COM	29264P104	99	6,900	SH	DEF	12	

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

ENERGEN CORP	COM	29265N108	16,000	632,170	SH	DEF	6
ENERGEN CORP	COM	29265N108	6	250	SH	DEF	12
ENERGY EAST CORP	COM	29266M109	4,895	247,094	SH	DEF	6
ENERGY EAST CORPORATION	COM	29266M109	334	16,842	SH	DEF	12
EN.EAST	COM	29266M109	19,387	975,000	SH	DEF	13
ENERGIZER HLDGS	COM	29266R108	9	305	SH	DEF	2
ENERGIZER HOLDINGS	COM	29266R108	3	100	SH	DEF	12
ENERGY PARTNERS LTD	COM	29270U105	52	6,400	SH	DEF	12
***ENERPLUS RESOURCES FUND	COM	29274D604	45	2,500	SH	DEF	12
ENGELHARD CORP.	COM	292845104	19	800	SH	DEF	7
ENGLEHARD CORP.	COM	292845104	83	2,200	SH	DEF	15
ENGINEERED SUPPORT SYSTEMS	COM	292866100	204	3,570	SH	DEF	3
ENGINEERED SUPPORT SYSTEMS	COM	292866100	29	500	SH	DEF	12
ENDOCARDIAL SOLUTIONS	COM	292962107	1	400	SH	DEF	12
ENNIS BUSINESS FORMS	COM	293389102	264	20,250	SH	DEF	2
ENNIS BUSINESS FORMS	COM	293389102	3,334	255,500	SH	DEF	6
ENPRO INDUSTRIES	COM	29355X107	16	4,745	SH	DEF	12
ENRON CORP.	COM	293561106	0	710	SH	DEF	2
ENRON CORP.	COM	293561106	0	500	SH	DEF	7
ENRON CORP	COM	293561106	7	63,291	SH	DEF	12
ENTEGRIS	COM	29362U104	3,765	484,500	SH	DEF	3
ENTERASYS NETWORKS	COM	293637104	9,139	7,029,900	SH	DEF	8
ENTERASYS NETWORKS	COM	293637104	100	76,914	SH	DEF	12
ENERGY CORP NEW	COM	29364G103	17,362	417,350	SH	DEF	3
ENERGY CORP	COM	29364G103	5	110	SH	DEF	6
ENERGY CORP NEW	COM	29364G103	116	2,793	SH	DEF	12
ENTERPRISE PRODUCTS PARTNERS	COM	293792107	514	26,355	SH	DEF	12
ENTERTAINMENT PROPERTIES TR	COM	29380T105	1,392	63,000	SH	DEF	3
ENTERTAINMENT PROPERTIES TRUST	COM	29380T105	132	5,975	SH	DEF	12
ENTREMED	COM	29382F103	1	414	SH	DEF	12
ENTRAVISION COMMUNICATIONS	COM	29382R107	7	500	SH	DEF	12
ENTRUST	COM	293848107	10	3,316	SH	DEF	12
ENZON NASD INDL	COM	293904108	5,116	265,900	SH	DEF	3
ENZON	COM	293904108	48	2,480	SH	DEF	12
ENVIRONMENTAL ELEMENTS CORP	COM	293940102	227	119,611	SH	DEF	12
ENVIRONMENTAL TECTONICS CORP	COM	294092101	65	10,600	SH	DEF	12
ENZO BIOCHEM	COM	294100102	53	3,675	SH	DEF	12
EON LABS	COM	29412E100	50	2,300	SH	DEF	3
EON LABS	COM	29412E100	35	1,600	SH	DEF	12
EPLUS	COM	294268107	984	151,400	SH	DEF	6
EPICOR SOFTWARE CORP	COM	29426L108	3	3,000	SH	DEF	12
EQUIFAX, INC.	COM	294429105	2,426	111,600	SH	DEF	1
EQUIFAX	COM	294429105	3,076	141,470	SH	DEF	3
EQUIFAX	COM	294429105	54,350	2,500,000	SH	DEF	8
EQUIFAX	COM	294429105	1,940	89,245	SH	DEF	12
EQUITABLE BANK MD	COM	29444Q105	7	210	SH	DEF	12
EQUITABLE RESOURCES	COM	294549100	35	1,000	SH	DEF	2
EQUITABLE RES	COM	294549100	13,540	391,900	SH	DEF	6
EQUITABLE RESOURCES	COM	294549100	116	3,363	SH	DEF	12
EQUITY OME FUND 1ST	UNIT	294700703	24	407	SH	DEF	12
EQUITY INNS	COM	294703103	2	300	SH	DEF	12
EQUITY MARKETING	COM	294724109	139	12,900	SH	DEF	6
EQUITY MARKETING	COM	294724109	38	3,575	SH	DEF	12
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	1,631	63,175	SH	DEF	2
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	273	10,591	SH	DEF	12
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	256	7,000	SH	DEF	15
EQUITY OFFICE PROPERTIES TRUST	PFD	294741509	7	155	SH	DEF	2
EQUITY OIL CO	COM	294749106	168	72,100	SH	DEF	6
EQUITY ONE	COM	294752100	353	26,727	SH	DEF	12
EQUITY RESIDENTIAL	COM	29476L107	15,425	644,340	SH	DEF	1
EQUITY RESIDENTIAL	COM	29476L107	1,152	48,120	SH	DEF	2
EQUITY RESIDENTIAL PROPERTIES TRUST	COM	29476L107	1,302	54,378	SH	DEF	9

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

EQUITY RESIDENTIAL	COM	29476L107	334	13,933	SH	DEF	12
EQUITY RESIDENTIAL PROPS	PFD	29476L800	7	280	SH	DEF	2
EQUITY RESIDENTIAL	PFD	29476L859	7	300	SH	DEF	12
EQUITY RESIDENTIAL INT TRUST	PFD	29476L883	57	2,100	SH	DEF	2
LM ERICSSON TELE CO	ADR	294821400	20	54,979	SH	DEF	2
ERIE INDEMNITY CO-CL A	COM	29530P102	29	700	SH	DEF	12
ESCALADE	COM	296056104	3	150	SH	DEF	12
ESPEED, INC.	COM	296643109	20,005	1,969,000	SH	DEF	14
ESTERLINE TECHNOLOGIES	COM	297425100	238	14,300	SH	DEF	3
ESTERLINE TECH CORP	COM	297425100	3,496	210,100	SH	DEF	6
ETHAN ALLEN	COM	297602104	5,923	183,035	SH	DEF	4
ETHAN ALLEN INTERIORS	COM	297602104	1,743	53,850	SH	DEF	12
E-TOYS	COM	297862104	0	522	SH	DEF	2
EUROPE FUND	UNIT	29874M103	27	3,775	SH	DEF	12
EUROPEAN WARRANT FUND	UNIT	298792102	8	4,000	SH	DEF	12
EVANS & SUTHERLAND COMPUTER	COM	299096107	14	4,000	SH	DEF	12
EVERCEL	COM	299759100	36	19,000	SH	DEF	11
EVERGREEN RESOURCES NEW	COM	299900308	78	1,900	SH	DEF	12
EXACTECH	COM	30064E109	54	3,100	SH	DEF	12
EXCEL TECHNOLOGY	COM	30067T103	23	1,200	SH	DEF	4
EXELON CORP	COM	30161N101	1	19	SH	DEF	2
EXELON CORP	COM	30161N101	1,321	27,800	SH	DEF	3
EXELON CORP	COM	30161N101	4,534	95,103	SH	DEF	6
EXELON CORP	COM	30161N101	335	7,053	SH	DEF	9
EXELON CORP	COM	30161N101	651	13,695	SH	DEF	12
EXODUS MUNICICATIONS	COM	302088109	0	200	SH	DEF	2
EXPEDIA	COM	302125109	6,410	126,550	SH	DEF	3
EXPEDIA	COM	302125109	6	113	SH	DEF	7
EXPEDIA	COM	302125109	56	1,102	SH	DEF	12
WTS EXPEDIA	WARRANTS	302125125	5	269	WT	DEF	12
EXPEDITORS INTERNATIONAL OF	COM	302130109	22	784	SH	DEF	12
EXPLORATION CO OF DELAWARE	COM	302133202	6	1,200	SH	DEF	12
EXPLORE HOLDINGS LLC SHARES	COM	30214H929	47	19,234	SH	DEF	5
EXPONET	COM	30214U102	1,227	97,300	SH	DEF	6
EXPRESS SCRIPTS	COM	302182100	8,238	151,100	SH	DEF	3
EXPRESS SCRIPTS	COM	302182100	26	485	SH	DEF	7
EXPRESS SCRIPTS	COM	302182100	14	250	SH	DEF	12
EXPRESSJET HOLDINGS	COM	30218U108	949	103,200	SH	DEF	3
EXPRESSJET HOLDINGS	COM	30218U108	2	180	SH	DEF	12
EXTENDED STAY AMERN	COM	30224P101	3	200	SH	DEF	6
EXTREME NETWORKS	COM	30226D106	5	1,300	SH	DEF	12
EXXON CORP.	COM	302290101	21	652	SH	DEF	7
EXXON MOBIL CORP.	COM	30231G102	29,104	912,344	SH	DEF	1
EXXON MOBIL CORP.	COM	30231G102	33,331	1,044,874	SH	DEF	2
EXXON MOBIL CORP	COM	30231G102	29,258	917,168	SH	DEF	3
EXXON MOBIL	COM	30231G102	155	4,855	SH	DEF	4
EXXON MOBIL CORP	COM	30231G102	35,047	1,098,644	SH	DEF	5
EXXON CORP	COM	30231G102	8,172	255,533	SH	DEF	6
EXXON MOBIL CORP.	COM	30231G102	1839	57,646	SH	DEF	7
EXXON MOBIL CORP.	COM	30231G102	2,448	76,731	SH	DEF	9
EXXON MOBIL CORP	COM	30231G102	6,229	195,268	SH	DEF	11
EXXON MOBIL CORP	COM	30231G102	43,785	1,372,580	SH	DEF	12
EXXON-MOBIL CORP.	COM	30231G102	723	14,284	SH	DEF	15
F&M BANCORP MD	COM	302367107	1,401	44,349	SH	DEF	6
F&M BANCORP-MD	COM	302367107	514	16,262	SH	DEF	12
F & M BANK CORP-TIMBERVILLE VA	COM	30237P106	2	86	SH	DEF	12
FBL FINL GROUP	COM	30239F106	7,125	386,200	SH	DEF	6
FBR ASSET INVT CORP	COM	30241E303	3,676	117,590	SH	DEF	3
FBR ASSET INVESTMENT CORP	COM	30241E303	3	100	SH	DEF	12
FBR ASSET INVESTMENT CORP	COM	30241E303	667	20,000	SH	DEF	
FEI PANY	COM	30241L109	10,509	727,260	SH	DEF	3
FFD FINANCIAL CORP	COM	30243C107	24	2,000	SH	DEF	12

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

FCNB CAPITAL TRUST 8.25%	PFD	30243V204	154	5,975	SH	DEF	12
FLIR SYSTEMS	COM	302445101	75	2,145	SH	DEF	12
FMC CORP	COM	302491303	13,932	539,600	SH	DEF	6
FMC CORP NEW	COM	302491303	3	100	SH	DEF	12
FMC TECHNOLOGIES	COM	30249U101	132	7,870	SH	DEF	3
FNB CORP-N.C.	COM	302519103	182	10,781	SH	DEF	12
F N B CORP-PA	COM	302520101	105	3,765	SH	DEF	12
FNB FINANCIAL SERV	COM	302526108	728	44,223	SH	DEF	6
FPIC INSURANCE GROUP	COM	302563101	40	4,500	SH	DEF	12
FPL GROUP	COM	302571104	204	3,798	SH	DEF	2
FPL GROUP	COM	302571104	625	11,617	SH	DEF	5
FPL GROUP	COM	302571104	4	80	SH	DEF	6
FPL GROUP	COM	302571104	2,120	39,408	SH	DEF	9
FPL GROUP	COM	302571104	1,590	29,547	SH	DEF	12
F N B CORP-VA	COM	302930102	30	992	SH	DEF	12
FTI CONSULTING	COM	302941109	119	3,000	SH	DEF	12
FACTORY POINT BANCORP -VT	COM	303061105	108	5,221	SH	DEF	12
FACTSET RESEARCH SYSTEMS	COM	303075105	3	100	SH	DEF	12
FACTUAL DATA CORP	COM	303094106	275	42,800	SH	DEF	6
FAIRCHILD SEMICONDUCTOR INTL CL A	COM	303726103	6,837	721,970	SH	DEF	3
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	18	1,934	SH	DEF	12
FAIRMONT HOTELS RES	COM	305204109	7	300	SH	DEF	6
***FAIRMONT HOTELS & RESORTS	COM	305204109	101	4,243	SH	DEF	12
FALCON PRODS CORP	COM	306075102	89	21,400	SH	DEF	6
FALCONSTOR SOFTWARE	COM	306137100	2	400	SH	DEF	12
FALMOUTH BANCORP	COM	306754102	2	100	SH	DEF	12
FAMILY DOLLAR STORES	COM	307000109	242	9,000	SH	DEF	2
FAMILY DOLLAR STORES	COM	307000109	888	33,054	SH	DEF	12
FARGO ELECTRONICS COM	COM	30744P102	21	2,600	SH	DEF	12
FARMER BROTHERS CO	COM	307675108	130	400	SH	DEF	2
FASTENAL CO	COM	311900104	54	1,719	SH	DEF	12
FREDDIE MAC	COM	313400301	305	5,450	SH	DEF	1
FREDDIE MAC	COM	313400301	12,021	215,048	SH	DEF	2
FREDDIE MAC	COM	313400301	12,340	220,748	SH	DEF	3
FREDDIE MAC	COM	313400301	8,980	160,636	SH	DEF	4
FREDDIE MAC	COM	313400301	4,471	79,975	SH	DEF	5
FREDDIE MAC	COM	313400301	1,110	19,850	SH	DEF	6
FREDDIE MAC	COM	313400301	17	298	SH	DEF	7
FREDDIE MAC	COM	313400301	532	9,510	SH	DEF	11
FREDDIE MAC-VOTING COMMON	COM	313400301	5,985	107,075	SH	DEF	12
FEDERAL HOME LN. MTG. CORP.	COM	313400301	186	2,100	SH	DEF	15
FEDERAL MOGUL CORP	COM	313549107	8	15,200	SH	DEF	12
FANNIE MAE	COM	313586109	6,049	101,600	SH	DEF	1
FANNIE MAE	COM	313586109	17,680	296,936	SH	DEF	2
FANNIE MAE	COM	313586109	20,867	350,467	SH	DEF	3
FANNIE MAE	COM	313586109	5,888	98,893	SH	DEF	4
FANNIE MAE	COM	313586109	4,567	76,711	SH	DEF	5
FEDERAL NATL MTG ASSN	COM	313586109	30,512	512,177	SH	DEF	6
FANNIE MAE	COM	313586109	18	297	SH	DEF	7
FANNIE MAE	COM	313586109	143,271	2,406,302	SH	DEF	8
FANNIE MAE	COM	313586109	8,679	145,772	SH	DEF	9
FANNIE MAE	COM	313586109	262,332	4,405,984	SH	DEF	10
FANNIE MAE	COM	313586109	2,345	39,389	SH	DEF	11
FANNIE MAE	COM	313586109	16,057	269,692	SH	DEF	12
FEDERAL NATL. MTG. ASSN.	COM	313586109	4,482	47,470	SH	DEF	15
FEDERAL REALTY INVESTMENT TRUST	COM	313747206	60	2,225	SH	DEF	2
FEDERAL REALTY INVESTMENT TRUST	COM	313747206	1,057	39,150	SH	DEF	9
FEDERAL REALTY INVT TRUST	COM	313747206	1,857	68,775	SH	DEF	12
FEDERAL SIGNAL CORP	COM	313855108	93	5,066	SH	DEF	2
FEDERAL SIGNAL CORP.	COM	313855108	225	12,200	SH	DEF	9
FEDERAL SIGNAL CORP	COM	313855108	1,091	59,213	SH	DEF	12
FEDERATED DEPARTMENT STORES	COM	31410H101	62	2,100	SH	DEF	2

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

FEDERATED DEPT STORES	COM	31410H101	4,643	157,700	SH	DEF	3
FEDERATED DEPARTMENT STORES IN	COM	31410H101	621	21,100	SH	DEF	5
FEDERATED DEPT STORE	COM	31410H101	22,743	772,530	SH	DEF	6
FEDERATED DEPARTMENT STORES	COM	31410H101	412	13,993	SH	DEF	12
FEDERATED INVESTORS ( PA ) CL B	COM	314211103	5831	216,025	SH	DEF	7
FEDERATED INVESTORS (PA.)	COM	314211103	887	32,880	SH	DEF	12
FEDEX CORP	COM	31428X106	60	1,200	SH	DEF	2
FDX CORP	COM	31428X106	7,350	146,790	SH	DEF	3
FEDEX CORP	COM	31428X106	6,274	125,300	SH	DEF	6
FEDEX CORP	COM	31428X106	1,533	30,608	SH	DEF	12
FELCOR LODGING TRUST	COM	31430F101	15	1,200	SH	DEF	2
FELCOR LODGING TRUST	COM	31430F101	89	6,975	SH	DEF	12
FERRELLGAS PARTNERS LP	COM	315293100	142	7,100	SH	DEF	12
FERRO CORP.	COM	315405100	1,731	74,925	SH	DEF	2
FERRO CORP	COM	315405100	14	600	SH	DEF	12
F5 NETWORKS	COM	315616102	15	2,050	SH	DEF	12
FIDELITY ADVISOR EQUITY GROWTH FUND	COM	315805853	22	712	SH	DEF	2
FIDELITY BANCORP -PA	COM	315831107	59	3,300	SH	DEF	12
FIDELITY BANCORP	COM	31583B105	371	16,700	SH	DEF	6
FIDELITY BANKSHARES NEW	COM	31604Q107	3729	208,300	SH	DEF	7
FIDELITY NATIONAL FINL	COM	316326107	2,164	75,304	SH	DEF	3
FIDELITY NATL FINL	COM	316326107	6	198	SH	DEF	6
FIDELITY NATIONAL FINANCIAL	COM	316326107	6	210	SH	DEF	12
FIFTH THIRD BANCORP	COM	316773100	67,207	1,097,622	SH	DEF	2
FIFTH THIRD BANCORP NASD BK INS	COM	316773100	4,188	68,390	SH	DEF	3
FIFTH THIRD BANCORP	COM	316773100	4271	69,749	SH	DEF	7
FIFTH THIRD BANCORP	COM	316773100	2,665	43,527	SH	DEF	12
FILENET CORP NASD INDL	COM	316869106	4,505	435,280	SH	DEF	3
FINANCIAL FEDERAL CORP	COM	317492106	637	20,000	SH	DEF	7
FINANCIAL INDS CORP	COM	317574101	1,798	117,800	SH	DEF	6
FINDWHAT.COM	COM	317794105	296	69,100	SH	DEF	12
FINISAR CORP	COM	31787A101	1	800	SH	DEF	12
FINGER LAKES BANCORP	COM	31787C107	34	1,735	SH	DEF	2
FINLAY ENTERPRISES	COM	317884203	2,263	150,000	SH	DEF	6
FINISH LINE -CL	COM	317923100	1,397	154,900	SH	DEF	3
FINOVA GROUP	COM	317928109	0	5,900	SH	DEF	2
FIRST AMERN FINL CORP	COM	318522307	35,329	1,727,972	SH	DEF	6
FIRST AMERICAN CORP	COM	318522307	15	757	SH	DEF	12
FIRST BANCORP P R	COM	318672102	1,509	39,590	SH	DEF	3
FIRST BANCORP-TROY N.C.	COM	318910106	31	1,246	SH	DEF	12
FIRST BELL BANCORP	COM	319301107	166	10,000	SH	DEF	2
FIRST BELL BANCORP	COM	319301107	337	20,300	SH	DEF	4
FIRST BELL BANCORP	COM	319301107	1,113	67,000	SH	DEF	6
FIRST CASH FINL SVCS	COM	31942D107	1,065	112,200	SH	DEF	6
FIRST CHARTER CORP-N.C.	COM	319439105	332	20,044	SH	DEF	12
FIRST CITIZENS BANCS	CL A	31946M103	13,533	131,279	SH	DEF	6
FIRST CITIZENS BANCSHARES	COM	31946M103	140	1,360	SH	DEF	12
FIRST CITIZENS BANCSHARES	COM	31946M202	46	450	SH	DEF	12
FIRST CHESTER CNTY CORP	COM	31947W100	31	2,151	SH	DEF	12
FIRST COMMONWEALTH FINANCIAL	COM	319829107	124	10,000	SH	DEF	1
FIRST COMMONWEALTH FINANCIAL	COM	319829107	57	4,617	SH	DEF	12
FIRST MUNITY BANCORP	COM	31983B101	1593	55,050	SH	DEF	7
FIRST FED CAP CORP	COM	319960100	5,205	267,900	SH	DEF	6
FIRST DATA CORP.	COM	319963104	18,723	669,859	SH	DEF	1
FIRST DATA CORP.	COM	319963104	1,056	37,784	SH	DEF	2
FIRST DATA CORP	COM	319963104	10,226	365,880	SH	DEF	3
FIRST DATA CORP.	COM	319963104	19	666	SH	DEF	7
FIRST DATA CORP	COM	319963104	2,148	76,852	SH	DEF	11
FIRST DATA CORP	COM	319963104	2,360	84,446	SH	DEF	12
FIRST DEFIANCE FINL	COM	32006W106	1,690	98,400	SH	DEF	6
FIRST ESSEX BANCORP	COM	320103104	1,765	53,400	SH	DEF	6
FIRST FINL BKSH	COM	32020R109	2,368	64,971	SH	DEF	6

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

FIRST FINL BANKSHARES	COM	32020R109	1004	27,550	SH	DEF	7
FIRST FINANCIAL BANKSHARES	COM	32020R109	7	200	SH	DEF	12
FIRST FINL CORP	COM	320218100	29	600	SH	DEF	6
FIRST FINANCIAL CORP-IND	COM	320218100	14	283	SH	DEF	12
FIRST FINANCIAL HOLDINGS	COM	320239106	54	2,000	SH	DEF	12
FIRST FRANKLIN CORP.	COM	320272107	11	900	SH	DEF	2
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	249	8,026	SH	DEF	12
FIRST INTL BANC CORP	COM	32054Q894	0	61	SH	DEF	6
FIRST IND CORP	COM	32054R108	3,414	186,275	SH	DEF	6
FIRST KEYSTONE CORP NEW	COM	320654205	101	4,192	SH	DEF	12
FIRST MARINER BANCORP	COM	320795107	50	4,830	SH	DEF	12
FIRST MERCHANTS CORP	COM	320817109	195	7,875	SH	DEF	6
FIRST MERCHANTS CORP	COM	320817109	37	1,515	SH	DEF	12
FIRST NATL CORP ORAN	COM	320942105	135	4,900	SH	DEF	6
FIRST HEALTH GROUP CORP	COM	320960107	262	9,668	SH	DEF	12
FIRST NATIONAL COMMUNITY	COM	32110M101	8	242	SH	DEF	12
FIRST MUTUAL BANCSH	COM	32190E102	708	44,920	SH	DEF	6
FIRST OAK BROOK BANCSHARES	COM	335847208	51	1,700	SH	DEF	2
FIRST PACIFIC PANY LTD	ADR	335889200	2	3,440	SH	DEF	2
***FIRST QUANTUM MINERALS LTD	COM	335934105	2	1,000	SH	DEF	12
FIRST PL FINL CORP	COM	33610T109	680	48,670	SH	DEF	6
FIRST PLACE FINANCIAL CORP-DEL	COM	33610T109	15	1,075	SH	DEF	12
FIRST REP BANK(S.F)	COM	336158100	4,274	196,500	SH	DEF	6
FIRST STATE BANCORP N.M.	COM	336453105	30	1,207	SH	DEF	2
FIRST STATE BANCORP N.M.	COM	336453105	3176	128,850	SH	DEF	7
1ST SOURCE CORP	COM	336901103	31	2,181	SH	DEF	2
1ST SOURCE CORP	COM	336901103	953	67,630	SH	DEF	6
FIRST TENNESSEE NATIONAL CORP.	COM	337162101	485	14,000	SH	DEF	1
FIRST TENNESSEE	COM	337162101	5,844	168,568	SH	DEF	2
FIRST TENN NATL CORP NASD BK INS	COM	337162101	30,087	867,820	SH	DEF	3
FIRST TENN NATL CORP	COM	337162101	2	60	SH	DEF	6
FIRST TENNESSEE	COM	337162101	214	6,170	SH	DEF	9
FIRST TENNESSEE NATIONAL CORP	COM	337162101	243	7,000	SH	DEF	11
FIRST TENNESSEE NATIONAL CORP	COM	337162101	1,139	32,850	SH	DEF	12
FIRST TRUST BANK CHARLOTTE	COM	33732N105	22	1,560	SH	DEF	12
FIRST UNION CORP.	COM	337358105	0	0	SH	DEF	9
FIRST UTD CORP	COM	33741H107	960	58,051	SH	DEF	6
FIRST UNITED CORP	COM	33741H107	5	292	SH	DEF	12
FIRST VA BANKS	COM	337477103	48	1,275	SH	DEF	6
FIRST VIRGINIA BANKS	COM	337477103	1,930	51,735	SH	DEF	12
FIRST WEST VIRGINIA BANCORP	COM	337493100	33	1,903	SH	DEF	12
***FIRSTSERVICE CORPORATION	COM	33761N109	1	66	SH	DEF	12
FISERV	COM	337738108	12	412	SH	DEF	2
FISERV NASD INDL	COM	337738108	190	6,750	SH	DEF	3
FISERV WISC PV	COM	337738108	8	300	SH	DEF	4
FISERV	COM	337738108	5644	201,004	SH	DEF	7
FISERV	COM	337738108	122	4,357	SH	DEF	12
FIRST FED FINL CORP	COM	337907109	7,604	295,300	SH	DEF	6
FIRSTMERIT CORP.	COM	337915102	9	400	SH	DEF	2
FIRSTMERIT CORP	COM	337915102	472	22,023	SH	DEF	12
FIRSTFED AMER BANCOR	COM	337929103	2,070	85,941	SH	DEF	6
FLAGSTAR BANCORP	COM	337930101	7,265	350,975	SH	DEF	6
FIRSTENERGY CORP.	COM	337932107	82	2,753	SH	DEF	2
FIRSTENERGY CORP	COM	337932107	6	209	SH	DEF	6
FIRSTENERGY CORP	COM	337932107	1,088	36,403	SH	DEF	12
FISHER SCIENTIFIC INTL NEW	COM	338032204	1,108	36,500	SH	DEF	3
FISHER SCIENTIFIC INTL NEW	COM	338032204	136	4,498	SH	DEF	12
FISHER SCIENTIFIC INTL.	COM	338032204	77	1,600	SH	DEF	15
FIVE STAR QUALITY CARE	COM	33832D106	3	2,174	SH	DEF	12
FLANDERS CORP	COM	338494107	72	44,500	SH	DEF	12
FLEETBOSTON FINANCIAL CORP	COM	339030108	258	12,668	SH	DEF	2
FLEET BOSTON FINANCIAL CORP	COM	339030108	2,653	130,482	SH	DEF	3

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

FLEET BOSTON FINANCIAL	COM	339030108	178	8,753	SH	DEF	4
FLEETBOSTON FINANCIAL CORP	COM	339030108	1,575	77,450	SH	DEF	5
FLEETBOSTON FINANCIAL	COM	339030108	26,099	1,284,535	SH	DEF	6
FLEETBOSTON FINANCIAL CORP	COM	339030108	1,626	80,000	SH	DEF	8
FLEET BOSTON FINANCIAL CORP.	COM	339030108	1,783	87,682	SH	DEF	9
FLEETBOSTON FINANCIAL CORPORATION	COM	339030108	5,977	294,000	SH	DEF	10
FLEETBOSTON FINL CORP	COM	339030108	5,712	280,946	SH	DEF	12
FLEET BOSTON FINANCIAL CORP.	COM	339030108	119	3,700	SH	DEF	15
FLEETWOOD ENTERPRISES	COM	339099103	3	500	SH	DEF	2
FLEETWOOD ENTERPRISES	COM	339099103	13	2,000	SH	DEF	12
FLEMING COS	COM	339130106	4,217	843,400	SH	DEF	6
FLEMING COMPANIES	COM	339130106	515	103,000	SH	DEF	12
FLEXSTEEL INDUSTRIES	COM	339382103	22	1,650	SH	DEF	12
FLORIDA BANKS	COM	340560101	9	1,100	SH	DEF	2
FLORIDA EAST COAST INDS	COM	340632108	434	18,385	SH	DEF	12
FLORIDA EAST COAST INDS	COM	340632207	24	1,101	SH	DEF	12
FLORIDA ROCK INDS	COM	341140101	3,945	129,100	SH	DEF	3
FLORIDA ROCK INDUSTRIES	COM	341140101	182	5,961	SH	DEF	12
FLUOR CORP (NEW)	COM	343412102	29	1,200	SH	DEF	3
FLUOR CORP	COM	343412102	1	50	SH	DEF	6
FLUOR CORP NEW	COM	343412102	128	5,253	SH	DEF	12
FLOWERS FOODS	COM	343498101	16	711	SH	DEF	12
FLOWERVE CORP	COM	34354P105	1,303	130,300	SH	DEF	6
FLOWERVE CORP	COM	34354P105	9	905	SH	DEF	12
FLUSHING FINANCIAL CORP	COM	343873105	469	28,100	SH	DEF	3
FLUSHING FINL CORP	COM	343873105	2,375	142,400	SH	DEF	6
FOAMEX INTL	COM	344123104	1,619	294,300	SH	DEF	6
FOCAL MU WTO7	COM	34415511	0	252	SH	DEF	6
FOMENTO ECONOMICO MEX-SP ADR	ADS	344419106	10,201	301,800	SH	DEF	3
FONAR CORP	COM	344437108	1	1,131	SH	DEF	12
FONIX CORP-DEL	COM	34459U108	2	35,000	SH	DEF	12
FOOT LOCKER	COM	344849104	3,265	326,790	SH	DEF	6
FOOT LOCKER	COM	344849104	22	2,166	SH	DEF	12
FOOTHILL INDPT BANCP	COM	344905104	267	13,000	SH	DEF	6
FOOTSTAR	COM	344912100	2,789	357,500	SH	DEF	6
FORD MOTOR CO.	COM	345370860	1,316	134,242	SH	DEF	2
FORD MTR CO DEL	COM	345370860	1,895	193,400	SH	DEF	3
FORD MOTOR	COM	345370860	245	25,000	SH	DEF	4
FORD MTR CO DEL P	COM	345370860	8,961	925,354	SH	DEF	6
FORD MOTOR CO.	COM	345370860	3,665	48,605	SH	DEF	9
FORD MOTOR CO DEL	COM	345370860	127	12,911	SH	DEF	11
FORD MOTOR CO DEL	COM	345370860	6,394	652,431	SH	DEF	12
FORD MOTOR CO.	COM	345370860	146	9,422	SH	DEF	15
FORD MTR CO CAP TR II	COM	345395206	10,298	255,870	SH	DEF	6
FORD MTR CO CAP TR II	PFD	345395206	1,370	33,995	SH	DEF	12
FORD MOTOR CO CAP TR II CVT PFD	CONV	345395206	0	350	PRN	DEF	16
***FORDING	COM	345426100	1	95	SH	DEF	12
FOREST CITY ENTERPRISES	COM	345550107	42	1,302	SH	DEF	12
FOREST LABS	COM	345838106	2	20	SH	DEF	2
FOREST LABORATORIES	COM	345838106	75	920	SH	DEF	4
FOREST LABORATORIES	COM	345838106	464	5,663	SH	DEF	12
FORGOTTEN WOMAN	COM	345902100	0	500	SH	DEF	7
FOREST OIL CORP	COM	346091705	4,006	157,100	SH	DEF	6
FOREST OIL CORP	COM	346091705	64	2,500	SH	DEF	12
FORGENT NETWORKS	COM	34629U103	3	1,500	SH	DEF	12
FORT DEARBORN OME SECS	UNIT	347200107	11	735	SH	DEF	12
FORTUNE BRANDS	COM	349631101	211	4,453	SH	DEF	2
FORTUNE BRANDS	COM	349631101	14	300	SH	DEF	4
FORTUNE BRANDS CO	COM	349631101	11,465	242,410	SH	DEF	6
FORTUNE BRANDS	COM	349631101	1,780	37,633	SH	DEF	12
FOSSIL	COM	349882100	6	300	SH	DEF	12
FOUNDRY NETWORKS	COM	35063R100	1	200	SH	DEF	4

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

FOUNDRY NETWORKS	COM	35063R100	6,502	1,182,814	SH	DEF	6	1,
FOUNDRY NETWORKS	COM	35063R100	41	7,505	SH	DEF	12	
4 KIDS ENTERTAINMENT	COM	350865101	166	7,000	SH	DEF	12	
FOX ENTERTAINMENT GROUP	COM	35138T107	64	2,900	SH	DEF	12	
FRANCE TELE SA SPON ADR	COM	35177Q105	1	65	SH	DEF	6	
FRANKLIN BANK N.A.	COM	352456107	214	12,000	SH	DEF	12	
FRANKLIN ELECTRIC CO	COM	353514102	6,312	147,649	SH	DEF	12	
FRANKLIN FINL CORP TENN	COM	353523202	10	400	SH	DEF	12	
FRANKLIN FINANCIAL SERVICES	COM	353525108	27	1,000	SH	DEF	12	
FRANKLIN MULTI OME TRUST	UNIT	354021107	11	1,750	SH	DEF	12	
FRANKLIN RESOURCES, INC.	COM	354613101	249	8,000	SH	DEF	1	
FRANKLIN RESOURCES	COM	354613101	86	2,774	SH	DEF	4	
FRANKLIN RES	COM	354613101	4	120	SH	DEF	6	
FRANKLIN RESOURCES	COM	354613101	95	3,056	SH	DEF	7	
FRANKLIN RESOURCES	COM	354613101	471	15,146	SH	DEF	12	
FREEMARKETS	COM	356602102	120	24,285	SH	DEF	12	
FREEPORT MCMORAN COPPER & GOLD	PFD	35671D501	23	1,400	SH	DEF	12	
FREEPORT MCMORAN COPPER & GOLD	COM	35671D857	21	1,563	SH	DEF	2	
FREEPORT MCMORAN COPPER & GOLD	COM	35671D857	22	1,622	SH	DEF	12	
FREMONT GENERAL CORP	COM	357288109	4,336	884,800	SH	DEF	6	
FREMONT GENERAL CORP	COM	357288109	1	160	SH	DEF	12	
FRESH BRANDS	COM	35803U108	921	61,800	SH	DEF	6	
FRIEDMAN BILLINGS RAMSEY GRP CL A	COM	358433100	5	500	SH	DEF	2	
FRIEDMAN BILLINGS RAMSEY CL A	COM	358433100	869	85,820	SH	DEF	3	
FRIEDMAN BILLINGS RAMSEY GROUP	COM	358433100	279	48,000	SH	DEF		
FRIEDMAN INDS	COM	358435105	80	33,764	SH	DEF	6	
FRIEDMANS	CL A	358438109	1,966	252,700	SH	DEF	6	
FRISCHS RESTAURANTS	COM	358748101	962	57,800	SH	DEF	6	
FRISCHS RESTAURANTS	COM	358748101	2	100	SH	DEF	12	
FRONTIER AIRLINES	COM	359065109	45	9,200	SH	DEF	6	
FRONTIER OIL CORP	COM	35914P105	50	4,000	SH	DEF	12	
FRONTSTEP	COM	35921W101	1	200	SH	DEF	12	
FUELCELL ENERGY	COM	35952H106	112	17,760	SH	DEF	12	
FUJITSU LTD	ADR	359590304	3	150	SH	DEF	2	
FULLER H B CO NASD INDL	COM	359694106	14,537	546,520	SH	DEF	3	
FULLER H B CO	COM	359694106	8,101	304,300	SH	DEF	6	
FULTON FINANCIAL CORP.	COM	360271100	0	0	SH	DEF	9	
FULTON FINANCIAL CORP-PA	COM	360271100	585	31,122	SH	DEF	12	
FURNITURE BRANDS INTERNATIONAL	COM	360921100	24	1,050	SH	DEF	12	
GATX CORP.	COM	361448103	1,558	78,675	SH	DEF	2	
GATX CORP	COM	361448103	2	100	SH	DEF	6	
GATX CORP	COM	361448103	364	18,369	SH	DEF	12	
GBC BANCORP CALIF	COM	361475106	700	36,050	SH	DEF	6	
GLB BANCORP	COM	361778103	86	8,965	SH	DEF	12	
GSE SYSTEMS	COM	36227K106	5	2,000	SH	DEF	12	
GSI LUMONICS INC	COM	36229U102	25	5,000	SH	DEF		
G-III APPAREL GROUP	COM	36237H101	233	38,800	SH	DEF	6	
GTSI CORP	COM	36238K103	506	57,500	SH	DEF	6	
***GTSI CORP	COM	36238K103	9	1,000	SH	DEF	12	
GTC BIOTHERAPEUTICS	COM	36238T104	3	2,500	SH	DEF	12	
GABELLI EQUITY TRUST	COM	362397101	407	57,705	SH	DEF	12	
GABELLI GLOBAL MULTIMEDIA	COM	36239Q109	3	500	SH	DEF	12	
GABELLI UTILITY TR	COM	36240A101	120	13,979	SH	DEF	12	
GABELLI CONVERTIBLE AND OME	UNIT	36240B109	24	2,248	SH	DEF	12	
GABLES RESIDENTIAL TRUST-SBI	COM	362418105	1,140	42,664	SH	DEF	12	
GADZOOKS	COM	362553109	867	153,400	SH	DEF	6	
GALLAGHER ARTHUR J & CO	COM	363576109	595	24,125	SH	DEF	12	
GALLAHER GROUP PLC-SPON	ADR	363595109	64	1,670	SH	DEF	2	
GALLAHER GROUP PLC	COM	363595109	18,078	472,000	SH	DEF	6	
GALYANS TRADING	COM	36458R101	1	100	SH	DEF	12	
GAMETECH INTERNL	COM	36466D102	299	80,400	SH	DEF	6	
GAMESTOP CORP	COM	36466R101	4,795	234,470	SH	DEF	3	



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

GANNETT CO	COM	364730101	946	13,110	SH	DEF	2
GANNETT	COM	364730101	8,143	112,820	SH	DEF	3
GANNETT	COM	364730101	357	4,942	SH	DEF	5
GANNETT DEL	COM	364730101	7	100	SH	DEF	6
GANNETT CO	COM	364730101	2,480	34,357	SH	DEF	12
THE GAP	COM	364760108	130	12,000	SH	DEF	4
GAP	COM	364760108	751	69,172	SH	DEF	12
GAP STORES	COM	364760108	59	3,400	SH	DEF	15
GARDEN FRESH REST	COM	365235100	719	76,000	SH	DEF	6
GARTNER INC. CL A	COM	366651107	142	17,516	SH	DEF	1
GARTNER	COM	366651206	2	221	SH	DEF	12
GAS AUTH OF INDIA 144A GDR	GDR	367093101	178	22,867	SH	DEF	3
GATEWAY	COM	367626108	3	1,050	SH	DEF	2
GATEWAY	COM	367626108	158	53,240	SH	DEF	6
GATEWAY	COM	367626108	18,717	6,301,900	SH	DEF	8
GATEWAY	COM	367626108	88	29,587	SH	DEF	9
GATEWAY, INC.	COM	367626108	13,525	4,554,000	SH	DEF	10
GATEWAY	COM	367626108	476	160,167	SH	DEF	12
GATEWAY, INC.	COM	367626108	23,552	7,930,000	SH	DEF	14
GATEWAY 2000 INC	COM	367626108	15	5,000	SH	DEF	
GAYLORD ENTERTAINMENT CO NEW	COM	367905106	7	389	SH	DEF	12
GATEWAY FINANCIAL HOLDINGS	COM	368140109	1	99	SH	DEF	12
GAZPROM ADR 144A RUSSIA	ADR	368287108	83	7,500	SH	DEF	3
OAD GAZPROM SPON ADR REG S	ADR	368287207	1,277	113,600	SH	DEF	3
GEHL CO	COM	368483103	231	22,500	SH	DEF	6
GEMSTAR-TV GUIDE INTL	COM	36866W106	6,936	2,713,806	SH	DEF	6
GEMSTAR TV GUIDE INTL	COM	36866W106	22	8,835	SH	DEF	12
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	7,429	2,947,900	SH	DEF	14
GENAERA CORP	COM	36867G100	8	12,500	SH	DEF	
GENAISSANCE PHARMACEUTICALS	COM	36867W105	93	156,900	SH	DEF	12
GENAISSANCE PHARMACEUTICALS	COM	36867W105	143	20,000	SH	DEF	
GENCORP	COM	368682100	6,897	685,600	SH	DEF	6
GENCORP	COM	368682100	7	725	SH	DEF	12
GENE LOGIC	COM	368689105	19	2,500	SH	DEF	12
GENELABS TECHNOLOGIES	COM	368706107	16	10,900	SH	DEF	12
GENENTECH, INC.	COM	368710406	14,674	449,700	SH	DEF	1
GENENTECH	COM	368710406	16	500	SH	DEF	2
GENENTECH	COM	368710406	4,606	141,150	SH	DEF	3
GENENTECH	COM	368710406	4	130	SH	DEF	4
GENENTECH	COM	368710406	8	237	SH	DEF	7
GENENTECH	COM	368710406	2,192	67,185	SH	DEF	11
GENENTECH	COM	368710406	979	30,011	SH	DEF	12
GENERAL AMERICAN INVESTORS CO	UNIT	368802104	54	2,298	SH	DEF	12
GENERAL CABLE CORP	COM	369300108	2,244	582,800	SH	DEF	6
GENERAL DYNAMICS CORP.	COM	369550108	10,778	132,525	SH	DEF	1
GENERAL DYNAMICS CORP	COM	369550108	181	2,226	SH	DEF	2
GENERAL DYNAMICS CORP	COM	369550108	1,513	18,600	SH	DEF	3
GENERAL DYNAMICS	COM	369550108	8	100	SH	DEF	6
GENERAL DYNAMICS CORP	COM	369550108	466	400,630	SH	DEF	9
GENERAL DYNAMICS CORP	COM	369550108	1,361	16,735	SH	DEF	12
GENERAL ELECTRIC CO.	COM	369604103	16,217	657,900	SH	DEF	1
GENERAL ELECTRIC CO.	COM	369604103	36,909	1,497,308	SH	DEF	2
GENERAL ELEC CO	COM	369604103	58,133	2,358,348	SH	DEF	3
GENERAL ELECTRIC	COM	369604103	2,812	114,088	SH	DEF	4
GENERAL ELECTRIC CO	COM	369604103	14,021	568,789	SH	DEF	5
GENERAL ELEC CO	COM	369604103	145	5,900	SH	DEF	6
GENERAL ELECTRIC CO.	COM	369604103	876	35,545	SH	DEF	7
GENERAL ELECTRIC CO.	COM	369604103	32,279	1,309,500	SH	DEF	8
GENERAL ELECTRIC CO.	COM	369604103	12,603	511,273	SH	DEF	9
GENERAL ELECTRIC CO.	COM	369604103	41,840	1,697,365	SH	DEF	10
GENERAL ELECTRIC CO	COM	369604103	6,871	278,733	SH	DEF	11
GENERAL ELECTRIC CO	COM	369604103	55,693	2,259,358	SH	DEF	12

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

GENERAL ELECTRIC CO.	COM	369604103	9,307	244,186	SH	DEF	15
GENERAL ENER TECH	COM	369739107	0	2,000	SH	DEF	7
GENERAL GROWTH PROPERTIES	COM	370021107	120	2,325	SH	DEF	2
GENERAL GROWTH PPTYS	COM	370021107	15,996	310,610	SH	DEF	3
GENERAL GROWTH PPTYS	COM	370021107	538	10,450	SH	DEF	5
GENERAL GROWTH PROPERTIES	COM	370021107	103	2,000	SH	DEF	7
GENERAL GROWTH PROPERTIES	COM	370021107	90	1,750	SH	DEF	12
GENERAL MILLS	COM	370334104	368	8,281	SH	DEF	2
GENERAL MILLS	COM	370334104	284	6,400	SH	DEF	5
GENERAL MILLS	COM	370334104	328	7,384	SH	DEF	11
GENERAL MILLS	COM	370334104	2,312	52,048	SH	DEF	12
GENERAL MILLS	COM	370334104	4,234	60,100	SH	DEF	15
GENERAL MOTORS CORP	COM	370442105	1,690	43,444	SH	DEF	2
GENERAL MTRS CORP	COM	370442105	5,583	143,517	SH	DEF	3
GENERAL MOTORS	COM	370442105	23	600	SH	DEF	4
GENERAL MTRS CORP	COM	370442105	43	1,104	SH	DEF	6
GENERAL MOTORS CORP	COM	370442105	7	190	SH	DEF	7
GENERAL MOTORS CORP	COM	370442105	55,198	1,418,970	SH	DEF	8
GENERAL MOTORS CORPORATION	COM	370442105	87,295	2,244,094	SH	DEF	10
GENERAL MOTORS CORP	COM	370442105	436	11,218	SH	DEF	11
GENERAL MOTORS CORP	COM	370442105	8,343	214,485	SH	DEF	12
GENERAL MOTORS CORP.	COM	370442105	3,869	62,727	SH	DEF	15
GENERAL MOTORS CORP	PFD	370442733	40	1,800	SH	DEF	12
GM HUGHES ELECTRONICS CORP	COM	370442832	23	2,529	SH	DEF	2
GENERAL MOTORS	CL H	370442832	1,676	183,173	SH	DEF	6
GM HUGHES ELECTRONICS CORP	COM	370442832	0	4	SH	DEF	7
GM HUGHES ELECTRONICS CORP	COM	370442832	3,685	402,700	SH	DEF	8
GM HUGHES ELECTRONICS CORPORATION	COM	370442832	7,126	778,800	SH	DEF	10
GENERAL MOTORS CORP-CL H NEW	COM	370442832	397	43,372	SH	DEF	12
GENERAL MOTORS CORP.	CL H	370442832	1,814	125,000	SH	DEF	15
GENESCO	COM	371532102	4,695	340,200	SH	DEF	6
GENESCO	COM	371532102	4	290	SH	DEF	12
GENESEE & WYOMING -CL A	COM	371559105	1,251	56,225	SH	DEF	3
GENESEE & WYO	CL A	371559105	3,273	147,100	SH	DEF	6
GENESEE & WYOMING -CL A	COM	371559105	131	5,906	SH	DEF	12
GENESEE CORP-CL B	COM	371601204	1	52	SH	DEF	12
GENESIS HEALTH VENTURES	COM	37183F107	358	21,805	SH	DEF	12
GENESIS MICROCHIP	COM	37184C103	3,366	438,900	SH	DEF	6
GENESIS MICROCHIP	COM	37184C103	2	206	SH	DEF	12
GENTEX CORP	COM	371901109	24	870	SH	DEF	12
GENLYTE GROUP NASD INDL	COM	372302109	4,723	133,220	SH	DEF	3
GENLYTE GROUP	COM	372302109	1,996	56,300	SH	DEF	6
***GENSCI REGENERATION	COM	37244V109	1	7,800	SH	DEF	12
GENTA NEW	COM	37245M207	56	8,650	SH	DEF	12
GENSYM CORP	COM	37245R107	3	4,400	SH	DEF	12
GENUINE PARTS CO.	COM	372460105	207	6,755	SH	DEF	2
GENUINE PARTS CO	COM	372460105	525	17,125	SH	DEF	5
GENUINE PARTS CO	COM	372460105	1,848	60,315	SH	DEF	6
GENUINE PARTS CO	COM	372460105	861	28,087	SH	DEF	12
GENUS	COM	372461103	2	2,000	SH	DEF	12
GENTIVA HEALTH SERVICES	COM	37247A102	2	250	SH	DEF	12
GENSTAR THERAPEUTICS CORP	COM	37248D105	9	22,600	SH	DEF	12
GENZYME CORP.-GENERAL DIVISION	COM	372917104	22	1,048	SH	DEF	2
GENZYME	COM	372917104	11	550	SH	DEF	4
GENZYME CORP	COM	372917104	2,730	127,360	SH	DEF	6
GENZYME CORP	COM	372917104	1,763	85,524	SH	DEF	12
GENZYME-MOLECULAR ONCOLOGY	COM	372917500	0	30	SH	DEF	2
GENZYME CORP	COM	372917500	3	3,180	SH	DEF	12
GENZYME CORP-BIOSURGERY DIVISION	COM	372917708	0	30	SH	DEF	2
GENZYME CORP-BIOSURGERY DIV	COM	372917708	0	39	SH	DEF	4
GENZYME CORP-BIOSURGERY	COM	372917708	32	17,160	SH	DEF	5
GENZYME CORP BIOSURGERY	COM	372917708	11	5,908	SH	DEF	12

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

GEORGIA GULF CORP	COM	373200203	2,706	118,300	SH	DEF	3
GEORGIA GULF CORP NEW	COM	373200203	7	300	SH	DEF	12
GEORGIA PAC CORP	COM	373298108	14,670	1,120,740	SH	DEF	3
GEORGIA PACIFIC CORP	COM	373298108	215	16,419	SH	DEF	5
GEORGIA PAC CORP	COM	373298108	8	592	SH	DEF	6
GEORGIA PACIFIC CORP	COM	373298108	189	14,417	SH	DEF	12
GERON CORP	COM	374163103	5	1,400	SH	DEF	12
GETTY IMAGES	COM	374276103	50	2,500	SH	DEF	12
GETTY REALTY CORP NEW	COM	374297109	382	20,045	SH	DEF	12
GEVITY HR	COM	374393106	12	3,600	SH	DEF	12
GIANT INDS	COM	374508109	479	127,600	SH	DEF	6
GILEAD SCIENCES	COM	375558103	1	25	SH	DEF	2
GILEAD SCIENCES	COM	375558103	567	16,900	SH	DEF	3
GILEAD SCIENCES	COM	375558103	14	405	SH	DEF	7
GILEAD SCIENCES	COM	375558103	320	9,552	SH	DEF	12
GILLETTE CO.	COM	375766102	1,851	62,543	SH	DEF	1
GILLETTE CO.	COM	375766102	239	8,069	SH	DEF	2
GILLETTE CO	COM	375766102	8,340	281,772	SH	DEF	3
GILLETTE	COM	375766102	113	3,830	SH	DEF	4
GILLETTE CO	COM	375766102	216	7,310	SH	DEF	5
GILLETTE CO.	COM	375766102	6	200	SH	DEF	7
GILLETTE CO.	COM	375766102	373	12,600	SH	DEF	9
GILLETTE CO	COM	375766102	364	12,281	SH	DEF	11
GILLETTE CO	COM	375766102	7,387	249,551	SH	DEF	12
GILLETTE CO.	COM	375766102	56	1,200	SH	DEF	15
GIORDANO INTL LTD ADR	COM	376112108	1,531	398,253	SH	DEF	6
GLACIER BANCORP	COM	37637Q105	198	8,677	SH	DEF	2
GLACIER BANCORP	COM	37637Q105	125	5,500	SH	DEF	3
GLACIER BANCORP	COM	37637Q105	4,361	192,200	SH	DEF	6
***GLAMIS GOLD LTD	COM	376775102	7	790	SH	DEF	12
GLATFELTER	COM	377316104	192	16,620	SH	DEF	12
GLAXO SMITHKLINE SPON PLC ADR	ADR	37733W105	355	9,247	SH	DEF	2
GLAXOSMITHKLINE PLC	ADR	37733W105	8	200	SH	DEF	4
GLAXO SMITHKLINE PLC ADR	COM	37733W105	392	10,190	SH	DEF	5
GLAXO PLC	COM	37733W105	212	5,095	SH	DEF	6
GLAXO SMITHKLINE SPON PLC ADR	ADR	37733W105	37	971	SH	DEF	7
GLAXOSMITHKLINE PLC - SPONS	ADR	37733W105	0	0	SH	DEF	9
GLAXOSMITHKLINE PLC	SPON ADR	37733W105	12	300	SH	DEF	15
GLEN BURNIE BANCORP	COM	377407101	20	1,200	SH	DEF	12
GLENAYRE TECHNOLOGIES	COM	377899109	2	2,600	SH	DEF	12
GLENBOROUGH REALTY TRUST	COM	37803P105	10	503	SH	DEF	12
GLIMCHER REALTY TRUST-SBI	COM	379302102	267	14,243	SH	DEF	12
GLOBAL INDUSTRIES LTD	COM	379336100	9	2,200	SH	DEF	12
GLOBAL HIGH OME DOLLAR FUND	UNIT	37933G108	163	11,800	SH	DEF	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	13,380	708,680	SH	DEF	3
GLOBAL IMAGING SYS	COM	37934A100	2,186	115,800	SH	DEF	6
GLOBAL IMAGING SYSTEMS	COM	37934A100	11	600	SH	DEF	12
GLOBAL PARTNERS OME FUND	UNIT	37935R102	31	3,150	SH	DEF	12
GLOBAL PAYMENTS	COM	37940X102	1,703	66,530	SH	DEF	3
GLBL POWER EQUIP	COM	37941P108	3,203	681,500	SH	DEF	6
GLOBECOMM SYSTEMS	COM	37956X103	3	1,000	SH	DEF	12
GLOBESPANVIRATA	COM	37957V106	61	26,014	SH	DEF	12
GOAMERICA	COM	38020R106	24	71,027	SH	DEF	12
GOLDCORP	COM	380956409	33	3,000	SH	DEF	2
***GOLDCORP	COM	380956409	645	58,465	SH	DEF	12
GOLDEN ST BANCORP IN	COM	381197102	2,655	82,155	SH	DEF	6
GOLDEN STATE BANCORP	COM	381197102	343	10,620	SH	DEF	12
GOLDEN ST VINTNERS	COM	38121K208	1	500	SH	DEF	12
GOLDEN WEST FINL CORP. DEL	COM	381317106	112	1,800	SH	DEF	2
GOLDEN WEST FINL CORP DEL	COM	381317106	529	8,500	SH	DEF	5
GOLDEN WEST FINL	COM	381317106	5	80	SH	DEF	6
GOLDEN WEST FINL CORP. DEL	COM	381317106	622	10,000	SH	DEF	7

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

GOLDEN WEST FINANCIAL CORP-DEL	COM	381317106	22	356	SH	DEF	12
GOLDMAN SACHS GROUP	COM	38141G104	5,690	86,175	SH	DEF	1
GOLDMAN SACHS GROUP	COM	38141G104	65	981	SH	DEF	2
GOLDMAN SACHS GROUP	COM	38141G104	2,536	38,400	SH	DEF	3
GOLDMAN SACHS GROUP	COM	38141G104	565	8,555	SH	DEF	5
GOLDMAN SACHS GROUP I	COM	38141G104	20,504	312,066	SH	DEF	6
GOLDMAN SACHS GROUP	COM	38141G104	13	200	SH	DEF	7
GOLDMAN SACHS GROUP	COM	38141G104	2,083	31,547	SH	DEF	11
GOLDMAN SACHS GROUP	COM	38141G104	1,878	28,440	SH	DEF	12
GOODMAN FIELDER LTD S	COM	382382208	3,675	1,118,225	SH	DEF	6
GOODRICH CORPORATION	COM	382388106	4,867	257,783	SH	DEF	12
GOODYEAR TIRE & RUBBER CO	COM	382550101	158	17,775	SH	DEF	5
GOODYEAR TIRE & RUBR	COM	382550101	4	420	SH	DEF	6
GOODYEAR TIRE & RUBBER CO	COM	382550101	23	2,609	SH	DEF	9
GOODYEAR TIRE & RUBBER CO	COM	382550101	450	50,654	SH	DEF	12
GOODYEAR TIRE & RUBBER	COM	382550101	7	500	SH	DEF	15
GOTTSCHALKS	COM	383485109	301	164,600	SH	DEF	6
W R GRACE & CO-DEL NEW	COM	38388F108	6	3,686	SH	DEF	12
GRACO	COM	384109104	190	7,650	SH	DEF	3
GRAFTECH INTERNATIONAL LTD.	COM	384313102	855	117,900	SH	DEF	2
GRAINGER WW	COM	384802104	77	1,800	SH	DEF	2
GRAINGER W W	COM	384802104	2	40	SH	DEF	6
W W GRAINGER	COM	384802104	1,473	34,611	SH	DEF	12
GRANITE ST BANKSHARE	COM	387472103	1,112	32,900	SH	DEF	6
GRANT PRIDECO	COM	38821G101	5	575	SH	DEF	4
GRANT PRIDECO	COM	38821G101	21	2,500	SH	DEF	12
GREAT ATLANTIC & PAC	COM	390064103	210	25,000	SH	DEF	6
GREAT LAKES CHEMICAL CORP	COM	390568103	126	5,260	SH	DEF	12
GREAT LAKES REIT	COM	390752103	56	3,210	SH	DEF	12
GREAT PLAINS ENERGY	COM	391164100	12	650	SH	DEF	2
GREAT PLAINS ENERGY	COM	391164100	3,798	198,350	SH	DEF	3
GREAT PLAINS ENERGY	COM	391164100	17,766	927,730	SH	DEF	6
GREAT PLAINS ENERGY	COM	391164100	128	6,691	SH	DEF	12
GREATER ATLANTIC FINANCIAL	COM	391601101	660	109,029	SH	DEF	12
GREATER BAY BANCORP	COM	391648102	8,198	450,710	SH	DEF	3
GREATER BAY BANCORP	COM	391648102	1,957	107,600	SH	DEF	6
GREATER BAY BANCORP	COM	391648102	4469	245,673	SH	DEF	7
GREATER BAY BANCORP	COM	391648102	848	46,600	SH	DEF	12
GREATER CHINA FUND	UNIT	39167B102	20	2,455	SH	DEF	12
GREEN MOUNTAIN POWER CORP	COM	393154109	7	400	SH	DEF	2
GREEN MOUNTAIN POWER CORP	COM	393154109	2	100	SH	DEF	12
GREENBRIER COS	COM	393657101	1,580	353,134	SH	DEF	6
GREENPOINT FINANCIAL CORP	COM	395384100	15,129	362,470	SH	DEF	3
GREENPOINT FINL	COM	395384100	9	210	SH	DEF	6
GREENPOINT FINANCIAL CORP	COM	395384100	4	100	SH	DEF	12
GREENVILLE FIRST BANCSHARES	COM	39607Y100	1	100	SH	DEF	12
GREIF BROTHERS CORP CL A MIDWEST	COM	397624107	71	2,900	SH	DEF	3
GREIF BROS CORP	CL A	397624107	154	6,300	SH	DEF	6
GREKA ENERGY CORPORATION	COM	397637109	14	2,599	SH	DEF	12
GREY GLOBAL GROUP	COM	39787M108	236	400	SH	DEF	12
GREY WOLF	COM	397888108	1,358	377,300	SH	DEF	6
GREY WOLF	COM	397888108	39	10,900	SH	DEF	12
GRIFFON CORP	COM	398433102	7,566	710,390	SH	DEF	3
GRIFFON CORP	COM	398433102	612	57,475	SH	DEF	12
GROUP 1 AUTOMOTIVE	COM	398905109	3,554	159,030	SH	DEF	3
GROUP 1 AUTOMOTIVE	COM	398905109	7	300	SH	DEF	12
GROUP 1 SOFTWARE -NEW	COM	39943Y103	1	100	SH	DEF	12
GRUPO TELEVISIA SA	SP ADR	REP40049J206	1,504	37,200	SH	DEF	15
GRUPO ELEKTRA SA SPON	GDR	40050A201	1,760	135,350	SH	DEF	3
GTECH HOLDINGS CORP	COM	400518106	27,160	1,094,270	SH	DEF	3
GTECH HLDGS CORP	COM	400518106	14,934	601,700	SH	DEF	6
GTECH HOLDINGS CORP	COM	400518106	5	200	SH	DEF	12

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

GUIDANT CORP.	COM	401698105	470	14,555	SH	DEF	2
GUIDANT CORP	COM	401698105	23	700	SH	DEF	3
GUIDANT CORP	COM	401698105	272	8,405	SH	DEF	11
GUIDANT CORP	COM	401698105	1,866	57,749	SH	DEF	12
GUIDANT CORP.	COM	401698105	77	1,500	SH	DEF	15
GUILFORD PHARMACEUTICALS	COM	401829106	11	2,300	SH	DEF	2
GUILFORD PHARMACEUTICALS	COM	401829106	832	171,815	SH	DEF	12
GUILFORD PHARMACEUTICALS INC	COM	401829106	12	2,500	SH	DEF	
GUITAR CENTER	COM	402040109	802	42,700	SH	DEF	12
GULF POWER CO-7.50% JR SUB	PFD	402479810	58	2,332	SH	DEF	12
GULFMARK OFFSHORE	COM	402629109	2,200	127,167	SH	DEF	6
H & Q HEALTHCARE INVESTORS	UNIT	404052102	149	10,575	SH	DEF	12
H & Q LIFE SCIENCES INVESTORS	UNIT	404053100	533	45,237	SH	DEF	12
HCA	COM	404119109	167	3,498	SH	DEF	2
HCA	COM	404119109	6,569	137,980	SH	DEF	3
HCA	COM	404119109	215	4,525	SH	DEF	5
HCA	COM	404119109	1,449	30,435	SH	DEF	12
HCA	COM	404119109	121	1,600	SH	DEF	15
HCC INSURANCE HOLDINGS	COM	404132102	10	400	SH	DEF	12
HDFC BANK LTD - ADR	COM	40415F101	67	4,700	SH	DEF	3
HMN FINL	COM	40424G108	665	38,100	SH	DEF	6
HPSC	COM	404264103	8	1,000	SH	DEF	12
HRPT PROPRTIES TRUST	COM	40426W101	18	2,200	SH	DEF	2
HRPT PPTYs TRUST	COM	40426W101	415	50,300	SH	DEF	3
HRPT PROPERTIES TR-SBI	COM	40426W101	193	23,411	SH	DEF	12
HSBC HOLDINGS PLC SPONSORED ADR	ADR	404280406	26	500	SH	DEF	2
HSBC HOLDINGS PLC SPONSORED ADR	ADR	404280406	8	159	SH	DEF	7
HAEMONETICS CORP-MASS	COM	405024100	5	200	SH	DEF	12
HAGGAR CORP	COM	405173105	1,015	92,400	SH	DEF	6
HAIN CELESTIAL GROUP	COM	405217100	15	1,000	SH	DEF	7
HALLIBURTON CO.	COM	406216101	154	11,913	SH	DEF	2
HALLIBURTON CO	COM	406216101	12,832	993,940	SH	DEF	3
HALLIBURTON	COM	406216101	6,422	497,450	SH	DEF	6
HALLIBURTON CO	COM	406216101	1,863	144,274	SH	DEF	12
HALLIBURTON PANY	COM	406216101	41	2,000	SH	DEF	15
HALSEY DRUG CO	COM	406369108	2	1,000	SH	DEF	12
HALLWOOD REALTY PARTNERS LP	COM	40636T203	2	24	SH	DEF	12
HAMPSHIRE GROUP LTD	COM	408859106	229	13,100	SH	DEF	6
JOHN HANCOCK BANK & THRIFT	UNIT	409735107	226	29,725	SH	DEF	12
HANCOCK FABRICS	COM	409900107	4,977	308,200	SH	DEF	3
HANCOCK FABRICS	COM	409900107	199	12,300	SH	DEF	12
HANCOCK HOLDING CO	COM	410120109	1,784	37,972	SH	DEF	3
HANCOCK HOLDING CO	COM	410120109	70	1,500	SH	DEF	12
JOHN HANCOCK OME SECURITIES	UNIT	410123103	200	13,300	SH	DEF	12
JOHN HANCOCK PATRIOT GLOBAL	UNIT	41013G103	20	1,700	SH	DEF	12
JOHN HANCOCK PATRIOT PREFERRED	UNIT	41013J107	99	8,000	SH	DEF	12
JOHN HANCOCK PATRIOT PREMIUM	UNIT	41013Q101	15	1,600	SH	DEF	12
JOHN HANCOCK PATRIOT SELECT	UNIT	41013U102	1	100	SH	DEF	12
JOHN HANCOCK PREFERRED OME	UNIT	41013W108	553	22,076	SH	DEF	12
JOHN HANCOCK INVESTORS TRUST	UNIT	410142103	254	13,030	SH	DEF	12
HANCOCK JOHN FINL SERVICES	COM	41014S106	56	2,003	SH	DEF	2
JOHN HANCOCK FNL SVS	COM	41014S106	9,249	332,700	SH	DEF	6
HANCOCK JOHN FINL SERVICES	COM	41014S106	364	13,100	SH	DEF	7
HANCOCK JOHN FINL SVCS	COM	41014S106	129	4,635	SH	DEF	12
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	12	1,000	SH	DEF	12
HANDLEMAN CO DEL	COM	410252100	365	39,900	SH	DEF	3
HANDLEMAN CO DEL	COM	410252100	4,301	470,100	SH	DEF	6
HANDLEMAN CO	COM	410252100	10	1,100	SH	DEF	12
HANDSPRING	COM	410293104	0	200	SH	DEF	2
HANGER ORTHOPEDIC GRP	COM	41043F208	948	59,630	SH	DEF	3
HANGER ORTHOPEDIC GROUP	COM	41043F208	66	4,150	SH	DEF	12
HANOVER CAPITAL MORTGAGE	COM	410761100	1	200	SH	DEF	12

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

HANOVER PRESSOR	COM	410768105	10,979	1,322,800	SH	DEF	6	1,
HANOVER FOODS CORP-CL A	COM	41078W100	20	400	SH	DEF	12	
HANSON PLC	SPON ADR	411352404	3	62	SH	DEF	15	
HARBOR BANK-VA	COM	41146K104	484	25,805	SH	DEF	12	
HARBOR FLORIDA BANCSHARES	COM	411901101	186	9,100	SH	DEF	3	
HARBOR FLORIDA BANCSHARES	COM	411901101	5471	267,552	SH	DEF	7	
HARLAND JOHN H CO	COM	412693103	16,358	602,495	SH	DEF	3	
HARLAND JOHN H CO	COM	412693103	733	27,000	SH	DEF	6	
HARLEY DAVIDSON	COM	412822108	497	10,705	SH	DEF	2	
HARLEY DAVIDSON	COM	412822108	530	11,400	SH	DEF	9	
HARLEY DAVIDSON	COM	412822108	642	13,825	SH	DEF	11	
HARLEY DAVIDSON	COM	412822108	8,064	173,614	SH	DEF	12	
HARLEYSVILLE GROUP	COM	412824104	59	2,260	SH	DEF	12	
HARLEYSVILLE NATIONAL CORP-PA	COM	412850109	10	420	SH	DEF	12	
HARMAN INTERNATIONAL	COM	413086109	8	150	SH	DEF	12	
HARMONIC	COM	413160102	0	100	SH	DEF	2	
HARMONIC	COM	413160102	1	808	SH	DEF	12	
HARRAHS ENTMT	COM	413619107	3,211	66,600	SH	DEF	3	
HARRAHS ENTERTAINMENT	COM	413619107	46	962	SH	DEF	12	
HARRIS CORP DEL	COM	413875105	20,992	626,810	SH	DEF	3	
HARRIS CORP DEL	COM	413875105	4	130	SH	DEF	6	
HARRIS CORP-DEL	COM	413875105	107	3,189	SH	DEF	12	
HARSCO CORP	COM	415864107	27	1,000	SH	DEF	4	
HARSCO CORP	COM	415864107	4,610	169,530	SH	DEF	6	
HARSCO CORP	COM	415864107	62	2,265	SH	DEF	12	
HARTE-HANKS	COM	416196103	823	44,200	SH	DEF	3	
HARTFORD FINANCIAL SERVICES GRP	COM	416515104	1,786	43,570	SH	DEF	2	
HARTFORD FINANCIAL	COM	416515104	8	200	SH	DEF	4	
HARTFORD FINL SVCS GROUP	COM	416515104	2,102	51,261	SH	DEF	5	
HARTFORD FINL SVCS GR	COM	416515104	7,032	172,039	SH	DEF	6	
HARTFORD FINANCIAL SERVICES GRP	COM	416515104	7	174	SH	DEF	7	
HARTFORD FINANCIAL SERVICES GRP	COM	416515104	338	8,248	SH	DEF	9	
HARTFORD FINANCIAL SERVICES	COM	416515104	1,124	27,411	SH	DEF	12	
HARTFORD FINANCIAL SERVICES GROUP	INCOM	416515104	65	1,375	SH	DEF		
HARVEST NATURAL RESOURCES	COM	41754V103	3	500	SH	DEF	12	
HASBRO	COM	418056107	30	2,687	SH	DEF	2	
HASBRO	COM	418056107	6,099	547,965	SH	DEF	6	
HASBRO	COM	418056107	81	7,313	SH	DEF	12	
HATTERAS OME SECURITIES	UNIT	419025101	86	6,253	SH	DEF	12	
HAVERTY FURNITURE	COM	419596101	2,671	213,700	SH	DEF	6	
HAVERTY FURNITURE COS	COM	419596101	942	75,353	SH	DEF	12	
HAWAIIAN ELEC INDS	COM	419870100	86	2,000	SH	DEF	2	
HAWAIIAN ELEC INDUSTRIES	COM	419870100	12,457	289,030	SH	DEF	3	
HAWAIIAN ELEC INDS	COM	419870100	4,245	98,500	SH	DEF	6	
HAWAIIAN ELECTRIC INDUSTRIES	COM	419870100	179	4,144	SH	DEF	12	
HAWAIIAN HOLDINGS	COM	419879101	6	2,270	SH	DEF	2	
HAWKINS	COM	420261109	272	31,300	SH	DEF	6	
HAWTHORNE FINL CORP	COM	420542102	974	36,900	SH	DEF	6	
HEALTH CARE PROPERTY INVESTORS	COM	421915109	17	400	SH	DEF	2	
HEALTH CARE PROPERTY INVESTORS	COM	421915109	3,599	84,493	SH	DEF	9	
HEALTH CARE PROPERTY INVS	COM	421915109	1,474	34,590	SH	DEF	12	
HEALTHSOUTH CORP.	COM	421924101	67	16,164	SH	DEF	1	
HEALTHSOUTH CORP	COM	421924101	449	108,139	SH	DEF	12	
HEALTHSOUTH CORP	COM	421924101	42	10,000	SH	DEF		
HEALTHSOUTH CORP SUB DEB	CONV	421924AF8	6,084	6,550,000	PRN	DEF	16	
HEALTH MANAGEMENT ASSOCIATES	CL	COM	421933102	199	9,850	SH	DEF	2
HEALTH MANAGEMENT ASSOCIATES	COM	421933102	358	17,700	SH	DEF	12	
HEALTHCARE REALTY TRUST	COM	421946104	1,804	58,002	SH	DEF	12	
HEADWATERS	COM	42210P102	756	54,700	SH	DEF	3	
HEALTH CARE REIT	COM	42217K106	321	11,750	SH	DEF	9	
HEALTH CARE REIT	COM	42217K106	460	16,819	SH	DEF	12	
HEALTH NET	COM	42222G108	20,363	949,305	SH	DEF	3	

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

HEALTH NET	CL A	42222G108	1,065	49,660	SH	DEF	6
HEALTH NET	COM	42222G108	100,937	4,705,691	SH	DEF	8
HEALTH NET INC.	COM	42222G108	221,215	10,313,052	SH	DEF	10 10,
HEALTH NET	COM	42222G108	2,046	95,368	SH	DEF	12
HEALTH-NET SYSTEMS	COM	42222G108	27	800	SH	DEF	15
HEALTHTRONICS SURGICAL SVCS	COM	42222L107	135	16,090	SH	DEF	3
***HEALTHTRAC	COM	42226R100	1	11,200	SH	DEF	12
HEARST-ARGYLE TELE	COM	422317107	5	190	SH	DEF	6
HEARST-ARGYLE TELEVISION	COM	422317107	7	300	SH	DEF	12
HEARTLAND EXPRESS	COM	422347104	284	15,177	SH	DEF	5
HEARTLAND EXPRESS	COM	422347104	6	300	SH	DEF	12
HECLA MINING CO	COM	422704106	4	1,100	SH	DEF	12
HECTOR MUNICATION	COM	422730101	333	36,400	SH	DEF	6
HEIDRICK & STRUGGLES INTL	COM	422819102	32	2,100	SH	DEF	12
HEINEKEN NV ADR	ADR	423012202	3	68	SH	DEF	7
HEINZ COMPANY	COM	423074103	250	7,500	SH	DEF	1
H J HEINZ CO	COM	423074103	1,949	58,408	SH	DEF	2
H.J. HEINZ	COM	423074103	27	800	SH	DEF	4
HEINZ H J CO	COM	423074103	5	150	SH	DEF	6
H J HEINZ CO	COM	423074103	898	26,917	SH	DEF	9
LA COMPAGNIE H.J. HEINZ LTEE	COM	423074103	7,023	210,470	SH	DEF	12
HELIX TECHNOLOGY	COM	423319102	510	52,800	SH	DEF	2
HELIX TECHNOLOGY CORP	COM	423319102	3	300	SH	DEF	12
HELIX TECHNOLOGY GROUP	COM	423319102	30	1,500	SH	DEF	
HELMERICH & PAYNE	COM	423452101	363	10,600	SH	DEF	2
HELMERICH & PAYNE	COM	423452101	10,485	320,190	SH	DEF	6
HELMERICH & PAYNE	COM	423452101	65	1,900	SH	DEF	12
HEMISPHERX BIOPHARMA	COM	42366C103	2	1,650	SH	DEF	12
HENRY JACK & ASSOCIATES	COM	426281101	4157	334,450	SH	DEF	7
HENRY JACK & ASSOCIATES	COM	426281101	6	500	SH	DEF	12
HERITAGE PROPANE PARTNERS LP	COM	426918108	28	1,000	SH	DEF	12
HERITAGE MERCE CO	COM	426927109	616	70,400	SH	DEF	6
HERCULES	COM	427056106	9,380	1,018,500	SH	DEF	6 1,
HERCULES	COM	427056106	65	7,090	SH	DEF	12
HERITAGE PROPERTY INVESTMENT	COM	42725M107	306	12,250	SH	DEF	12
HERLEY INDUSTRIES	COM	427398102	54	2,930	SH	DEF	12
HERSHEY FOODS CORP.	COM	427866108	509	8,206	SH	DEF	2
HERSHEY FOODS CORP.	COM	427866108	7325	118,051	SH	DEF	7
HERSHEY FOODS CORP	COM	427866108	2,238	36,066	SH	DEF	12
HEWITT ASSOCIATES	COM	42822Q100	109	3,700	SH	DEF	3
HEWLETT-PACKARD CO.	COM	428236103	120	10,292	SH	DEF	1
HEWLETT-PACKARD PANY	COM	428236103	2,005	171,807	SH	DEF	2
HEWLETT PACKARD CO	COM	428236103	9,880	846,611	SH	DEF	3
HEWLETT PACKARD	COM	428236103	356	30,510	SH	DEF	4
HEWLETT PACKARD CO	COM	428236103	1,818	155,754	SH	DEF	5
HEWLETT PACKARD CO	COM	428236103	18,509	1,585,996	SH	DEF	6 1,
HEWLETT-PACKARD PANY	COM	428236103	11	924	SH	DEF	7
HEWLETT PACKARD CO	COM	428236103	146	12,549	SH	DEF	11
HEWLETT PACKARD CO	COM	428236103	6,655	570,275	SH	DEF	12
HEWLETT-PACKARD CO.	COM	428236103	2,993	161,743	SH	DEF	15
HEXCEL CORP NEW	COM	428291108	25	10,000	SH	DEF	12
HEXCEL CORP	COM	428291108	25	10,000	SH	DEF	
HI / FN	COM	428358105	1	158	SH	DEF	12
HI-TECH PHARMACAL CO	COM	42840B101	12	900	SH	DEF	12
HIBBETT SPORTING GOODS	COM	428565105	56	2,700	SH	DEF	12
HIBERNIA CORP CL A	COM	428656102	23,342	1,167,705	SH	DEF	3
HIBERNIA CORP	CL A	428656102	2	100	SH	DEF	6
HIBERNIA CORP-CL A	COM	428656102	841	42,081	SH	DEF	12
HIGH OME OPPORTUNITY FUND	UNIT	42967Q105	37	6,200	SH	DEF	12
HIGH YIELD PLUS FUND	UNIT	429906100	1	200	SH	DEF	12
HIGHWOODS PROPERTIES	COM	431284108	124	5,300	SH	DEF	2
HIGHWOODS PROPERTIES	COM	431284108	1,454	62,136	SH	DEF	12

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

HILB ROGAL & HAMILTON CO	COM	431294107	400	9,700	SH	DEF	3
HILB ROGAL & HAMILTON CO	COM	431294107	458	11,100	SH	DEF	12
HILLENBRAND INDUSTRIES	COM	431573104	654	12,053	SH	DEF	2
HILLENBRAND INDS	COM	431573104	19,027	350,400	SH	DEF	3
HILLENBRAND INDUSTRIES	COM	431573104	1,502	27,669	SH	DEF	12
HILTON HOTELS CORP.	COM	432848109	80	7,000	SH	DEF	2
HILTON HOTELS CORP	COM	432848109	364	32,000	SH	DEF	5
HILTON HOTELS CORP	COM	432848109	464	40,767	SH	DEF	12
HINES HORTICULTURE	COM	433245107	13	4,200	SH	DEF	6
HITACHI LTD ADR 10	ADR	433578507	2	40	SH	DEF	2
HISPANIC BROADCASTING CORP	COM	43357B104	5	265	SH	DEF	7
HOLLY CORP. PAR \$0.01	COM	435758305	0	16	SH	DEF	2
HOLLY CORP	COM	435758305	3,467	204,200	SH	DEF	6
HOLLY CORP NEW	COM	435758305	3	156	SH	DEF	12
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	35	8,000	SH	DEF	12
HOLLYWOOD ENTMT CORP	COM	436141105	10,611	730,810	SH	DEF	3
HOME DEPOT, INC.	COM	437076102	2,444	93,657	SH	DEF	1
THE HOME DEPOT	COM	437076102	14,949	572,759	SH	DEF	2
HOME DEPOT	COM	437076102	16,753	641,865	SH	DEF	3
HOME DEPOT	COM	437076102	55	2,126	SH	DEF	4
HOME DEPOT	COM	437076102	776	29,715	SH	DEF	5
THE HOME DEPOT	COM	437076102	142	5,453	SH	DEF	7
THE HOME DEPOT	COM	437076102	93,905	3,597,900	SH	DEF	8
HOME DEPOT	COM	437076102	781	29,907	SH	DEF	9
THE HOME DEPOT, INC.	COM	437076102	172,049	6,591,900	SH	DEF	10
HOME DEPOT	COM	437076102	1,799	68,944	SH	DEF	11
HOME DEPOT	COM	437076102	21,563	826,160	SH	DEF	12
HOME DEPOT	COM	437076102	3,873	94,065	SH	DEF	15
HOME PROPERTIES NEW YORK	COM	437306103	1,421	43,710	SH	DEF	3
HOME PROPERTIES OF NEW YORK	COM	437306103	90	2,760	SH	DEF	12
HOMEFED CORP	COM	43739D208	1	1,188	SH	DEF	7
HOMEFED CORP NEW	COM	43739D208	1	1,412	SH	DEF	12
HOMESTORE	COM	437852106	4	12,000	SH	DEF	12
HON INDUSTRIES	COM	438092108	280	11,000	SH	DEF	2
HON INDS NASD INDL	COM	438092108	597	23,460	SH	DEF	3
HON INDUSTRIES	COM	438092108	738	28,995	SH	DEF	12
HONDA MOTOR LTD AMER SHS	ADR	438128308	30	1,500	SH	DEF	2
HONDA MTR LTD	COM	438128308	7,819	392,963	SH	DEF	6
HONEYWELL INT'L, INC.	COM	438516106	418	19,300	SH	DEF	1
HONEYWELL INTERNATIONAL	COM	438516106	3,782	174,618	SH	DEF	2
HONEYWELL INTERNATIONAL	COM	438516106	4,934	227,790	SH	DEF	3
HONEYWELL	COM	438516106	6,149	283,869	SH	DEF	4
HONEYWELL INTERNATIONAL	COM	438516106	1,688	77,941	SH	DEF	5
HONEYWELL INTL	COM	438516106	17,536	809,591	SH	DEF	6
HONEYWELL INTERNATIONAL	COM	438516106	1,752	80,904	SH	DEF	9
HONEYWELL INTERNATIONAL INC.	COM	438516106	9,639	445,000	SH	DEF	10
HONEYWELL INTL	COM	438516106	5,816	268,521	SH	DEF	12
HONEYWELL	COM	438516106	2,121	61,740	SH	DEF	15
HONGKONG ELECTRONIC HOLDINGS LTD	ADR	438580300	13	3,100	SH	DEF	2
HOOPER HOLMES	COM	439104100	304	49,100	SH	DEF	7
HOOPER HOLMES	COM	439104100	39	6,300	SH	DEF	12
HOOVERS	COM	439321100	80	16,026	SH	DEF	12
HORACE MANN EDUCATORS CORP NEW	COM	440327104	34	2,300	SH	DEF	12
HORIZON FINL CORP	COM	44041F105	1,434	124,796	SH	DEF	6
HORIZON GROUP PROPERTIES	COM	44041U102	2	728	SH	DEF	12
HORIZON HEALTH CORP	COM	44041Y104	776	73,200	SH	DEF	6
HORIZON HEALTH CORP	COM	44041Y104	14	1,338	SH	DEF	12
HORIZON OFFSHORE	COM	44043J105	89	21,100	SH	DEF	6
HORIZON ORGANIC HOLDING CORP	COM	44043T103	27	1,700	SH	DEF	12
HORMEL FOODS CORP	COM	440452100	1	50	SH	DEF	6
HORMEL FOODS CORP	COM	440452100	240	10,985	SH	DEF	12
HOSP STAFFING SVCS	COM	440900108	0	161	SH	DEF	6



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

HOSPITALITY PPTYS TR SH BEN INT	COM	44106M102	4,590	138,580	SH	DEF	3
HOSPITALITY PROPERTIES TRUST	COM	44106M102	0	0	SH	DEF	9
HOSPITALITY PROPERTIES TRUST	COM	44106M102	2,296	69,311	SH	DEF	12
HOST MARRIOTT FINANCIAL TRUST	PFD	441079407	2	45	SH	DEF	12
HOST MARRIOTT CORP NEW	COM	44107P104	32	3,500	SH	DEF	2
HOST MARRIOTT CORP	COM	44107P104	4,806	517,840	SH	DEF	6
HOST MARRIOTT CORP-NEW REIT	COM	44107P104	788	84,913	SH	DEF	12
HOT TOPIC	COM	441339108	25	1,400	SH	DEF	12
HOTELS.	COM	44147T108	11,133	220,100	SH	DEF	3
HOTELS.	COM	44147T108	3	61	SH	DEF	7
HOUSEHOLD INTERNATIONAL	COM	441815107	614	21,700	SH	DEF	1
HOUSEHOLD INTERNATIONAL	COM	441815107	101	3,580	SH	DEF	2
HOUSEHOLD INTERNATIONAL	COM	441815107	12	440	SH	DEF	4
HOUSEHOLD INTL CO	COM	441815107	4,570	164,410	SH	DEF	6
HOUSEHOLD INTERNATIONAL	COM	441815107	1,444	51,017	SH	DEF	12
HOUSTON EXPL CO	COM	442120101	10,734	344,580	SH	DEF	3
HOUSTON EXPL CO	COM	442120101	13,687	439,400	SH	DEF	6
HOUSTON EXPLORATION CO	COM	442120101	6	200	SH	DEF	12
HOVNIANIAN ENTERPRISES CL A	COM	442487203	287	8,490	SH	DEF	3
HOVNIANIAN ENTERPRISE	CL A	442487203	11,685	345,720	SH	DEF	6
HOWELL CORP	COM	443051107	868	42,300	SH	DEF	6
HUBBELL -CL A	COM	443510102	2	70	SH	DEF	12
HUBBELL CL B	COM	443510201	259	8,922	SH	DEF	2
HUBBELL -CL B	COM	443510201	135	4,642	SH	DEF	12
HUDSON CITY BANCORP	COM	443683107	16	1,000	SH	DEF	12
HUDSON UNITED BANCORP	COM	444165104	16,524	621,205	SH	DEF	3
HUDSON UNITED BANCORP	COM	444165104	13	500	SH	DEF	12
HUFFY CORP	COM	444356109	9	1,200	SH	DEF	2
HUFFY CORP	COM	444356109	97	12,600	SH	DEF	6
HUFFY CORP	COM	444356109	5	600	SH	DEF	12
HUGHES SUPPLY	COM	444482103	12,324	422,920	SH	DEF	3
HUGHES SUPPLY	COM	444482103	25	850	SH	DEF	12
HUGOTON ROYALTY TRUST TEXAS	COM	444717102	270	23,500	SH	DEF	12
HUMANA	COM	444859102	3,450	278,190	SH	DEF	3
HUMANA	COM	444859102	7,638	615,395	SH	DEF	6
HUMANA	COM	444859102	837	67,506	SH	DEF	12
HUMAN GENOME SCIENCES	COM	444903108	40	3,300	SH	DEF	2
HUMAN GENOME SCS	COM	444903108	40	3,350	SH	DEF	4
HUMAN GENOME SCIENCES	COM	444903108	3	288	SH	DEF	7
HUMAN GENOME SCIENCES	COM	444903108	89	7,344	SH	DEF	12
HUMBOLDT BANCORP	COM	445069107	201	16,800	SH	DEF	6
HUMBOLDT BANCORP	COM	445069107	599	50,000	SH	DEF	7
HUNT CORP	COM	445591100	4	500	SH	DEF	6
HUNT JB TRANS SVCS	COM	445658107	8,124	344,980	SH	DEF	6
JB HUNT TRANSPORT SERVICES	COM	445658107	1,439	61,105	SH	DEF	12
HUNTER DOUGLAS N V AD	COM	445681208	5,668	857,330	SH	DEF	6
***HUNTINGTON EXPLORATION	COM	445901101	1	20,000	SH	DEF	12
HUNTINGTON BANCSHARES	COM	446150104	4,476	246,061	SH	DEF	2
HUNTINGTON BANCSHARES NASD BK	COM	446150104	35	1,900	SH	DEF	3
HUNTINGTON BANCSHARE	COM	446150104	12	652	SH	DEF	6
HUNTINGTON BANCSHARES	COM	446150104	958	52,647	SH	DEF	12
HUTCHINSON TECHNOLOGY NASD IND	COM	448407106	9,593	594,010	SH	DEF	3
HUTCHINSON WHAMPOA - UNSP ADR	ADR	448415208	32	1,100	SH	DEF	2
HUTCHISON WHAMPOA LT	COM	448415208	448	15,300	SH	DEF	6
HUTTIG BUILDNG PRODS	COM	448451104	187	55,100	SH	DEF	6
HUTTIG BUILDING PRODUCTS	COM	448451104	4	1,051	SH	DEF	12
HYPERION 2005 INVESTMENT GRADE	UNIT	448918102	12	1,180	SH	DEF	12
ICN PHARMACEUTICAL IN	COM	448924100	10,410	1,149,140	SH	DEF	6
ICN PHARMACEUTICALS NEW	COM	448924100	161	17,763	SH	DEF	12
IDT CORP	CL B	448947309	4,955	323,200	SH	DEF	6
HYPER CORP	COM	44913M105	31	11,000	SH	DEF	3
HYPERCOM CORP	COM	44913M105	3	1,000	SH	DEF	12

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

HYPERION TOTAL RETURN FUND	UNIT	449145101	6	575	SH	DEF	12
HYPERION SOLUTIONS CORP	COM	44914M104	9	500	SH	DEF	12
HYPERION STRATEGIC MTG OME	UNIT	44915C105	101	6,980	SH	DEF	12
HYSEQ	COM	449163302	3	1,630	SH	DEF	2
HYSEQ	COM	449163302	2	1,000	SH	DEF	12
HYTEK MICROSYSTEMS	COM	449180108	2	1,400	SH	DEF	12
ICOS CORP	COM	449295104	30	1,450	SH	DEF	12
ICU MEDICAL	COM	44930G107	132	3,625	SH	DEF	12
***ID BIOMEDICAL CORP	COM	44936D108	4	1,115	SH	DEF	12
IDEC PHARMACEUTICAL CORP.	COM	449370105	15	350	SH	DEF	2
IDEC PHARMACEUTICALS CORP	COM	449370105	830	20,000	SH	DEF	3
IDEC PHARMACEUTICALS	COM	449370105	42	1,005	SH	DEF	4
IDEC PHARMACEUTICALS CORP	COM	449370105	162	3,912	SH	DEF	12
I.D. SYSTEMS	COM	449489103	0	100	SH	DEF	2
IGEN INTERNATIONAL -DEL	COM	449536101	7,231	242,015	SH	DEF	12
IGEN INC	COM	449536101	1,141	60,000	SH	DEF	
IHOP CORP NEW	COM	449623107	439	18,230	SH	DEF	12
IMC GLOBAL	COM	449669100	23,501	1,960,115	SH	DEF	6
IMC GLOBAL	COM	449669100	328	27,222	SH	DEF	12
ING PRIME RATE TR	UNIT	44977W106	92	15,537	SH	DEF	12
IMC MORTGAGE PANY	COM	449923101	0	700	SH	DEF	2
I-LINK CORP	COM	449927102	1	3,850	SH	DEF	12
IMS HEALTH	COM	449934108	333	22,254	SH	DEF	2
IMS HEALTH	COM	449934108	437	29,175	SH	DEF	12
IRT PROPERTY CO	COM	450058102	28	2,400	SH	DEF	2
IRT PPTY CO	COM	450058102	1,435	122,120	SH	DEF	3
IRT PROPERTY CO	COM	450058102	31	2,650	SH	DEF	12
STARWOOD FINANCIAL	COM	45031U101	150	5,380	SH	DEF	3
ISTAR FINANCIAL	COM	45031U101	458	16,400	SH	DEF	12
ISTAR FINANCIAL	COM	45031U309	31	1,224	SH	DEF	12
ITLA CAP CORP	COM	450565106	2,669	88,400	SH	DEF	6
ITT EDUCATIONAL SERVICES	COM	45068B109	23	1,200	SH	DEF	12
IVP TECHNOLOGY CORP (NEW)	COM	45070Q300	1	5,000	SH	DEF	12
IBASIS	COM	450732102	1	2,000	SH	DEF	2
IBERIABANK CORP	COM	450828108	2,529	67,200	SH	DEF	6
IBERIABANK CORP	COM	450828108	2481	65,925	SH	DEF	7
IBERIABANK CORP	COM	450828108	55	1,450	SH	DEF	12
IBIS TECHNOLOGY CORP	COM	450909106	27	6,320	SH	DEF	12
ITT INDUSTRIES	COM	450911102	282	4,528	SH	DEF	2
ITT INDS (IND)	COM	450911102	2	40	SH	DEF	6
ITT INDUSTRIES	COM	450911102	62	1,000	SH	DEF	7
ITT INDUSTRIES	COM	450911102	409	6,560	SH	DEF	12
ITT INDUSTRIES	COM	450911102	2,471	25,000	SH	DEF	15
ICICI BANK LTD - SPON ADR	ADR	45104G104	213	35,500	SH	DEF	3
IDACORP	COM	451107106	18,524	761,350	SH	DEF	6
IDACORP	COM	451107106	232	9,540	SH	DEF	12
IDEX CORP	COM	45167R104	6	200	SH	DEF	12
IDEXX LABS	COM	45168D104	29,255	945,280	SH	DEF	3
IDEXX LABORATORIES CORP	COM	45168D104	34	1,100	SH	DEF	12
IGATE CORP	COM	45169U105	32	11,800	SH	DEF	12
IKON OFFICE SOLUTIONS	COM	451713101	277	35,100	SH	DEF	3
IKON OFFICE SOLUTION	COM	451713101	2	310	SH	DEF	6
IKON OFFICE SOLUTIONS	COM	451713101	179	22,672	SH	DEF	12
IKON OFFICE SOLUTIONS INC	COM	451713101	320	40,600	SH	DEF	
IDENTIX	COM	451906101	2	300	SH	DEF	2
IDENTIX	COM	451906101	27	4,476	SH	DEF	12
ILLINOIS TOOL WORKS	COM	452308109	5,534	94,872	SH	DEF	2
ILLINOIS TOOL WKS	COM	452308109	6,181	105,960	SH	DEF	3
ILLINOIS TOOL WORKS	COM	452308109	332	5,700	SH	DEF	4
ILLINOIS TOOL WORKS	COM	452308109	401	6,880	SH	DEF	5
ILLINOIS TOOL WORKS	COM	452308109	3	50	SH	DEF	6
ILLINOIS TOOL WORKS	COM	452308109	280	4,793	SH	DEF	11

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

ILLINOIS TOOL WORKS	COM	452308109	1,679	28,784	SH	DEF	12
ILLUMINA	COM	452327109	19	5,625	SH	DEF	12
IMAGE ENTERTAINMENT NEW	COM	452439201	1	1,000	SH	DEF	12
IMATION CORP	COM	45245A107	5,839	206,100	SH	DEF	3
IMATION CORP	COM	45245A107	20	715	SH	DEF	12
***IMAX CORP	COM	45245E109	2	500	SH	DEF	12
IMCLONE SYSTEMS	COM	45245W109	8	1,000	SH	DEF	2
IMCLONE SYSTEMS	COM	45245W109	612	78,490	SH	DEF	12
IMAGISTICS INTERNATIONAL	COM	45247T104	15	857	SH	DEF	2
IMAGISTICS INTL	COM	45247T104	19	1,097	SH	DEF	12
IMMUCOR	COM	452526106	2,131	131,115	SH	DEF	3
IMMUCOR	COM	452526106	110	6,750	SH	DEF	12
IMMUNOGEN	COM	45253H101	7	2,025	SH	DEF	12
IMPAC MTG HLDGS	COM	45254P102	3,625	325,080	SH	DEF	3
IMPAC MORTGAGE HOLDINGS	COM	45254P102	117	10,500	SH	DEF	12
IMPATH	COM	45255G101	325	25,200	SH	DEF	6
IMPATH	COM	45255G101	8	600	SH	DEF	12
IMPATH	COM	45255G101	41	2,000	SH	DEF	15
IMPERIAL CHEMICAL INDS PLC	ADR	452704505	1	90	SH	DEF	2
IMPERIAL CHEM INDS	COM	452704505	13,553	1,032,200	SH	DEF	6
IMPERIAL CR INDS*W	COM	452729114	0	598,764	SH	DEF	6
IMMUNOMEDICS	COM	452907108	130	21,610	SH	DEF	12
IMPERIAL TOBACCO GROUP	ADR	453142101	6	125	SH	DEF	15
INAMED CORP	COM	453235103	961	41,770	SH	DEF	3
O LIMITEE	COM	453258402	5	342	SH	DEF	12
YTE GENOMICS	COM	45337C102	3	692	SH	DEF	12
INDEPENDENCE CMNTY BK CORP	COM	453414104	9,790	390,200	SH	DEF	3
INDEPENDENCE COMMUNITY BANK	COM	453414104	138	5,490	SH	DEF	12
INDEPENDENCE FEDERAL SAVINGS	COM	453432106	3	220	SH	DEF	12
INDEPENDENCE HLDG	COM	453440307	348	17,385	SH	DEF	6
INDEPENDENT BANK CORP-MASS	COM	453836108	450	22,638	SH	DEF	12
INDEVUS PHARMACEUTICALS	COM	454072109	2	1,000	SH	DEF	2
INDEVUS PHARMACEUTICALS	COM	454072109	48	30,970	SH	DEF	12
INDIAN RIVER BANKING CO	COM	45435P104	68	2,420	SH	DEF	12
INDIA FUND	COM	454990128	9	1,000	SH	DEF	12
INDUS INTERNATIONAL	COM	45578L100	19	10,000	SH	DEF	12
INDYMAC BANCORP	COM	456607100	2,108	109,400	SH	DEF	3
INDYMAC BANCORP	COM	456607100	17,616	914,150	SH	DEF	6
INDYMAC BANCORP	COM	456607100	42	2,200	SH	DEF	12
INERGY L P	COM	456615103	29	1,000	SH	DEF	12
INFINIUM SOFTWARE	COM	45662Y109	5	1,000	SH	DEF	12
INFORMATICA CORPORATION	COM	45666Q102	6	1,900	SH	DEF	12
INFORMATION ARCHITECTS CORP	COM	45669R305	0	300	SH	DEF	2
INFORTE CORP	COM	45677R107	2	400	SH	DEF	12
INFOSPACE NEW	COM	45678T201	6	1,365	SH	DEF	12
INFOUSA NEW	COM	456818301	6,531	1,564,447	SH	DEF	6
ING GROEP NV SPONS ADR	ADR	456837103	415	29,566	SH	DEF	2
ING GROEP N V ADR SPO	COM	456837103	4,790	328,616	SH	DEF	6
ING GROEP NV SPONS ADR	ADR	456837103	2	115	SH	DEF	7
INGERSOLL-RAND CO.	COM	456866102	0	0	SH	DEF	9
INGRAM MICRO	COM	457153104	213	16,050	SH	DEF	5
INGRAM MICRO	CL A	457153104	4	310	SH	DEF	6
INGRAM MICRO -CL A	COM	457153104	46	3,445	SH	DEF	12
INHALE THERAPEUTIC SYS	COM	457191104	3	650	SH	DEF	2
INHALE THERAPEUTIC SYSTEMS	COM	457191104	7	1,300	SH	DEF	12
INKINE PHARMACEUTICAL CO	COM	457214104	98	87,543	SH	DEF	9
INKINE PHARMACEUTICAL CO	COM	457214104	10	8,700	SH	DEF	12
INKTOMI CORP	COM	457277101	0	10	SH	DEF	2
INKTOMI CORP	COM	457277101	4	16,970	SH	DEF	12
INNODATA CORP	COM	457642205	57	57,200	SH	DEF	6
INSIGHT ENTERPRISES	COM	45765U103	1,412	139,100	SH	DEF	6
INSITIFORM TECHNOLOGIES	COM	457667103	682	47,518	SH	DEF	12

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

INSMED	COM	457669208	1	2,100	SH	DEF	12	
INNOTRAC CORP	COM	45767M109	492	179,858	SH	DEF	6	
INNOVATIVE SOLUTIONS	COM	45769N105	187	24,300	SH	DEF	6	
INNOVATIVE SOLUTIONS & SUPPORT	COM	45769N105	24	3,059	SH	DEF	12	
INRANGE TECHNOLOGIES CORP	COM	45769V206	2	800	SH	DEF	12	
INKEEPERS USA TRUST	COM	4576J0104	16	2,000	SH	DEF	2	
INKEEPERS USA TRUST	COM	4576J0104	0	0	SH	DEF	9	
INNKEEPERS USA TRUST-SBI	COM	4576J0104	873	109,217	SH	DEF	12	
INSIGHTFUL CORP	COM	45770X100	1	1,000	SH	DEF	12	
INSPIRE PHARMACEUTICALS	COM	457733103	3	879	SH	DEF	12	
INSTINET GROUP	COM	457750107	0	100	SH	DEF	6	
INTEGRA LIFESCIENCES HOLDINGS	COM	457985208	3	200	SH	DEF	12	
INSURED MUNICIPAL OME FUND	UNIT	45809F104	31	2,120	SH	DEF	12	
INTEGRATED AMER	COM	45810N302	122	21,900	SH	DEF	6	
INTEGRATED DEVICE TECHNOLOGY	NASDCOM	458118106	195	18,700	SH	DEF	3	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	49	4,730	SH	DEF	12	
INTEGRATED ELCTRCAL	COM	45811E103	2,133	570,200	SH	DEF	6	
INTEGRATED CIRCUIT S	COM	45811K208	12,449	792,900	SH	DEF	3	
INTEGRATED SILICON SOLUTION	COM	45812P107	1	300	SH	DEF	12	
INTEL CORP.	COM	458140100	22,650	1,630,640	SH	DEF	1	
INTEL CORP.	COM	458140100	20,063	1,444,450	SH	DEF	2	1,
INTEL CORP NASD INDL	COM	458140100	23,186	1,669,248	SH	DEF	3	1,
INTEL	COM	458140100	235	16,940	SH	DEF	4	
INTEL CORP	COM	458140100	2,620	188,602	SH	DEF	5	
INTEL CORP.	COM	458140100	100	7,205	SH	DEF	7	
INTEL CORP.	COM	458140100	3,654	263,051	SH	DEF	9	
INTEL CORP.	COM	458140100	3,463	249,300	SH	DEF	10	
INTEL CORP	COM	458140100	1,677	120,702	SH	DEF	11	
INTEL CORP	COM	458140100	16,974	1,222,051	SH	DEF	12	
INTEL CORP.	COM	458140100	3,876	178,340	SH	DEF	15	
INTEL CORP	COM	458140100	44	3,020	SH	DEF		
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	1	900	SH	DEF	12	
INTEGRATED INFORMATION SYSTEMS	COM	45817B103	4	30,800	SH	DEF	12	
INTELLI-CHECK	COM	45817G102	46	8,100	SH	DEF	12	
INTEGRATED DEFENSE	COM	45819B101	6	300	SH	DEF	12	
INTER TEL NASD INDL	COM	458372109	16,956	833,220	SH	DEF	3	
INTER TEL	COM	458372109	1	50	SH	DEF	12	
INTERFACE -CL A	COM	458665106	8	2,000	SH	DEF	12	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	292	33,572	SH	DEF	12	
INTERGRAPH CORP	COM	458683109	554	32,420	SH	DEF	6	
INTERGRAPH CORP	COM	458683109	17	1,000	SH	DEF	12	
INTERLEUKIN GENETICS	COM	458738101	14	27,400	SH	DEF	12	
INTERLOTT TECH	COM	458764107	219	39,500	SH	DEF	6	
INTERMAGNETICS GENERAL CORP	COM	458771102	18	1,057	SH	DEF	12	
INTERMET CORP NASD INDL	COM	45881K104	4,011	833,990	SH	DEF	3	
INTERNAP NETWORK SVCS CORP	COM	45885A102	19	92,115	SH	DEF	12	
INTL ALUMINUM CORP	COM	458884103	87	5,000	SH	DEF	12	
INTL ASSETS HOLDING CORP	COM	459028106	6	9,415	SH	DEF	12	
INTL BANCSHARES CORP	COM	459044103	365	9,375	SH	DEF	6	
INTERNATIONAL BUSINESS MACHINE	COM	459200101	1,904	32,659	SH	DEF	1	
IBM	COM	459200101	11,713	200,600	SH	DEF	2	
IBM	COM	459200101	28,431	487,586	SH	DEF	3	
IBM	COM	459200101	8,084	138,635	SH	DEF	4	
IBM	COM	459200101	1,493	25,604	SH	DEF	5	
IBM	COM	459200101	21,158	362,357	SH	DEF	6	
IBM	COM	459200101	1446	24,765	SH	DEF	7	
IBM	COM	459200101	109,061	1,867,809	SH	DEF	8	
IBM	COM	459200101	1,916	32,862	SH	DEF	9	
INTERNATIONAL BUSINESS MACHINES CORP	COM	459200101	194,383	3,329,048	SH	DEF	10	3,
IBM	COM	459200101	5,328	91,368	SH	DEF	11	
INTERNATIONAL BUSINESS	COM	459200101	35,314	604,797	SH	DEF	12	
IBM	COM	459200101	1,210	13,066	SH	DEF	15	

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

INTERNATIONAL BUSINESS MACHINES	COM	459200101	157	2,600	SH	DEF	
INTERNATIONAL FLAVORS & FRAGRANCES	COM	459506101	4	135	SH	DEF	2
INTL FLAVORS & FRAGRANCES	COM	459506101	1,099	34,520	SH	DEF	12
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	353	5,100	SH	DEF	5
INTL GAME TECHNOLOGY	COM	459902102	3,119	45,109	SH	DEF	12
INTERNATIONAL PAPER CAP TR	PFD	460137300	2,464	56,650	SH	DEF	2
INTERNATIONAL PAPER CAPITAL	PFD	460137300	909	20,900	SH	DEF	12
INTERNATIONAL PAPER CO.	COM	460146103	1,861	55,747	SH	DEF	2
INTERNATIONAL PAPER CO	COM	460146103	3,492	104,568	SH	DEF	5
INTERNATIONAL PAPER	COM	460146103	3,055	91,500	SH	DEF	6
INTERNATIONAL PAPER CO	COM	460146103	4,111	123,119	SH	DEF	12
INTERNATIONAL PAPER CO.	COM	460146103	2,738	51,700	SH	DEF	15
INTERNATIONAL RECTIFIER CORP	COM	460254105	8	540	SH	DEF	2
INTERNATIONAL RECTIFIER CORP	COM	460254105	252	16,127	SH	DEF	12
INTL SHIPHOLDING CORP NEW	COM	460321201	87	12,700	SH	DEF	12
INTERNATIONAL SPEEDWAY CORP	COM	460335201	4	100	SH	DEF	2
INTERNATIONAL SPEEDWAY CORP	COM	460335201	166	4,183	SH	DEF	12
INTERNATIONAL SPEEDWAY CORP	COM	460335300	22	544	SH	DEF	12
INTERNET SPORTS NETWORK	COM	46058W202	5	5,714	SH	DEF	15
INTERNET CAPITAL GROUP	COM	46059C106	15	74,330	SH	DEF	12
INTERNET PICTURES CORP	COM	46059S200	2	1,175	SH	DEF	12
INTERNET HOLDRS TR	COM	46059W102	2	100	SH	DEF	12
INTERNET ARCHITECTURE HOLDR TR	COM	46060A107	2	100	SH	DEF	2
INTERNET ARCHITECTURE	COM	46060A107	2	100	SH	DEF	12
INTERNET SEC SYS	COM	46060X107	3	211	SH	DEF	2
INTERNET SECURITY SYSTEMS	COM	46060X107	5,657	459,140	SH	DEF	3
INTERNET SEC SYS	COM	46060X107	37	3,015	SH	DEF	12
INTERNATURAL PHARMACEUTICALS	COM	46061X106	0	100	SH	DEF	2
INTERPOOL	COM	46062R108	5,544	461,250	SH	DEF	6
INTERPOOL	COM	46062R108	2	150	SH	DEF	7
INTERPORE INTERNATIONAL NEW	COM	46062W107	4	500	SH	DEF	12
INTERPUBLIC GROUP PANIES	COM	460690100	1,982	125,046	SH	DEF	2
INTERPUBLIC GROUP	COM	460690100	515	32,517	SH	DEF	4
INTERPUBLIC GROUP	COM	460690100	1,841	116,123	SH	DEF	6
INTERPUBLIC GROUP OF COS	COM	460690100	922	58,175	SH	DEF	12
INTERPUBLIC GROUP COS CVT BOND	CONV	460690AJ9	2,099	2,900,000	PRN	DEF	16
INTERSIL CORP	COM	46069S109	2	157	SH	DEF	7
INTERSIL CORPORATION CL A	COM	46069S109	26	2,030	SH	DEF	12
INTERSTATE BAKERIES CP	COM	46072H108	15,143	569,910	SH	DEF	3
INTERSTATE BAKERIES CORP-DEL	COM	46072H108	347	13,067	SH	DEF	12
INTERSTATE HOTELS & RESORTS	COM	46088S106	2	554	SH	DEF	12
INTSTATE NTL DEALER	COM	46102P104	223	38,800	SH	DEF	6
INTERTAN	COM	461120107	5	765	SH	DEF	12
INTEST CORP	COM	461147100	197	64,448	SH	DEF	6
INTRABIOTICS PHARMACEUTICALS	COM	46116T100	7	14,700	SH	DEF	12
INTRADO	COM	46117A100	275	28,470	SH	DEF	12
INTUIT CORP.	COM	461202103	23	500	SH	DEF	7
INTUIT	COM	461202103	848	18,632	SH	DEF	12
INVACARE CORP.	COM	461203101	274	8,000	SH	DEF	2
INVACARE CORP	COM	461203101	616	17,989	SH	DEF	12
INVENSYS PLC SPONS ADR	ADR	461204109	2	919	SH	DEF	2
INTUITIVE SURGICAL	COM	46120E107	8	1,000	SH	DEF	2
INVESTMENT GRADE MUNICIPAL	UNIT	461368102	16	1,000	SH	DEF	12
INVESTMENT TECHNOLOGY GRP	COM	46145F105	64	2,190	SH	DEF	12
INVISION TECHNOLOGIES	COM	461851107	443	13,850	SH	DEF	3
INVISION TECHNOLOGIES	COM	461851107	13	400	SH	DEF	12
INVITROGEN CORP	COM	46185R100	945	27,750	SH	DEF	3
INVITROGEN CORP	COM	46185R100	321	9,428	SH	DEF	12
IOMEGA CORP NASD INDL	COM	462030305	2,609	244,050	SH	DEF	3
IOMEGA CORP	COM	462030305	13	1,185	SH	DEF	12
IONA TECHNOLOGIES PLC-ADR	ADR	46206P109	0	100	SH	DEF	2
IRON & GLASS BANCORP	COM	462735101	13	400	SH	DEF	12

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

IRON MOUNTAIN PA	COM	462846106	61	2,450	SH	DEF	12
IRON MTN INC PA	COM	462846106	42	1,500	SH	DEF	
IRWIN FINL CORP	COM	464119106	8,503	500,200	SH	DEF	6
ISCO INTERNATIONAL	COM	46426P103	1	2,500	SH	DEF	12
ISHARES	COM	464286103	35	4,042	SH	DEF	12
ISHARES	MSCI AUSTR	464286103	19	1,350	SH	DEF	15
ISHARES	COM	464286608	23	600	SH	DEF	12
ISHARES	MSCI EMU I	464286608	135	2,200	SH	DEF	15
ISHARES	MSCI SINGA	464286673	4	600	SH	DEF	15
ISHARES	COM	464286699	17	1,496	SH	DEF	12
ISHARES	MSCI UTD K	464286699	36	1,900	SH	DEF	15
ISHARES	COM	464286707	15	1,138	SH	DEF	12
ISHARES	COM	464286749	19	1,779	SH	DEF	12
ISHARES	MSCI SWITZ	464286749	10	500	SH	DEF	15
ISHARES	MSCI SWEDE	464286756	6	350	SH	DEF	15
ISHARES	COM	464286806	13	1,441	SH	DEF	12
ISHARES	COM	464286814	15	1,259	SH	DEF	12
ISHARES	COM	464286848	31	4,212	SH	DEF	12
ISHARES	MSCI JAPAN	464286848	98	8,400	SH	DEF	15
ISHARES	COM	464286871	44	6,192	SH	DEF	12
ISHARES	MSCI HONG	464286871	4	350	SH	DEF	15
ISHARES TRUST	COM	464287101	246	5,800	SH	DEF	12
ISHARES S&P 500 INDEX FUND	COM	464287200	23	276	SH	DEF	4
ISHARES TRUST	UNIT	464287242	79	735	SH	DEF	12
ISHARES TRUST	COM	464287408	8	200	SH	DEF	12
ISHARES TRUST	UNIT	464287457	41	500	SH	DEF	12
ISHARES TRUST	COM	464287465	493	5,175	SH	DEF	12
ISHARES TR	COM	464287481	24	500	SH	DEF	12
ISHARES TR	COM	464287499	775	17,055	SH	DEF	12
ISHARES TRUST	COM	464287507	1,884	23,136	SH	DEF	12
ISHARES TR	COM	464287556	126	2,730	SH	DEF	12
ISHARES TR	COM	464287564	403	4,875	SH	DEF	12
ISHARES TRUST	COM	464287580	31	757	SH	DEF	12
ISHARES TRUST	COM	464287606	54	620	SH	DEF	12
ISHARES TR RUSSELL 20	COM	464287630	227	2,140	SH	DEF	6
ISHARES TRUST	COM	464287630	966	9,040	SH	DEF	12
ISHARES TRUST	COM	464287648	515	13,800	SH	DEF	12
ISHARES TRUST	COM	464287655	1,171	16,362	SH	DEF	12
ISHARES TRUST	COM	464287663	21	375	SH	DEF	12
ISHARES TRUST	COM	464287697	23	500	SH	DEF	12
ISHARES TRUST	COM	464287705	1,027	13,550	SH	DEF	12
ISHARES TRUST	COM	464287713	35	2,461	SH	DEF	12
ISHARES TRUST	COM	464287721	119	4,481	SH	DEF	12
ISHARES TRUST	COM	464287747	6	1,000	SH	DEF	12
ISHARES TRUST	COM	464287754	9	259	SH	DEF	12
ISHARES TRUST	COM	464287762	136	2,928	SH	DEF	12
ISHARES TRUST	COM	464287796	6	151	SH	DEF	12
ISHARES TRUST	COM	464287804	1,319	14,160	SH	DEF	12
ISHARES TRUST	COM	464287812	197	4,848	SH	DEF	12
ISHARES TRUST	COM	464287838	106	3,375	SH	DEF	12
ISHARES TRUST	COM	464287879	986	14,235	SH	DEF	12
ISHARES TRUST	COM	464287887	1,001	16,215	SH	DEF	12
ISIS PHARMACEUTICALS	COM	464330109	7	690	SH	DEF	4
ISIS PHARMACEUTICALS	COM	464330109	46	4,700	SH	DEF	12
ISLE OF CAPRIS CASINOS	COM	464592104	3,955	237,125	SH	DEF	3
ISLE OF CAPR CAS	COM	464592104	4,472	268,100	SH	DEF	6
ISLE CAPRI CASINOS	COM	464592104	417	25,000	SH	DEF	12
ITALY FUND	COM	465395101	2	326	SH	DEF	12
I3 MOBILE	COM	465713105	1	3,000	SH	DEF	12
ITO YOKADO LTD ADR - NEW	ADR	465714301	299	7,675	SH	DEF	2
ITO YOKADO	COM	465714301	2,725	73,935	SH	DEF	6
ITRON	COM	465741106	1,455	79,100	SH	DEF	3

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

ITRON	COM	465741106	4	200	SH	DEF	12
I2 TECHNOLOGIES	COM	465754109	69	132,330	SH	DEF	6
I2 TECHNOLOGIES	COM	465754109	7	12,698	SH	DEF	12
***IVANHOE ENERGY	COM	465790103	2	2,000	SH	DEF	12
IVAX CORP.	COM	465823102	2,730	222,500	SH	DEF	2
IVAX CORP	COM	465823102	2,600	211,905	SH	DEF	5
IVAX CORP	COM	465823102	132	10,779	SH	DEF	12
JDN REALTY CORP	COM	465917102	559	46,246	SH	DEF	12
IXYS CORP DEL	COM	46600W106	2	445	SH	DEF	12
J ALEXANDER CORP	COM	466096104	57	17,680	SH	DEF	12
JDS UNIPHASE CORP	COM	46612J101	13	6,580	SH	DEF	2
JDS UNIPHASE	COM	46612J101	60	31,000	SH	DEF	4
JDS UNIPHASE CORP	COM	46612J101	141	72,500	SH	DEF	6
JDS UNIPHASE CORP	COM	46612J101	289	148,612	SH	DEF	12
JDS UNIPHASE CORP	COM	46612J101	19	10,000	SH	DEF	
JLG INDS	COM	466210101	101	12,500	SH	DEF	6
JLG INDUSTRIES	COM	466210101	116	14,360	SH	DEF	12
JNI CORP	COM	46622G105	1	500	SH	DEF	12
J NET ENTERPRISES	COM	46622V102	3	4,900	SH	DEF	12
JPS INDUSTRIES	COM	46624E405	84	21,400	SH	DEF	6
JP MORGAN CHASE & CO.	COM	46625H100	426	22,440	SH	DEF	1
J.P. MORGAN CHASE & CO.	COM	46625H100	6,908	363,755	SH	DEF	2
JP MORGAN CHASE & CO	COM	46625H100	10,583	557,291	SH	DEF	3
JP MORGAN CHASE	COM	46625H100	59	3,085	SH	DEF	4
J.P. MORGAN CHASE & CO	COM	46625H100	3,663	192,887	SH	DEF	5
J.P. MORGAN CHASE & C	COM	46625H100	22,397	1,185,446	SH	DEF	6
J.P. MORGAN CHASE & CO.	COM	46625H100	116,447	6,132,042	SH	DEF	8
J P MORGAN CHASE & CO	COM	46625H100	1,697	89,359	SH	DEF	9
J.P. MORGAN CHASE & CO.	COM	46625H100	208,746	10,992,417	SH	DEF	10
JP MORGAN CHASE & CO	COM	46625H100	416	21,892	SH	DEF	11
J P MORGAN CHASE & CO	COM	46625H100	12,043	634,150	SH	DEF	12
JP MORGAN CHASE & CO.	COM	46625H100	2,677	88,900	SH	DEF	15
J P MORGAN CHASE & CO	PFD	46625H209	956	12,750	SH	DEF	2
J2 GLOBAL MUNICICATIONS	COM	46626E205	507	25,500	SH	DEF	3
JABIL CIRCUIT	COM	466313103	86	5,825	SH	DEF	12
JACK IN THE BOX C	COM	466367109	26,124	1,150,216	SH	DEF	6
JACKSONVILLE BANCORP	COM	469248108	496	20,000	SH	DEF	6
JACO ELECTRS	COM	469783104	146	53,100	SH	DEF	6
JACOBS ENGINEERING GROUP	COM	469814107	27	889	SH	DEF	12
JAKKS PAC	COM	47012E106	3,832	344,600	SH	DEF	6
JAPAN SMALLER CAPITALIZATION	UNIT	47109U104	1	230	SH	DEF	12
JARDINE FLEMING INDIA FUND	UNIT	471112102	10	1,581	SH	DEF	12
JARDINE MATHESON HOLDINGS LTD. SPON	ADR	471115303	2	390	SH	DEF	2
JEFFERIES GROUP NEW	COM	472319102	53	1,400	SH	DEF	12
JEFFERSON-PILOT CORP.	COM	475070108	4,683	116,771	SH	DEF	2
JEFFERSON PILOT CORP	COM	475070108	7	170	SH	DEF	6
JEFFERSON-PILOT CORP.	COM	475070108	705	17,587	SH	DEF	7
JEFFERSON-PILOT CORP.	COM	475070108	0	0	SH	DEF	9
JEFFERSON PILOT CORP	COM	475070108	237	5,900	SH	DEF	11
JEFFERSON PILOT CORP	COM	475070108	5,294	132,020	SH	DEF	12
JETBLUE AIRWAYS CORP	COM	477143101	-20	(500)	SH	DEF	12
JO-ANN STORES CL A	COM	47758P109	9,789	349,120	SH	DEF	3
JOHN NUVEEN CO -CL	COM	478035108	12,648	555,950	SH	DEF	3
JOHN NUVEEN CO-CL A	COM	478035108	673	29,588	SH	DEF	12
JOHNSON & JOHNSON	COM	478160104	16,216	299,843	SH	DEF	1
JOHNSON & JOHNSON	COM	478160104	27,321	505,194	SH	DEF	2
JOHNSON & JOHNSON	COM	478160104	55,115	1,019,138	SH	DEF	3
JOHNSON & JOHNSON	COM	478160104	7,964	147,267	SH	DEF	4
JOHNSON & JOHNSON	COM	478160104	8,650	159,950	SH	DEF	5
JOHNSON & JOHNSON	COM	478160104	7394	136,730	SH	DEF	7
JOHNSON & JOHNSON	COM	478160104	1,556	28,775	SH	DEF	9
JOHNSON & JOHNSON	COM	478160104	6,381	118,000	SH	DEF	10

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

JOHNSON & JOHNSON	COM	478160104	5,005	92,549	SH	DEF	11
JOHNSON & JOHNSON	COM	478160104	32,919	608,716	SH	DEF	12
JOHNSON & JOHNSON	COM	478160104	945	11,020	SH	DEF	15
JOHNSON CONTROLS	COM	478366107	995	12,950	SH	DEF	2
JOHNSON CTLS	COM	478366107	29,429	383,090	SH	DEF	3
JOHNSON CONTROLS	COM	478366107	18	230	SH	DEF	6
JOHNSON CONTROLS	COM	478366107	383	4,989	SH	DEF	12
JOHNSON CONTROLS	COM	478366107	305	2,500	SH	DEF	15
JOHNSON OUTDOORS	CL A	479167108	1,105	105,100	SH	DEF	6
JONES APPAREL GROUP	COM	480074103	6	200	SH	DEF	2
JONES APPAREL GROUP	COM	480074103	7,980	259,950	SH	DEF	3
JONES APPAREL GROUP	COM	480074103	226	7,350	SH	DEF	5
JONES APPAREL GROUP	COM	480074103	278	9,070	SH	DEF	6
JONES APPAREL GROUP	COM	480074103	230	7,493	SH	DEF	12
JONES LANG LASALLE	COM	48020Q107	66	3,200	SH	DEF	3
JOS A BANK CLOTHIERS	COM	480838101	16	900	SH	DEF	3
JOS A BANK CLOTHIERS	COM	480838101	1,560	87,100	SH	DEF	6
JOSEPH A BANK CLOTHIERS	COM	480838101	13	700	SH	DEF	12
JOULE '	COM	481109106	8	7,300	SH	DEF	12
JOURNAL REGISTER CO	COM	481138105	378	20,030	SH	DEF	3
JOY GLOBAL	COM	481165108	177	21,360	SH	DEF	12
JUNIPER NETWORKS	COM	48203R104	5	1,112	SH	DEF	2
JUNIPER NETWORKS	COM	48203R104	2	345	SH	DEF	7
JUNIPER NETWORKS	COM	48203R104	42	8,850	SH	DEF	12
JUNIPER NETWORKS	COM	48203R104	14	3,000	SH	DEF	12
KCS ENERGY	COM	482434206	10	6,350	SH	DEF	12
KFX	COM	48245L107	93	46,650	SH	DEF	12
KLA-TENCORP CORP	COM	482480100	3,571	127,800	SH	DEF	3
KLA-TENCOR CORP	COM	482480100	184	6,574	SH	DEF	12
KLA-TENCOR CORP.	COM	482480100	89	2,000	SH	DEF	15
KLM ROYAL DUTCH AIRLINES	COM	482516309	108	13,000	SH	DEF	11
***KLM ROYAL DUTCH AIRLS	COM	482516309	17	2,025	SH	DEF	12
KMART CORP	COM	482584109	0	650	SH	DEF	2
K MART CORP	COM	482584109	31	63,605	SH	DEF	12
KPMG CONSULTING	COM	48265R109	39	6,000	SH	DEF	3
KPMG CONSULTING	COM	48265R109	2,733	423,004	SH	DEF	6
KPMG CONSULTING	COM	48265R109	72	11,150	SH	DEF	12
KS BANCORP	COM	48266R108	13	800	SH	DEF	12
K-SWISS -CL A	COM	482686102	11,537	539,880	SH	DEF	3
KT CORP SPONSORED ADR	ADR	48268K101	3	120	SH	DEF	2
KT CORP	ADR	48268K101	24,780	1,117,215	SH	DEF	3
KT CORP	COM	48268K101	1,655	76,141	SH	DEF	6
K TRON INTL	COM	482730108	103	8,100	SH	DEF	6
K V PHARMACEUTICAL CO-CL A	COM	482740206	19	1,000	SH	DEF	12
KV PHARMACEUTICALS CO	COM	482740206	24	1,000	SH	DEF	12
KADANT	COM	48282T104	1	54	SH	DEF	2
KADANT	COM	48282T104	1	79	SH	DEF	7
KADANT	COM	48282T104	3	236	SH	DEF	12
KAMAN CORP	CL A	483548103	4,982	406,700	SH	DEF	6
KAMAN CORP-CL A	COM	483548103	7	555	SH	DEF	12
KANEB PIPE LINE PARTNERS LP	COM	484169107	71	1,960	SH	DEF	12
KANEB SERVICES LLC	COM	484173109	3	166	SH	DEF	12
KANSAS CITY LIFE INSURANCE CO	COM	484836101	151	3,990	SH	DEF	12
KANSAS CITY SOUTHERN	COM	485170302	5,584	450,355	SH	DEF	2
KANSAS CITY SOUTHERN	COM	485170302	923	74,412	SH	DEF	12
KAO CORP-UNSPONSORED ADR	ADR	485537203	7	30	SH	DEF	7
KAYDON CORP.	COM	486587108	587	29,300	SH	DEF	2
KAYDON CORP	COM	486587108	75	3,760	SH	DEF	12
KEANE	COM	486665102	4,140	613,301	SH	DEF	6
KEANE	COM	486665102	43	6,300	SH	DEF	12
KB HOME	COM	48666K109	9,910	202,915	SH	DEF	3
KB HOME	COM	48666K109	1,807	37,000	SH	DEF	4



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

KB HOME	COM	48666K109	4	90	SH	DEF	6
KB HOME	COM	48666K109	83	1,700	SH	DEF	12
KEITH PANIES	COM	487539108	783	74,610	SH	DEF	6
KELLOGG CO	COM	487836108	67	2,000	SH	DEF	9
KELLOGG CO	COM	487836108	1,015	30,517	SH	DEF	12
KELLOGG CO.	COM	487836108	232	4,400	SH	DEF	15
KELLWOOD CO	COM	488044108	930	40,700	SH	DEF	3
KELLWOOD CO	COM	488044108	18	800	SH	DEF	12
KELLY SERVICES -CL A	COM	488152208	58	2,665	SH	DEF	12
KEMET CORP.	COM	488360108	4	500	SH	DEF	2
KEMET CORP	COM	488360108	1	170	SH	DEF	6
KEMET CORP	COM	488360108	383	44,820	SH	DEF	12
KENDLE INTERNATIONAL	COM	48880L107	12	1,841	SH	DEF	2
KENNAMETAL	COM	489170100	16	500	SH	DEF	12
KERR-MCGEE CORP.	COM	492386107	317	7,290	SH	DEF	2
KERR MCGEE CORP	COM	492386107	3,480	80,100	SH	DEF	6
KERR MCGEE CORP	COM	492386107	418	9,624	SH	DEF	12
KEY ENERGY GROUP	COM	492914106	377	47,900	SH	DEF	3
KEY ENERGY SVCS	COM	492914106	7,952	1,009,200	SH	DEF	6
KEY ENERGY SERVICES	COM	492914106	181	23,012	SH	DEF	12
KEY PRODUCTION PANY	COM	493138101	267	16,500	SH	DEF	3
KEYCORP NEW	COM	493267108	923	36,978	SH	DEF	2
KEYCORP NEW	COM	493267108	293	11,730	SH	DEF	5
KEYCORP	COM	493267108	17,585	704,250	SH	DEF	6
KEYCORP NEW	COM	493267108	717	28,700	SH	DEF	9
KEYCORP NEW	COM	493267108	1,616	64,724	SH	DEF	12
KEYSPAN CORP	COM	49337W100	134	4,009	SH	DEF	2
KEYSPAN CORP	COM	49337W100	2	70	SH	DEF	6
KEYSPAN CORP	COM	49337W100	348	10,384	SH	DEF	9
KEYSPAN CORP	COM	49337W100	407	12,137	SH	DEF	12
KEYSPAN CORP	COM	49337W100	17,051	510,000	SH	DEF	13
KEYSTONE PPTY TR CORP	COM	493596100	118	7,100	SH	DEF	12
KFORCE	COM	493732101	1	237	SH	DEF	12
KIDDE PLC SPONSORED A	COM	493793103	2,968	313,774	SH	DEF	6
KIMBERLY-CLARK CORP.	COM	494368103	204	3,600	SH	DEF	1
KIMBERLY-CLARK CORP.	COM	494368103	1,592	28,108	SH	DEF	2
KIMBERLY CLARK CORP	COM	494368103	12,636	223,094	SH	DEF	3
KIMBERLY-CLARK	COM	494368103	8	150	SH	DEF	4
KIMBERLY CLARK CORP	COM	494368103	2,536	44,770	SH	DEF	5
KIMBERLY CLARK CORP	COM	494368103	14	250	SH	DEF	6
KIMBERLY-CLARK CORP.	COM	494368103	198	3,500	SH	DEF	7
KIMBERLY-CLARK CORP.	COM	494368103	2,091	36,911	SH	DEF	9
KIMBERLY-CLARK CORP.	COM	494368103	1,416	25,000	SH	DEF	10
KIMBERLY CLARK CORP	COM	494368103	218	3,851	SH	DEF	11
KIMBERLY CLARK CORP	COM	494368103	4,753	83,917	SH	DEF	12
KIMBERLY CLARK CORP.	COM	494368103	207	2,300	SH	DEF	15
KIMBERLY-CLARK CORP	COM	494368103	201	3,500	SH	DEF	
KIMCO REALTY CORP.	COM	49446R109	62	2,000	SH	DEF	2
KIMCO REALTY CORP.	COM	49446R109	625	20,100	SH	DEF	7
KIMCO REALTY CORP	COM	49446R109	111	3,575	SH	DEF	12
KINDER MORGAN ENERGY PARTNERS LP	COM	494550106	1,077	33,720	SH	DEF	2
KINDER MORGAN ENERGY PARTNERS LP	COM	494550106	813	25,464	SH	DEF	9
KINDER MORGAN ENERGY PARTNERS	COM	494550106	7,866	246,357	SH	DEF	12
KINDERHOOK BANK CORP	COM	494555105	12	288	SH	DEF	12
KINDER MORGAN	COM	49455P101	18	500	SH	DEF	7
KINDER MORGAN KANS	COM	49455P101	1,831	51,652	SH	DEF	12
KINDER MORGAN MGMT LLC	COM	49455U100	9	315	SH	DEF	12
KINDER MORGAN MANAGEMENT LLC	COM	49455U100	110	4,000	SH	DEF	
KINDRED HEALTHCARE IN	COM	494580103	24,049	653,662	SH	DEF	6
KING PHARMACEUTICALS	COM	495582108	4,900	269,650	SH	DEF	3
KING PHARMACEUTICALS	COM	495582108	381	20,965	SH	DEF	12
KING POWER INTL GROUP	COM	495611105	5	1,390	SH	DEF	12

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

KINGFISHER PLC ADR SP	COM	495724304	2,726	453,031	SH	DEF	6
***KINROSS GOLD CORP	COM	496902107	2	1,000	SH	DEF	12
KIRBY CORP	COM	497266106	346	15,300	SH	DEF	3
KIRKLANDS	COM	497498105	43	2,500	SH	DEF	12
KNAPE & VOGT MFG CO	COM	498782101	199	18,400	SH	DEF	6
KNIGHT RIDDER	COM	499040103	113	2,000	SH	DEF	3
KNIGHT-RIDDER	COM	499040103	2	40	SH	DEF	6
KNIGHT-RIDDER	COM	499040103	1,364	24,182	SH	DEF	12
KNIGHT TRADING GROUP	COM	499063105	29	7,805	SH	DEF	12
KNOWLEDGEMAX	COM	49925F105	7	254,561	SH	DEF	12
KOGER EQUITY	COM	500228101	5,763	341,190	SH	DEF	3
KOGER EQUITY	COM	500228101	34	2,000	SH	DEF	12
KOHL'S CORP.	COM	500255104	98	1,618	SH	DEF	2
KOHL'S CORP	COM	500255104	826	13,585	SH	DEF	5
KOHL'S CORP.	COM	500255104	91	1,500	SH	DEF	7
KOHL'S CORP	COM	500255104	348	5,726	SH	DEF	12
KOMATSU LTD. S.A.	ADR	500458401	1	110	SH	DEF	2
KONINKLIJKE PHILIPS ELECTRONICS N.V.	ADR	500472303	187	12,874	SH	DEF	2
KONINKLIJKE PHILIPS E	COM	500472303	16,586	1,141,112	SH	DEF	6
KONINKLIJKE PHILIPS ELECTRONICS N.V.	ADR	500472303	1	92	SH	DEF	7
KONINKLIJKE PHILIPS ELECTRONICS N.V.	ADR	500472303	1,715	118,000	SH	DEF	10
KONINKLIJKE PHILIPS ELECTRONICS	COM	500472303	149	10,246	SH	DEF	11
KOOKMIN BK NEW SPONSO	COM	50049M109	5,913	167,494	SH	DEF	6
KOOKMIN BANK-SPON ADR	ADR	50049M109	2	45	SH	DEF	7
KOPIN CORP	COM	500600101	32	9,125	SH	DEF	12
KOREA ELECTRIC POWER CORP. ADR	ADR	500631106	144	15,440	SH	DEF	2
KOREA FUND	UNIT	500634100	58	4,300	SH	DEF	12
KOREA EQUITY FUND	UNIT	50063B104	11	3,000	SH	DEF	12
KOS PHARMACEUTICALS	COM	500648100	11	1,000	SH	DEF	12
KOSAN BIOSCIENCES INC	COM	50064W107	16	2,500	SH	DEF	
KOSS CORP	COM	500692108	321	19,900	SH	DEF	6
KRAFT FOODS	COM	50075N104	11	299	SH	DEF	2
KRAFT FOODS	CL A	50075N104	3,943	108,150	SH	DEF	6
KRAFT FOODS	COM	50075N104	6363	174,525	SH	DEF	7
KRAFT FOODS	COM	50075N104	1,032	28,312	SH	DEF	12
KRAFT FOODS	CL A	50075N104	243	4,200	SH	DEF	15
KRAMONT REALTY TRUST SH BEN INT	COM	50075Q107	181	12,200	SH	DEF	9
KRAMONT REALTY TRUST	COM	50075Q107	73	4,910	SH	DEF	12
KRISPY KREME DOUGHNUTS	COM	501014104	225	7,184	SH	DEF	12
THE KROGER CO.	COM	501044101	4,678	331,782	SH	DEF	2
KROGER CO	COM	501044101	1,056	74,900	SH	DEF	3
KROGER CO	COM	501044101	1	100	SH	DEF	6
THE KROGER CO.	COM	501044101	151,002	10,709,390	SH	DEF	8
THE KROGER CO.	COM	501044101	251,821	17,859,610	SH	DEF	10
KROGER CO	COM	501044101	3,822	271,055	SH	DEF	12
KROGER CO.	COM	501044101	2,417	108,100	SH	DEF	15
KROLL	COM	501049100	10	500	SH	DEF	2
KRONOS	COM	501052104	48	1,958	SH	DEF	12
KUBOTA LTD CORP	COM	501173207	2,400	170,234	SH	DEF	6
KULICKE & SOFFA INDUSTRIES	COM	501242101	1	200	SH	DEF	12
KYPHON	COM	501577100	4	285	SH	DEF	12
LCA-VISION	COM	501803209	1	2,000	SH	DEF	2
LCA-VISION NEW	COM	501803209	1	1,430	SH	DEF	12
LCC INTERNATIONAL CL A	COM	501810105	1	500	SH	DEF	12
LNR PROPERTY CORP	COM	501940100	27	800	SH	DEF	12
LL & E ROYALTY TRUST UBI	COM	502003106	2	1,050	SH	DEF	12
LMI AEROSPACE	COM	502079106	183	83,100	SH	DEF	6
LSB BANCSHARES -N.C.	COM	502158108	34	2,067	SH	DEF	12
LSI LOGIC CORP.	COM	502161102	8	1,300	SH	DEF	2
LSI LOGIC CORP	COM	502161102	5	770	SH	DEF	6
LSI LOGIC CORP.	COM	502161102	420	66,145	SH	DEF	9
LSI LOGIC CORP	COM	502161102	141	22,203	SH	DEF	12

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

LSI INDUSTRIES	COM	50216C108	37	3,600	SH	DEF	2
LSI INDS	COM	50216C108	800	78,900	SH	DEF	6
LSI INDUSTRIES	COM	50216C108	7	652	SH	DEF	12
LTC PROPERTIES	COM	502175102	28	3,400	SH	DEF	12
LTX CORP	COM	502392103	38	8,270	SH	DEF	12
L-3 COMMUNICATIONS HLDGS COM	COM	502424104	8,977	170,350	SH	DEF	1
L-3 MUNICATIONS HOLDINGS	COM	502424104	2	30	SH	DEF	2
L-3 MUNICATIONS HOLDINGS	COM	502424104	2,531	48,030	SH	DEF	11
L-3 COMMUNICATIONS HLDINGS	COM	502424104	1,576	29,905	SH	DEF	12
L-3 COMMUNICATIONS HOLDINGS INC	COM	50242U104	68	1,200	SH	DEF	
LA BARGE	COM	502470107	68	22,800	SH	DEF	6
LA BARGE	COM	502470107	6	2,000	SH	DEF	12
LA QUINTA CORP PAIRED	COM	50419U202	17,392	3,675,107	SH	DEF	6
LA QUINTA CORP	COM	50419U202	12	2,403	SH	DEF	12
LA Z BOY	COM	505336107	401	17,300	SH	DEF	3
LABOR READY NEW	COM	505401208	331	52,340	SH	DEF	3
LABONE	COM	50540L105	39	2,400	SH	DEF	3
LABORATORY CORP AMER	COM	50540R409	1,277	37,800	SH	DEF	6
LABORATORY CORP AMER HLDGS	COM	50540R409	283	8,377	SH	DEF	12
LACLEDE GROUP	COM	505597104	47	2,000	SH	DEF	2
LACLEDE GAS CO	COM	505597104	30	1,300	SH	DEF	3
LACLEDE GROUP	COM	505597104	22	943	SH	DEF	12
LADISH	COM	505754200	1,214	195,802	SH	DEF	6
LADENBURG THALMAN FIN SVCS	COM	50575Q102	0	148	SH	DEF	7
LAFARGE CORP	COM	505862102	1,469	50,700	SH	DEF	3
LAFARGE NORTH AMCA	COM	505862102	2,653	91,570	SH	DEF	6
LAFARGE NORTH AMER	COM	505862102	25	850	SH	DEF	12
LAIDLAW NEW	COM	50730K503	0	800	SH	DEF	2
LAKELAND FINL CORP	COM	511656100	47	2,000	SH	DEF	6
LAKELAND INDS	COM	511795106	11	1,500	SH	DEF	12
LAKES ENTERTAINMENT	COM	51206P109	741	133,000	SH	DEF	6
LAM RESEARCH CORP.	COM	512807108	3	300	SH	DEF	2
LAM RESH CORP NASD INDL	COM	512807108	471	52,900	SH	DEF	3
LAM RESEARCH CORP	COM	512807108	198	22,236	SH	DEF	12
LAMAR ADVERTISING CO-CL A	COM	512815101	2,049	67,525	SH	DEF	12
LANCASTER COLONY CORP.	COM	513847103	1,531	36,350	SH	DEF	2
LANCASTER COLONY CORP NASD INDL	COM	513847103	1,537	36,500	SH	DEF	3
LANCASTER COLONY CORP	COM	513847103	8,741	205,770	SH	DEF	6
LANCASTER COLONY CORP	COM	513847103	101	2,398	SH	DEF	12
LANCE NASD INDL	COM	514606102	299	23,430	SH	DEF	3
LANCE	COM	514606102	50	3,925	SH	DEF	12
LANCER CORP-TEX	COM	514614106	6	1,000	SH	DEF	12
LANDAIR CORP	COM	514757103	13	1,200	SH	DEF	12
LANDAUER	COM	51476K103	358	10,800	SH	DEF	3
LANDAUER	COM	51476K103	3	100	SH	DEF	12
LANDAMERICA FINL GROUP	COM	514936103	2,153	65,452	SH	DEF	3
LANDAMERICA FINL G	COM	514936103	10,535	320,300	SH	DEF	6
LANDAMERICA FINANCIAL GROUP	COM	514936103	26	800	SH	DEF	12
LANDRYS RESTAURANTS	COM	51508L103	1,302	57,650	SH	DEF	3
LANDRYS RESTAURANTS	COM	51508L103	2	100	SH	DEF	12
LANDSTAR SYS	COM	515098101	12,916	263,450	SH	DEF	3
LANDSTAR SYSTEMS	COM	515098101	28	580	SH	DEF	12
LANGER BIOMECHANICS GROUP	COM	515707107	0	100	SH	DEF	7
LARGE SCALE BIOLOGY CORP	COM	517053104	2	1,000	SH	DEF	12
LASER-PACIFIC MEDIA	COM	517923108	81	44,200	SH	DEF	6
LASALLE HOTEL PROPERTIES SBI	COM	517942108	25	2,000	SH	DEF	2
LASALLE HOTEL PROPERTIES	COM	517942108	381	30,505	SH	DEF	12
LASER MORTGAGE MANAGEMENT	COM	51806D100	1	650	SH	DEF	12
LATIN AMERICAN EQUITY FD	UNIT	51827Q106	11	1,196	SH	DEF	12
THE LATIN AMERN DISCOVERY FD I	COM	51828C106	90	13,000	SH	DEF	5
LATITUDE COMMUNICATIONS	COM	518292107	2	3,450	SH	DEF	12
ESTEE LAUDER PANIES	COM	518439104	33	1,150	SH	DEF	2

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

ESTEE LAUDER COMPANIES	COM	518439104	165	5,732	SH	DEF	12
LAUREL CAPITAL GROUP	COM	518629100	138	7,000	SH	DEF	12
LAW ENFORCEMENT ASSOCS CORP	COM	519485106	1	1,666	SH	DEF	12
LAZARE KAPLAN INTL	COM	521078105	50	9,400	SH	DEF	12
LEAP WIRELESS INTERNATIONAL	COM	521863100	1	4,177	SH	DEF	12
LEAR CORP	COM	521865105	24,137	579,510	SH	DEF	3
LEAR CORP	COM	521865105	402	9,650	SH	DEF	5
LEAR CORP	COM	521865105	5	130	SH	DEF	6
LEAR CORP	COM	521865105	4	100	SH	DEF	12
LEARNING TREE INTL IN	COM	522015106	4,649	320,610	SH	DEF	6
LEE ENTERPRISES	COM	523768109	573	17,450	SH	DEF	3
LEE ENTERPRISES	COM	523768109	1,290	39,260	SH	DEF	12
LEEDS FEDERAL BANKSHARES	COM	524226107	28	900	SH	DEF	12
LEESPORT FINANCIAL CORP	COM	524477106	4	200	SH	DEF	12
LEGATO SYSTEMS	COM	524651106	12	4,307	SH	DEF	12
LEGGETT & PLATT	COM	524660107	659	33,300	SH	DEF	2
LEGGETT & PLATT	COM	524660107	9,641	487,161	SH	DEF	4
LEGGETT & PLATT	COM	524660107	963	48,675	SH	DEF	5
LEGGETT & PLATT	COM	524660107	2	90	SH	DEF	6
LEGGETT & PLATT	COM	524660107	24	1,200	SH	DEF	12
LEGG MASON	COM	524901105	278	6,532	SH	DEF	2
LEGG MASON	COM	524901105	1532	36,000	SH	DEF	7
LEGG MASON	COM	524901105	6,101	143,345	SH	DEF	11
LEGG MASON	COM	524901105	17,871	419,891	SH	DEF	12
LEHMAN BROTHERS HOLDINGS	COM	524908100	169	3,448	SH	DEF	2
LEHMAN BROTHERS	COM	524908100	5	110	SH	DEF	4
LEHMAN BROTHERS HLDGS	COM	524908100	714	14,555	SH	DEF	5
LEHMAN BROS HLDGS	COM	524908100	8,894	181,320	SH	DEF	6
LEHMAN BROTHERS HOLDINGS	COM	524908100	320	6,531	SH	DEF	12
LENNAR CORP	COM	526057104	33,215	595,470	SH	DEF	3
LENNAR CORP	COM	526057104	238	4,258	SH	DEF	12
LENNAR CORP.	COM	526057104	221	2,500	SH	DEF	15
LENNOX INTERNATIONAL	COM	526107107	8,923	674,420	SH	DEF	3
LENNOX INTL	COM	526107107	139	10,505	SH	DEF	12
LEUCADIA NATIONAL	COM	527288104	3	100	SH	DEF	2
LEUCADIA NATL CORP	COM	527288104	4	120	SH	DEF	6
LEUCADIA NATIONAL CORP	COM	527288104	766	22,515	SH	DEF	12
LEVEL 3 MUNICATIONS	COM	52729N100	7,962	2,046,800	SH	DEF	8
LEVEL 3 COMMUNICATIONS, INC.	COM	52729N100	60,326	15,508,000	SH	DEF	10 15,
LEVEL 3 COMMUNICATIONS	COM	52729N100	594	152,635	SH	DEF	12
LEVEL 3 COMMUNICATIONS, INC.	COM	52729N100	76,633	19,700,000	SH	DEF	14 19,
LEVEL 3 MUNICATIONS	COM	52729N100	12	2,000	SH	DEF	15
LEXINGTON CORPORATE PROPERTIES TRUST	COM	529043101	23	1,415	SH	DEF	2
LEXINGTON CORPORATE PPTYS TR	COM	529043101	2,209	137,190	SH	DEF	3
LEXMARK INTERNATIONAL	COM	529771107	12	250	SH	DEF	2
LEXMARK INTL GROUP CL A	COM	529771107	8,874	188,800	SH	DEF	3
LEXMARK INTERNATIONAL GROUP A	COM	529771107	371	7,889	SH	DEF	5
LEXMARK INTERNATIONAL	COM	529771107	65,800	1,400,000	SH	DEF	8
LEXMARK INTERNATIONAL, INC.	COM	529771107	7,990	170,000	SH	DEF	10
LEXMARK INTERNATIONAL	COM	529771107	135	2,877	SH	DEF	12
LIBBEY	COM	529898108	5,458	171,300	SH	DEF	6
LIBERTY ALL-STAR GROWTH FUND	UNIT	529900102	61	12,082	SH	DEF	12
LIBERTY ALL-STAR EQUITY FUND	UNIT	530158104	347	52,636	SH	DEF	12
LIBERTY CORP-S.C.	COM	530370105	7	200	SH	DEF	12
LIBERTY MEDIA GROUP CVT BOND	CONV	530715AG6	20,765	41,950,000	PRN	DEF	16
LIBERTY MEDIA GROUP CVT BOND	CONV	530715AL5	38,440	81,570,000	PRN	DEF	16
LIBERTY MEDIA CORP.	COM	530718105	4,527	630,487	SH	DEF	1
LIBERTY MEDIA CORP - SERIES A NEW	COM	530718105	11	1,500	SH	DEF	2
LIBERTY MEDIA-A	CL A	530718105	4	500	SH	DEF	4
LIBERTY MEDIA COR	COM	530718105	3,679	512,349	SH	DEF	6
LIBERTY MEDIA CORP - SERIES A NEW	COM	530718105	10	1,400	SH	DEF	7
LIBERTY MEDIA CORP NEW	COM	530718105	522	58,037	SH	DEF	9

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

LIBERTY MEDIA CORP - SERIES A NEW	COM	530718105	16,658	2,320,000	SH	DEF	10	2,
LIBERTY MEDIA CORP	COM	530718105	3,016	420,079	SH	DEF	12	
LIBERTY PROPERTY TRUST-SBI	COM	531172104	346	11,159	SH	DEF	12	
LIFECCELL CORP	COM	531927101	4	2,000	SH	DEF	12	
LIFECORE BIOMEDICAL	COM	532187101	3	500	SH	DEF	12	
LIFEPOINT HOSPITALS	COM	53219L109	2	66	SH	DEF	2	
LIFEPOINT HOSPITALS	COM	53219L109	95	3,038	SH	DEF	12	
LIGAND PHARMACEUTICALS	COM	53220K207	2	250	SH	DEF	2	
LIGAND PHARMACEUTICALS	COM	53220K207	16	2,400	SH	DEF	12	
LIGHTPATH TECHNOLOGIES	COM	532257102	1	2,315	SH	DEF	12	
ELI LILLY & CO.	COM	532457108	11,713	211,654	SH	DEF	1	
LILLY (ELI) & CO.	COM	532457108	839	15,162	SH	DEF	2	
LILLY ELI & CO	COM	532457108	7,185	129,827	SH	DEF	3	
LILLY	COM	532457108	28	500	SH	DEF	4	
LILLY ELI & CO	COM	532457108	953	17,212	SH	DEF	5	
LILLY (ELI) & CO.	COM	532457108	448	8,100	SH	DEF	7	
LILLY (ELI) & CO.	COM	532457108	1,163	21,009	SH	DEF	9	
ELI LILLY & CO	COM	532457108	458	8,277	SH	DEF	11	
ELI LILLY & CO	COM	532457108	8,499	153,572	SH	DEF	12	
LILLY ELI & CO.	COM	532457108	176	2,000	SH	DEF	15	
LILLY ELI	COM	532457108	143	2,400	SH	DEF		
LIMITED BRANDS	COM	532716107	373	26,039	SH	DEF	2	
LIMITED BRANDS	COM	532716107	2,175	151,650	SH	DEF	3	
LIMITED BRANDS	COM	532716107	2	165	SH	DEF	6	
LIMITED BRANDS	COM	532716107	1,475	102,893	SH	DEF	12	
LIMITED BRANDS	COM	532716107	77	3,400	SH	DEF	15	
LARE HOLDINGS	COM	532791100	1,256	40,475	SH	DEF	12	
LOLN ELECTRIC HLDGS	COM	533900106	1,846	83,410	SH	DEF	3	
LOLN ELEC HLDGS	COM	533900106	10,919	493,400	SH	DEF	6	
LOLN ELEC HOLDINGS	COM	533900106	1,157	52,300	SH	DEF	12	
LOLN NATIONAL CONVERTIBLE	UNIT	534183108	87	7,200	SH	DEF	12	
LOLN NATIONAL CORP. IND.	COM	534187109	4,028	131,844	SH	DEF	2	
LOLN NATL CORP IND	COM	534187109	2,081	68,110	SH	DEF	5	
LOLN NATL CORP	COM	534187109	15	480	SH	DEF	6	
LOLN NATIONAL CORP - IND	COM	534187109	210	6,875	SH	DEF	11	
LOLN NATIONAL CORP-IND	COM	534187109	670	21,930	SH	DEF	12	
LOLN NATIONAL OME FUND	UNIT	534217104	40	3,000	SH	DEF	12	
LINDSAY MANUFACTURING CO	COM	535555106	18	724	SH	DEF	12	
LINEAR TECHNOLOGY CORP.	COM	535678106	2,477	119,550	SH	DEF	1	
LINEAR TECHNOLOGY CORP	COM	535678106	760	36,670	SH	DEF	11	
LINEAR TECHNOLOGY CORP	COM	535678106	587	28,312	SH	DEF	12	
LINENS N THINGS	COM	535679104	44	2,405	SH	DEF	12	
LITHIA MTRS	CL A	536797103	2,834	166,600	SH	DEF	6	
LITTLEFUSE	COM	537008104	17	1,000	SH	DEF	2	
LITTELFUSE	COM	537008104	496	29,515	SH	DEF	12	
LIVEPERSON INC.	COM	538146101	13	20,162	SH	DEF	1	
LIZ CLAIBORNE NASD INDL	COM	539320101	16,226	650,330	SH	DEF	3	
LIZ CLAIBORNE	COM	539320101	327	13,100	SH	DEF	5	
LIZ CLAIBORNE	COM	539320101	3,568	143,020	SH	DEF	6	
LIZ CLAIBORNE	COM	539320101	32,794	1,314,400	SH	DEF	8	
LIZ CLAIBORNE	COM	539320101	315	12,618	SH	DEF	12	
LLOYDS TSB GROUP PLC	ADR	539439109	3,996	132,100	SH	DEF	10	
***LLOYDS TSB GROUP PLC	COM	539439109	738	24,395	SH	DEF	12	
LO-JACK CORP	COM	539451104	19	4,400	SH	DEF	6	
LOCAL FINL CORP	COM	539553107	3,874	280,500	SH	DEF	6	
LOCH HARRIS NEW	COM	539578203	1	38,500	SH	DEF	12	
LOCKHEED MARTIN CORP.	COM	539830109	14,979	231,625	SH	DEF	1	
LOCKHEED MARTIN CORP.	COM	539830109	610	9,439	SH	DEF	2	
LOCKHEED MARTIN CORP.	COM	539830109	2	31	SH	DEF	7	
LOCKHEED MARTIN CORP	COM	539830109	3,124	48,310	SH	DEF	11	
LOCKHEED MARTIN CORP	COM	539830109	2,835	43,830	SH	DEF	12	
LOEWS CINEPLEX ENTMT CORP	COM	540423100	0	20	SH	DEF	7	

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

LOEWS CORP.	COM	540424108	1,867	43,530	SH	DEF	2
LOEWS CORP	COM	540424108	2,320	54,100	SH	DEF	3
LOEWS CORP	COM	540424108	19,382	452,954	SH	DEF	6
LOEWS CORP	COM	540424108	205	4,770	SH	DEF	12
LOEWS CORP SUB NOTE	CONV	540424AL2	36,191	41,900,000	PRN	DEF	16
LONE STAR STEAKHOUSE	COM	542307103	788	37,520	SH	DEF	3
LONE STAR STEAKHOUSE	COM	542307103	21,545	1,032,083	SH	DEF	6
LONE STAR STEAKHOUSE & SALOON	COM	542307103	992	47,275	SH	DEF	12
LONE STAR TECH	COM	542312103	178	15,000	SH	DEF	6
LONE STAR TECHNOLOGIES	COM	542312103	21	1,775	SH	DEF	12
LONGS DRUG STORES CORP	COM	543162101	4	180	SH	DEF	12
***LORUS THERAPEUTICS	COM	544191109	2	10,850	SH	DEF	12
LOUISIANA PACIFIC CORP.	COM	546347105	21	3,170	SH	DEF	2
LOWE'S PANIES	COM	548661107	3,501	84,560	SH	DEF	2
LOWES COS	COM	548661107	530	12,800	SH	DEF	3
LOWES COS	COM	548661107	304	7,347	SH	DEF	5
LOWE'S PANIES	COM	548661107	30	734	SH	DEF	7
LOWES PANIES	COM	548661107	826	19,940	SH	DEF	11
LOWES COMPANIES	COM	548661107	6,425	155,203	SH	DEF	12
LUBRIZOL CORP	COM	549271104	382	13,500	SH	DEF	3
LUBRIZOL CORP	COM	549271104	247	8,725	SH	DEF	5
LUBRIZOL CORP.	COM	549271104	334	11,800	SH	DEF	9
LUBRIZOL CORP	COM	549271104	20	700	SH	DEF	12
LUBYS CAFETERIAS	COM	549282101	12	2,535	SH	DEF	2
LUBY'S	COM	549282101	18	3,650	SH	DEF	12
LUCENT TECHNOLOGIES	COM	549463107	7	9,800	SH	DEF	2
LUCENT TECHNOLOGIES	COM	549463107	1,076	1,415,765	SH	DEF	6
LUCENT TECHNOLOGIES	COM	549463107	0	400	SH	DEF	7
LUCENT TECHNOLOGIES	COM	549463107	93	16,380	SH	DEF	9
LUCENT TECHNOLOGIES INC.	COM	549463107	1,824	2,400,000	SH	DEF	10
LUCENT TECHNOLOGIES	COM	549463107	12	15,183	SH	DEF	11
LUCENT TECHNOLOGIES	COM	549463107	576	757,722	SH	DEF	12
LUCENT TECHNOLOGY	COM	549463107	603	500,000	SH	DEF	15
LUCENT TECHNOLOGIES INC	COM	549463107	8	10,000	SH	DEF	
LUFKIN INDS	COM	549764108	1,734	70,500	SH	DEF	6
LUMINEX CORP DEL	COM	55027E102	787	111,850	SH	DEF	12
LUXOTTICA GROUP SPA SPONSORED ADR	ADR	55068R202	13	1,000	SH	DEF	2
LYON WILLIAM HOMES	COM	552074106	1	40	SH	DEF	12
LYONDELL PETROCHEMICAL CO	COM	552078107	990	82,920	SH	DEF	3
LYONDELL PETROCHEMICA	COM	552078107	9,122	766,770	SH	DEF	6
LYONDELL CHEMICAL COMPANY	COM	552078107	146	12,210	SH	DEF	12
M & T BANK	COM	55261F104	22,666	287,597	SH	DEF	4
M&T BANK CORP	COM	55261F104	6925	87,875	SH	DEF	7
M & T BANK CORP	COM	55261F104	465	5,902	SH	DEF	12
MAF BANCORP	COM	55261R108	71	2,299	SH	DEF	2
MAF BANCORP	COM	55261R108	11,333	366,763	SH	DEF	4
MAF BANCORP	COM	55261R108	6,209	200,950	SH	DEF	6
MAF BANCORP	COM	55261R108	6	200	SH	DEF	12
MBIA	COM	55262C100	323	8,085	SH	DEF	2
MBIA	COM	55262C100	208	5,212	SH	DEF	5
MBIA	COM	55262C100	15	380	SH	DEF	6
MBIA	COM	55262C100	2,538	63,518	SH	DEF	9
MBIA	COM	55262C100	443	11,088	SH	DEF	12
MBNA CORP	COM	55262L100	168	9,139	SH	DEF	2
MBNA CORP	COM	55262L100	9,070	493,450	SH	DEF	3
MBNA	COM	55262L100	42	2,277	SH	DEF	4
MBNA CORP	COM	55262L100	554	30,158	SH	DEF	5
MBNA CORP	COM	55262L100	990	53,850	SH	DEF	6
MBNA CORPORATION	COM	55262L100	5	249	SH	DEF	10
MBNA CORP	COM	55262L100	395	21,484	SH	DEF	11
MBNA CORP	COM	55262L100	8,161	444,038	SH	DEF	12
MBNA CORP	COM	55262L100	9	300	SH	DEF	15

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

MBNA CORP	COM	55262L100	193	10,350	SH	DEF	
MB FINANCIAL	COM	55264U108	4,249	126,840	SH	DEF	3
M D C HLDGS	COM	552676108	1,013	28,700	SH	DEF	3
MDC HOLDINGS	COM	552676108	5,816	164,768	SH	DEF	6
M D U RESOURCES GROUP	COM	552690109	41	1,800	SH	DEF	2
MDU RES GROUP	COM	552690109	3,660	160,300	SH	DEF	6
MDU RESOURCES GROUP	COM	552690109	136	5,975	SH	DEF	12
MCSI	COM	55270M108	2	400	SH	DEF	2
MCSI	COM	55270M108	7,444	1,516,680	SH	DEF	6
MEVC DRAPER FISHER JURVET-	UNIT	55271E105	2	250	SH	DEF	12
MFS CHARTER OME TRUST-SBI	UNIT	552727109	190	22,532	SH	DEF	12
MFA MORTGAGE INVESTMENTS	COM	55272X102	1,130	139,480	SH	DEF	3
MFA MORTGAGE INVESTMENTS	COM	55272X102	1,438	177,585	SH	DEF	12
MFS MULTIMARKET OME TRUST	UNIT	552737108	166	28,209	SH	DEF	12
MFS MUNICIPAL OME TRUST-SBI	UNIT	552738106	352	44,535	SH	DEF	12
MFS INTERMEDIATE OME TRUST	UNIT	55273C107	705	98,437	SH	DEF	12
MGE ENERGY	COM	55277P104	9	337	SH	DEF	12
MGIC INVESTMENT CORP	COM	552848103	37	900	SH	DEF	2
MGIC INVT CORP WIS	COM	552848103	2,948	72,200	SH	DEF	3
MGIC INVT CORP	COM	552848103	9,773	239,370	SH	DEF	6
MGIC INVESTMENT CORP	COM	552848103	199,606	4,888,714	SH	DEF	8
MGIC INVESTMENT CORPORATION	COM	552848103	377,705	9,250,681	SH	DEF	10
MGIC INVESTMENT CORP-WISC	COM	552848103	2,009	49,197	SH	DEF	12
MGIC INVESTMENT CORP.	COM	552848103	32	500	SH	DEF	15
MGI PHARMA	COM	552880106	19	2,750	SH	DEF	12
MFS GOVERNMENT MARKETS OME	UNIT	552939100	273	38,515	SH	DEF	12
MGM MIRAGE	COM	552953101	1	38	SH	DEF	2
MGM GRAND	COM	552953101	5,535	148,400	SH	DEF	3
MGM MIRAGE	COM	552953101	12	330	SH	DEF	6
MGM MIRAGE	COM	552953101	23	611	SH	DEF	12
MGM MIRAGE	COM	552953101	6	100	SH	DEF	15
MIM CORP	COM	553044108	429	45,380	SH	DEF	3
M/I SCHOTTENSTEIN HOMES	COM	55305B101	4,320	137,150	SH	DEF	3
M/I SCHOTTENSTEIN	COM	55305B101	6,615	210,000	SH	DEF	6
ML DIRECT	COM	55306M106	0	300	SH	DEF	6
ML DIRECT WTS A	COM	55306M114	0	800	SH	DEF	6
MKS INSTRUMENTS	COM	55306N104	16	1,500	SH	DEF	12
MM02 PLC	ADR	55309W101	0	39	SH	DEF	2
MPS GROUP	COM	553409103	30,309	5,225,735	SH	DEF	8
MPS GROUP	COM	553409103	34	5,925	SH	DEF	12
MRV COMMUNICATIONS	COM	553477100	1	1,050	SH	DEF	12
MSC INDUSTRIAL DIRECT CL A	COM	553530106	485	45,700	SH	DEF	3
MSC.SOFTWARE CORP	COM	553531104	338	39,700	SH	DEF	3
MTC TECHNOLOGIES	COM	55377A106	1,479	68,305	SH	DEF	12
MTC TECHNOLOGIES INC	COM	55377A106	425	25,000	SH	DEF	
MACDERMID	COM	554273102	12	590	SH	DEF	12
MACERICH CO	COM	554382101	23,063	744,460	SH	DEF	3
MACERICH CO	COM	554382101	33	1,050	SH	DEF	12
MACK-CALI REALTY CORP	COM	554489104	16	500	SH	DEF	2
MACK-CALI REALTY CORP	COM	554489104	26	800	SH	DEF	7
MACK-CALI REALTY CORP	COM	554489104	726	22,594	SH	DEF	12
MACROCHEM CORP-DEL	COM	555903103	1	500	SH	DEF	12
MACROVISION CORP	COM	555904101	8	675	SH	DEF	12
MACROMEDIA	COM	556100105	0	0	SH	DEF	9
MACROMEDIA	COM	556100105	1	172	SH	DEF	12
MACRONIX INTL LTD ADR	COM	556103109	74	24,000	SH	DEF	3
STEVEN MADDEN LTD	COM	556269108	1,309	90,890	SH	DEF	3
MADDEN STEVEN LTD	COM	556269108	2,192	152,200	SH	DEF	6
ESCROW MADISON OIL PANY	COM	558131991	0	1	SH	DEF	2
MAGELLAN PETROLEUM CORP	COM	559091301	2	3,000	SH	DEF	12
MAGNA INTL CL A NASD INDL	COM	559222401	9,366	166,130	SH	DEF	3
MAGNA INTL	COM	559222401	276	4,900	SH	DEF	5

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

MAGNA INTERNATIONAL	CL A	559222401	0	0	SH	DEF	9
***MAGNA INTERNATIONAL	COM	559222401	56	1,000	SH	DEF	12
MAGNUM HUNTER RESOURCES	COM	55972F203	4	750	SH	DEF	12
MAIL-WELL	COM	560321200	117	112,700	SH	DEF	6
MAIL WELL	COM	560321200	50	48,458	SH	DEF	12
MAIN STREET BANKS	COM	56034R102	11	586	SH	DEF	2
MAINE PUB SVC CO	COM	560483109	254	9,400	SH	DEF	6
MAJOR AUTOMOTIVE COS	COM	560775108	1	1,000	SH	DEF	12
MANAGED MUNICIPALS PORTFOLIO	UNIT	561662107	31	2,800	SH	DEF	12
MANAGED HIGH OME PORTFOLIO	UNIT	56166C105	13	2,300	SH	DEF	12
MANAGED HIGH YIELD PLUS FUND	UNIT	561911108	136	31,450	SH	DEF	12
MANCHESTER TECH	COM	562398107	210	97,550	SH	DEF	6
MANDALAY RESORT GROUP	COM	562567107	5	150	SH	DEF	2
MANDALAY RESORT GROUP	COM	562567107	2,610	77,800	SH	DEF	3
MANDALAY RESORT GRP	COM	562567107	5	150	SH	DEF	6
MANDALAY RESORT GROUP	COM	562567107	143,678	4,282,511	SH	DEF	8
MANDALAY RESORT GROUP	COM	562567107	83,875	2,500,000	SH	DEF	10
MANDALAY RESORT GROUP	COM	562567107	485	14,464	SH	DEF	12
MANHATTAN ASSOCIATES	COM	562750109	189	14,000	SH	DEF	3
MANITOWOC CO	COM	563571108	19	700	SH	DEF	2
MANITOWOC CO	COM	563571108	12	450	SH	DEF	12
MANOR CARE	COM	564055101	192	8,550	SH	DEF	2
MANOR CARE	COM	564055101	180	8,000	SH	DEF	9
MANOR CARE NEW	COM	564055101	80	3,564	SH	DEF	12
MANPOWER	COM	56418H100	54,403	1,854,214	SH	DEF	8
MANPOWER INC.	COM	56418H100	46,973	1,601,000	SH	DEF	10
MANPOWER -WISC	COM	56418H100	168	5,730	SH	DEF	12
MANTECH INTERNATIONAL CORP	COM	564563104	91	3,900	SH	DEF	12
MANUFACTURED HOME MUNITIES	COM	564682102	64	2,000	SH	DEF	7
MANUFACTURED HOME COMMUNITIES	COM	564682102	10	300	SH	DEF	12
MANUFACTURERS SVS LT	COM	565005105	696	257,800	SH	DEF	6
MANUGISTICS GROUP	COM	565011103	11	3,800	SH	DEF	12
MANULIFE FINL CORP	COM	56501R106	252	12,000	SH	DEF	2
CORPORATION FINANCIERE MANUVIE	COM	56501R106	108	5,144	SH	DEF	12
MAPINFO CORP	COM	565105103	36	9,000	SH	DEF	12
MARATHON OIL CORP	COM	565849106	7	297	SH	DEF	2
MARATHON OIL CORP	COM	565849106	3,583	158,000	SH	DEF	3
MARATHON OIL CORP	COM	565849106	18,888	832,801	SH	DEF	6
MARATHON OIL CORP	COM	565849106	1,628	71,773	SH	DEF	12
MARATHON OIL CORP.	COM	565849106	180	5,000	SH	DEF	15
MARINEMAX	COM	567908108	2,067	229,400	SH	DEF	6
MARINE PETROLEUM TRUST UBI	COM	568423107	5	188	SH	DEF	12
MARKEL CORP.	COM	570535104	40	200	SH	DEF	2
MARKEL CORP HOLDING CO	COM	570535104	120	600	SH	DEF	12
MARKET 2000+HOLDERS TRUST	COM	57059Y204	113	2,800	SH	DEF	12
MARKETWATCH.COM	COM	570619106	1	300	SH	DEF	12
MARKWEST ENERGY PARTNERS L P	COM	570759100	22	1,000	SH	DEF	12
MARKS & SPENCER PLC-ADR	ADR	570912105	1	48	SH	DEF	2
MARSH & MCLENNAN CO.	COM	571748102	502	12,050	SH	DEF	1
MARSH & MCLENNAN COS	COM	571748102	292	7,013	SH	DEF	2
MARSH & MCLENNAN COS	COM	571748102	2,846	68,340	SH	DEF	3
MARSH & MCLENNAN	COM	571748102	21	515	SH	DEF	4
MARSH & MCLENNAN COS	COM	571748102	104	2,500	SH	DEF	7
MARSH & MCLENNAN COS	COM	571748102	1,995	47,910	SH	DEF	9
MARSH & MCLENNAN PANIES	COM	571748102	422	10,144	SH	DEF	11
MARSH & MCLENNAN COMPANIES	COM	571748102	3,782	90,816	SH	DEF	12
MARSH & MCLENNAN CO.	COM	571748102	79	1,200	SH	DEF	15
MARSH SUPERMARKETS	CL A	571783307	360	27,700	SH	DEF	6
MARSHALL & ILSLEY CORP.	COM	571834100	632	22,650	SH	DEF	2
MARSHALL & ILSLEY	COM	571834100	3	100	SH	DEF	6
MARSHALL & ILSLEY CORP.	COM	571834100	452	16,200	SH	DEF	7
MARSHALL & ILSLEY CORP	COM	571834100	149	5,340	SH	DEF	12



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

MARRIOTT INTERNATIONAL CL A	COM	571903202	39	1,350	SH	DEF	2
MARRIOTT INTERNATIONAL CL A	COM	571903202	35	1,200	SH	DEF	7
MARRIOTT INTERNATIONAL NEW	COM	571903202	1,203	41,510	SH	DEF	12
MARTEK BIOSCIENCES CORP	COM	572901106	31	1,910	SH	DEF	12
MARTHA STEWART LIVING OMNIMED	COM	573083102	1	100	SH	DEF	7
MARTHA STEWART LIVING	COM	573083102	3	380	SH	DEF	12
MARTIN LAWRENCE LTD EDITIONS	COM	573269107	0	200	SH	DEF	2
MARTIN MARIETTA MATERIALS	COM	573284106	4,072	125,013	SH	DEF	2
MARTIN MARIETTA MATL	COM	573284106	6,443	197,830	SH	DEF	6
MARTIN MARIETTA MATERIALS	COM	573284106	172	5,273	SH	DEF	12
MARVEL ENTERPRISES	COM	57383M108	8	1,100	SH	DEF	12
MASCO CORP.	COM	574599106	275	14,084	SH	DEF	2
MASCO CORP	COM	574599106	3	150	SH	DEF	6
MASCO CORP	COM	574599106	317	16,200	SH	DEF	12
MASCO CO	COM	574599106	84	3,000	SH	DEF	6
MASCOTECH	COM	574670998	0	3,000	SH	DEF	2
MASCOTECH	COM	574670998	0	856,100	SH	DEF	6
MASSBANK CP READ MAS	COM	576152102	1,290	43,100	SH	DEF	6
MASSBANK CORP.	COM	576152102	36	1,200	SH	DEF	7
MASSBANK CORP-READING MASS	COM	576152102	18	600	SH	DEF	12
MASSEY ENERGY CORP	COM	576206106	12	1,853	SH	DEF	12
MASSMUTUAL CORPORATE INVESTORS	UNIT	576292106	9	400	SH	DEF	12
MASTEC	COM	576323109	2,654	821,600	SH	DEF	6
MASTEC	COM	576323109	11	3,525	SH	DEF	12
MATRIA HEALTHCARE IN	COM	576817209	353	41,200	SH	DEF	6
MATRITECH	COM	576818108	1	300	SH	DEF	12
MATRIX CAP CORP	COM	576819106	705	70,200	SH	DEF	6
MATRIX SVC CO	COM	576853105	776	110,800	SH	DEF	6
MATRIX INITIATIVES	COM	57685L105	34	3,500	SH	DEF	12
MATSUSHITA ELEC IND	ADR	576879209	107	10,355	SH	DEF	2
MATSUSHITA ELEC IND	ADR	576879209	1	135	SH	DEF	7
MATLACK SYSTEMS INC	COM	576901102	0	6,750	SH	DEF	
MATTEL	COM	577081102	47	2,596	SH	DEF	2
MATTEL	COM	577081102	13	747	SH	DEF	7
MATTEL	COM	577081102	554	30,781	SH	DEF	12
MATTSON TECHNOLOGY	COM	577223100	5	3,000	SH	DEF	12
MAXTOR	COM	577729205	3	1,200	SH	DEF	4
MAXTOR CORP (NEW)	COM	577729205	3	1,082	SH	DEF	12
MAXIM INTEGRATED PRODUCTS	COM	57772K101	15	600	SH	DEF	7
MAXIM INTEGRATED PRODUCTS	COM	57772K101	390	15,746	SH	DEF	12
MAXWELL SHOE	CL A	577766108	2,244	197,669	SH	DEF	6
MAXWELL TECHNOLOGIES	COM	577767106	1	225	SH	DEF	12
MAY DEPARTMENT STORES	COM	577778103	591	25,965	SH	DEF	2
MAY DEPT STORES CO	COM	577778103	402	17,635	SH	DEF	5
MAY DEPT STORES CO	COM	577778103	2,974	130,625	SH	DEF	6
MAY DEPARTMENT STORES	COM	577778103	226	9,911	SH	DEF	9
MAY DEPARTMENT STORES	COM	577778103	8,880	390,000	SH	DEF	10
MAY DEPT STORES CO	COM	577778103	916	40,244	SH	DEF	12
MAVERICK TUBE CORP	COM	577914104	744	83,900	SH	DEF	6
MAVERICK TUBE CORP	COM	577914104	9	1,055	SH	DEF	12
MAXIMUS	COM	577933104	3,544	158,200	SH	DEF	6
MAXIMUS	COM	577933104	186	8,285	SH	DEF	12
MAYTAG CORP.	COM	578592107	18	780	SH	DEF	2
MAYTAG CORP	COM	578592107	461	19,900	SH	DEF	6
MAYTAG CORP	COM	578592107	181	7,800	SH	DEF	12
MCCLATCHY CO-CL A	COM	579489105	134	2,200	SH	DEF	12
MCCORMICK & CO VOTING	COM	579780107	568	24,808	SH	DEF	12
MCCORMICK & CO.	COM	579780206	5,144	225,606	SH	DEF	2
MCCORMICK & CO NON-VOTING	COM	579780206	2,694	118,149	SH	DEF	12
MCDATA CORP	COM	580031102	27	5,000	SH	DEF	12
MCDATA CORP CL A	COM	580031201	0	79	SH	DEF	2
MCDATA CORP	COM	580031201	0	27	SH	DEF	4

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

MCDATA CORP	COM	580031201	12	2,275	SH	DEF	12
***MCDERMOTT INTERNATIONAL	COM	580037109	5	800	SH	DEF	12
MCDONALDS CORP.	COM	580135101	613	34,700	SH	DEF	1
MCDONALD'S CORP	COM	580135101	7,594	430,020	SH	DEF	2
MCCLATCHY NEWSPAPERS CL A	COM	580135101	1,014	16,790	SH	DEF	3
MCDONALDS CORP	COM	580135101	7,070	400,345	SH	DEF	3
MCDONALD'S	COM	580135101	11	600	SH	DEF	4
MCDONALDS CORP	COM	580135101	2,625	148,665	SH	DEF	5
MCDONALDS CORP	COM	580135101	629	35,600	SH	DEF	6
MCDONALD'S CORP	COM	580135101	14	801	SH	DEF	7
MCDONALDS CORP.	COM	580135101	1,098	62,176	SH	DEF	9
MCDONALDS CORP	COM	580135101	302	17,092	SH	DEF	11
MCDONALDS CORP	COM	580135101	5,013	283,870	SH	DEF	12
MCDONALDS CORP.	COM	580135101	2,394	85,500	SH	DEF	15
MCDONALDS CORP	COM	580135101	146	8,000	SH	DEF	
MCG CAPITAL CORP	COM	58047P107	964	73,150	SH	DEF	3
MCG CAPITAL CORP	COM	58047P107	72	5,500	SH	DEF	12
MCGRATH RENTCORP	COM	580589109	3,608	177,100	SH	DEF	6
MCGRAW-HILL PANIES	COM	580645109	178	2,900	SH	DEF	2
MCGRAW HILL	COM	580645109	32	521	SH	DEF	4
MCGRAW-HILL PANIES	COM	580645109	257	4,200	SH	DEF	7
MCGRAW HILL COMPANIES	COM	580645109	543	8,876	SH	DEF	12
MCGRAW HILL	COM	580645109	124	2,000	SH	DEF	
MCK COMMUNICATIONS	COM	581243102	2	3,000	SH	DEF	12
MCKESSON CORP	COM	58155Q103	42	1,500	SH	DEF	2
MCKESSON CORP	COM	58155Q103	177,711	6,272,882	SH	DEF	8
MCKESSON HBOC	COM	58155Q103	8	200	SH	DEF	9
MCKESSON CORPORATION	COM	58155Q103	305,455	10,782,041	SH	DEF	10 10,
MCKESSON CORP	COM	58155Q103	3,189	112,575	SH	DEF	12
MCKESSON CORP.	COM	58155Q103	9	200	SH	DEF	15
MCLEODUSA	COM	582266706	2	6,356	SH	DEF	12
MCMORAN EXPLORATION CO	COM	582411104	0	5	SH	DEF	2
MCRAE INDUSTRIES CL A	COM	582757209	3	400	SH	DEF	12
MEADE INSTRUMENTS CORP	COM	583062104	25	8,000	SH	DEF	12
MEADWESTVACO CORP	COM	583334107	182	9,469	SH	DEF	2
MEADWESTVACO CORP	COM	583334107	693	36,094	SH	DEF	5
MEADWESTVACO CORP	COM	583334107	1,153	60,010	SH	DEF	6
MEADWESTVACO CORP	COM	583334107	456	23,762	SH	DEF	12
MEADWESTVACO CORP.	COM	583334107	64	2,100	SH	DEF	15
MEASUREMENT SPECIALTIES	COM	583421102	2	1,000	SH	DEF	2
MECHANICAL TECHNOLOGY	COM	583538103	116	90,881	SH	DEF	12
MECHANICAL TECHNOLOGY INC	COM	583538103	142	30,000	SH	DEF	
MEDAREX	COM	583916101	8	2,340	SH	DEF	12
MED-DESIGN CORP	COM	583926100	9	2,650	SH	DEF	12
MED DIVERSIFIED	COM	58401N102	1	7,800	SH	DEF	12
MEDAMICUS	COM	584027106	1	200	SH	DEF	12
MEDFORD BANCORP	COM	584131106	175	5,000	SH	DEF	12
MEDIA ARTS GROUP	COM	58439C102	10	5,200	SH	DEF	12
MEDIA GENERAL CLASS A	COM	584404107	41	800	SH	DEF	2
MEDIA GEN CL A	COM	584404107	15	300	SH	DEF	3
MEDIA GENERAL -CL A	COM	584404107	182	3,585	SH	DEF	12
MEDIA MUNICATIONS CORP	COM	58446K105	3	580	SH	DEF	7
MEDICAL TECHNOLOGY SYSTEM	COM	58462R802	1	400	SH	DEF	12
MEDICIS PHARMACEUTICAL CORP	COM	584690309	44	1,073	SH	DEF	12
MEDIMMUNE	COM	584699102	1,865	89,160	SH	DEF	2
MEDIMMUNE	COM	584699102	19	925	SH	DEF	4
MEDIMMUNE	COM	584699102	3	146	SH	DEF	7
MEDIMMUNE	COM	584699102	1,148	54,890	SH	DEF	12
MEDQUIST	COM	584949101	8	353	SH	DEF	12
MEDTRONIC, INC.	COM	585055106	30,720	729,356	SH	DEF	1
MEDTRONIC	COM	585055106	17,631	418,598	SH	DEF	2
MEDTRONIC	COM	585055106	5,793	137,544	SH	DEF	3

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

MEDTRONIC	COM	585055106	55	1,306	SH	DEF	4
MEDTRONIC	COM	585055106	4,883	115,920	SH	DEF	5
MEDTRONIC	COM	585055106	1272	30,201	SH	DEF	7
MEDTRONIC	COM	585055106	2,165	51,407	SH	DEF	11
MEDTRONIC	COM	585055106	6,651	157,902	SH	DEF	12
MEDTRONIC	COM	585055106	194	2,900	SH	DEF	15
MEDTRONIC INC	COM	585055106	172	4,140	SH	DEF	
MELLON FINANCIAL CORP.	COM	58551A108	316	12,200	SH	DEF	1
MELLON FINANCIAL CORP	COM	58551A108	10,445	402,812	SH	DEF	2
MELLON FINANCIAL	COM	58551A108	10,067	388,243	SH	DEF	4
MELLON FINANCIAL CORP.	COM	58551A108	220	8,475	SH	DEF	5
MELLON FINL CORP	COM	58551A108	3,882	149,720	SH	DEF	9
MELLON FINANCIAL CORP	COM	58551A108	265	10,225	SH	DEF	11
MELLON FINL CORP	COM	58551A108	1,338	51,619	SH	DEF	12
MELLON FINL CORP.	COM	58551A108	53	1,300	SH	DEF	15
MEMBERWORKS	COM	586002107	2,718	156,000	SH	DEF	3
MEMRY CORP NEW	COM	586263204	35	25,769	SH	DEF	12
MENTOR CORP MINN NASD INDL	COM	587188103	12,465	391,005	SH	DEF	3
MENTOR GRAPHICS CORP NASD INDL	COM	587200106	3,448	706,465	SH	DEF	3
MENTOR GRAPHICS CORP	COM	587200106	55	11,200	SH	DEF	5
MENTOR GRAPHICS CORP	COM	587200106	27	5,533	SH	DEF	12
MERCANTILE BANKSHARES CORP.	COM	587405101	137	3,600	SH	DEF	2
MERCANTILE BANKSHARES CORP.	COM	587405101	382	10,000	SH	DEF	7
MERCANTILE BANKSHARES CORP	COM	587405101	7,635	200,020	SH	DEF	12
MERCATOR SOFTWARE	COM	587587106	3	2,150	SH	DEF	12
MERCHANTONLINE.	COM	588200105	0	2,500	SH	DEF	2
MERCHANTS BANCSHARES	COM	588448100	1,603	64,900	SH	DEF	6
MERCK & CO., INC.	COM	589331107	7,269	159,035	SH	DEF	1
MERCK & CO.	COM	589331107	24,598	538,124	SH	DEF	2
MERCK & CO	COM	589331107	39,490	863,926	SH	DEF	3
MERCK	COM	589331107	17,083	373,722	SH	DEF	4
MERCK & CO	COM	589331107	6,273	137,235	SH	DEF	5
MERCK & CO	COM	589331107	28,845	630,257	SH	DEF	6
MERCK & CO.	COM	589331107	1678	36,700	SH	DEF	7
MERCK & CO.	COM	589331107	2,429	53,133	SH	DEF	9
MERCK & CO., INC.	COM	589331107	7,908	173,000	SH	DEF	10
MERCK & CO	COM	589331107	2,388	52,247	SH	DEF	11
MERCK & CO	COM	589331107	33,321	728,968	SH	DEF	12
MERCK & CO.	COM	589331107	11,546	159,280	SH	DEF	15
MERCURY AIR GROUP	COM	589354109	398	103,291	SH	DEF	6
MERCURY PUTER SYSTEMS	COM	589378108	5	200	SH	DEF	2
MERCURY COMPUTER SYSTEMS	COM	589378108	54	2,285	SH	DEF	12
MERCURY GENERAL CORP NEW	COM	589400100	90	2,100	SH	DEF	12
MERCURY INTERACTIVE CORP	COM	589405109	37	2,171	SH	DEF	12
MEREDITH CORP	COM	589433101	43	1,000	SH	DEF	3
MEREDITH CORP	COM	589433101	39	900	SH	DEF	12
MERIDIAN BIOSCIENCE	COM	589584101	13	2,173	SH	DEF	2
MERIDIAN MEDICAL TECH	COM	589658103	2,420	67,320	SH	DEF	3
MERIDIAN MEDICAL TECHNOLOGIES	COM	589658103	32	900	SH	DEF	12
MERIDIAN RESOURCE CORP (THE)	COM	58977Q109	2	1,000	SH	DEF	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	12	1,400	SH	DEF	2
MERISTAR HOSPITALITY CORP	COM	58984Y103	355	41,349	SH	DEF	12
MERIT MEDICAL SYSTEMS	COM	589889104	3,290	170,390	SH	DEF	3
***MERIDIAN GOLD	COM	589975101	1	50	SH	DEF	12
MERGE TECHNOLOGIES	COM	589981109	50	7,700	SH	DEF	15
MERITOR SAVINGS BANK-PA	COM	590007100	42	17,300	SH	DEF	12
MERRILL LYNCH & CO.	COM	590188108	378	11,470	SH	DEF	2
MERRILL LYNCH & CO	COM	590188108	3,004	91,170	SH	DEF	3
MERRILL LYNCH	COM	590188108	12	370	SH	DEF	4
MERRILL LYNCH & CO	COM	590188108	15,344	465,686	SH	DEF	6
MERRILL LYNCH & CO.	COM	590188108	1,406	42,677	SH	DEF	9
MERRILL LYNCH & CO	COM	590188108	1,487	45,119	SH	DEF	12

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

MERRILL LYNCH & CO.	COM	590188108	7,221	138,200	SH	DEF	15
MERRILL LYNCH & CO 9% CUM PFD	PFD	590188819	31	1,100	SH	DEF	2
MERRILL LYNCH BK AND TR CO	COM	59020D400	15	1,500	SH	DEF	12
MERRILL MERCHANTS BANCSHARES	COM	59021H103	101	6,300	SH	DEF	7
MERRILL LYNCH & CO	COM	59021J505	2	300	SH	DEF	12
MERRILL LYNCH & CO	COM	59021J802	35	5,000	SH	DEF	12
MERRILL LYNCH & CO	COM	59021J836	5	1,000	SH	DEF	12
MERRILL LYNCH PFD CAP TR V	PFD	59021K205	9	337	SH	DEF	2
MESA LABS	COM	59064R109	190	29,500	SH	DEF	6
MESA ROYALTY TRUST-UBI	COM	590660106	71	1,750	SH	DEF	12
MESABA HLDGS	COM	59066B102	6,047	1,110,190	SH	DEF	6
MET PRO CORP	COM	590876306	1,050	76,900	SH	DEF	6
MET-PRO CORP	COM	590876306	15	1,100	SH	DEF	12
METASOLV	COM	59139P104	16	10,500	SH	DEF	5
METASOLV	COM	59139P104	1	547	SH	DEF	12
METHANEX CORP	COM	59151K108	74	8,600	SH	DEF	3
METHANEX CORP	COM	59151K108	5,746	678,983	SH	DEF	6
***METHANEX CORP	COM	59151K108	2	200	SH	DEF	12
METHODE ELECTRONICS CL A NASD INDL	COM	591520200	5,368	584,720	SH	DEF	3
METLIFE	COM	59156R108	7,246	318,350	SH	DEF	3
METLIFE	COM	59156R108	11,708	514,400	SH	DEF	6
METLIFE	COM	59156R108	402	17,663	SH	DEF	12
METLIFE	COM	59156R108	4	100	SH	DEF	15
METRIS COMPANIES	COM	591598107	3	1,500	SH	DEF	12
METRO GOLDWYN MAYER	COM	591610100	6	500	SH	DEF	6
METRO-GOLDWYN-MAYER INC.	COM	591610100	2,640	220,959	SH	DEF	10
METRO-GOLDWYN-MAYER NEW	COM	591610100	5	400	SH	DEF	12
METRO-GOLDWYN-MAYER	COM	591610100	4	200	SH	DEF	15
METRO ONE TELECOMM	COM	59163F105	2,575	302,900	SH	DEF	6
METROMEDIA FIBER NETWORK	COM	591689104	1	95,037	SH	DEF	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	4	150	SH	DEF	2
METTLER-TOLEDO INTERNATIONAL	COM	592688105	28	1,090	SH	DEF	12
MEXICO EQUITY & OME FUND	UNIT	592834105	12	1,684	SH	DEF	12
MEXICO FUND	UNIT	592835102	29	2,062	SH	DEF	12
MICHAELS STORES	COM	594087108	139	3,045	SH	DEF	12
MICROS SYSTEMS	COM	594901100	3,411	147,080	SH	DEF	3
MICROS SYSTEMS	COM	594901100	517	22,290	SH	DEF	12
MICROSOFT CORP.	COM	594918104	32,489	742,784	SH	DEF	1
MICROSOFT CORP.	COM	594918104	25,162	575,260	SH	DEF	2
MICROSOFT CORP NASD INDL	COM	594918104	62,577	1,430,649	SH	DEF	3
MICROSOFT	COM	594918104	10,301	235,499	SH	DEF	4
MICROSOFT CORP	COM	594918104	6,887	157,457	SH	DEF	5
MICROSOFT CORP.	COM	594918104	259	5,924	SH	DEF	7
MICROSOFT CORP.	COM	594918104	3,369	77,026	SH	DEF	9
MICROSOFT CORP.	COM	594918104	6,648	152,000	SH	DEF	10
MICROSOFT CORP	COM	594918104	4,314	98,628	SH	DEF	11
MICROSOFT CORP	COM	594918104	25,010	571,788	SH	DEF	12
MICROSOFT CORP.	COM	594918104	6,873	100,445	SH	DEF	15
MICROSOFT CORP	COM	594918104	164	3,000	SH	DEF	
MICROSTRATEGY	COM	594972101	0	40	SH	DEF	2
MICROSTRATEGY	COM	594972408	2	212	SH	DEF	12
MICRO THERAPEUTICS NEW	COM	59500W100	1	500	SH	DEF	12
MICROCHIP TECHNOLOGY	COM	595017104	16	781	SH	DEF	2
MICROCHIP TECHNOLOGY	COM	595017104	2,930	143,257	SH	DEF	3
MICROCHIP TECHNOLOGY	COM	595017104	5	223	SH	DEF	12
MICROFINANCIAL	COM	595072109	983	219,000	SH	DEF	6
MICROMUSE	COM	595094103	6	2,540	SH	DEF	12
MICRON TECHNOLOGY	COM	595112103	4	290	SH	DEF	4
MICRON TECHNOLOGY	COM	595112103	5,826	470,970	SH	DEF	6
MICRON TECHNOLOGY	COM	595112103	157	12,712	SH	DEF	12
MICRON TECHNOLOGY	COM	595112103	29	1,500	SH	DEF	15
MICROSEMI CORP	COM	595137100	323	57,630	SH	DEF	12

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

MICROTUNE DEL	COM	59514P109	11	4,650	SH	DEF	12
MID-AMERICA APARTMENT	COM	59522J103	407	16,334	SH	DEF	12
MID-ATLANTIC REALTY TRUST-SBI	COM	595232109	1,012	63,122	SH	DEF	12
MID ATLANTIC MEDICAL SVCS	COM	59523C107	18,147	501,290	SH	DEF	3
MID ATLANTIC MEDICAL SERVICES	COM	59523C107	712	19,658	SH	DEF	12
MID-STATE BANCSHARE	COM	595440108	462	28,200	SH	DEF	6
MID-STATE BANCSHARES	COM	595440108	492	30,000	SH	DEF	7
MIDAS	COM	595626102	1,210	241,900	SH	DEF	6
MIDAS	COM	595626102	2	300	SH	DEF	12
S&P MID-CAP 400 DEPOSITARY RECEIPTS	COM	595635103	87	1,175	SH	DEF	2
STANDARD & POORS MIDCAP 400	COM	595635103	1,710	23,027	SH	DEF	12
S & P "MIDCAP SPDR'S"	UN SER 1	595635103	35	300	SH	DEF	15
MIDCAROLINA FINANCIAL	COM	59563Q107	25	1,810	SH	DEF	12
MIDDLEBURG FINANCIAL CORP	COM	596094102	391	8,290	SH	DEF	12
MIDDLESEX WATER CO	COM	596680108	373	16,592	SH	DEF	12
MIDLAND CO	COM	597486109	2,410	143,200	SH	DEF	6
MIDSOUTH BANCORP -LA	COM	598039105	18	1,378	SH	DEF	12
MIDWAY GAMES	COM	598148104	4	700	SH	DEF	12
MILACRON	COM	598709103	101	22,401	SH	DEF	2
MILACRON	COM	598709103	391	86,800	SH	DEF	6
MILACRON	COM	598709103	1	300	SH	DEF	12
MILACRON 4% PFD	PF	598709202	4	108	SH	DEF	2
MILLENNIUM PHARMACEUTICALS	COM	599902103	23	2,500	SH	DEF	2
MILLENNIUM PHARMACEUTICALS	COM	599902103	140	15,000	SH	DEF	5
MILLENNIUM PHARMACEUTICALS	COM	599902103	340	36,457	SH	DEF	12
MILLENIUUM CHEMICALS	COM	599903101	0	14	SH	DEF	7
MILLENNIUM CHEMICALS	COM	599903101	1	100	SH	DEF	12
MILLENNIUM CHEMICALS	COM	599903101	1	35	SH	DEF	15
MILLEA HLDGS ADR	COM	60032R106	5,165	135,350	SH	DEF	6
MILLENNIUM BANKSHARES CORP	COM	60037B106	60	9,200	SH	DEF	12
MILLENNIUM CELL	COM	60038B105	315	138,170	SH	DEF	12
MILLER HERMAN	COM	600544100	78	4,400	SH	DEF	2
MILLER HERMAN	COM	600544100	3,838	216,615	SH	DEF	6
HERMAN MILLER	COM	600544100	18	1,000	SH	DEF	12
MILLER BUILDING SYS	COM	600ECS992	0	47,100	SH	DEF	6
MILLIPORE CORP	COM	601073109	139	4,358	SH	DEF	12
MILLS CORP	COM	601148109	2,000	67,443	SH	DEF	12
MILLS MUSIC TRUST-UBI	COM	601158108	20	800	SH	DEF	12
MINE SAFETY APPLIANC	COM	602720104	1,438	36,700	SH	DEF	6
MINE SAFETY APPLIANCES CO	COM	602720104	63	1,605	SH	DEF	12
MINERAL MOUNTAIN MINING	COM	602873101	0	333	SH	DEF	2
MINERALS TECHNOLOGIES	COM	603158106	4,819	130,000	SH	DEF	3
MINNESOTA MINING & MANUFACTURING CO.	COM	604059105	77	700	SH	DEF	9
MIPS TECHNOLOGIES CL B	COM	604567206	0	48	SH	DEF	2
MIRANT CORP	COM	604675108	1	636	SH	DEF	2
MIRANT CORP	COM	604675108	1,456	658,800	SH	DEF	6
MIRANT CORP	COM	604675108	0	10,476	SH	DEF	9
MIRANT CORP	COM	604675108	270	122,035	SH	DEF	12
MIRANT CORP.	COM	604675108	452	128,847	SH	DEF	15
MIRANT TR I	PF	60467Q102	87	5,800	SH	DEF	12
MISONIX	COM	604871103	15	3,000	SH	DEF	12
MISSION WEST PPTYS MD	COM	605203108	28	2,550	SH	DEF	12
MISSISSIPPI CHEMICAL CORP NEW	COM	605288208	4	6,000	SH	DEF	12
MISSISSIPPI VY BANCSHARES	COM	605720101	1412	28,350	SH	DEF	7
MITSUBISHI TOKYO FINANCIAL GROUP	ADR	606816106	14	1,850	SH	DEF	2
MITSUBISHI TOKYO FINA	COM	606816106	1,361	192,346	SH	DEF	6
MITSUBISHI TOKYO FINANCIAL GROUP	ADR	606816106	3	387	SH	DEF	7
MITY ENTERPRISES	COM	606850105	108	9,600	SH	DEF	6
MODIS PROFESSIONAL SERVICES	COM	607830106	4	765	SH	DEF	8
MODTECH HLDGS	COM	60783C100	1,812	181,200	SH	DEF	6
MOHAWK INDUSTRIES	COM	608190104	189	3,800	SH	DEF	12
MOLECULAR DEVICES CORP	COM	60851C107	6	500	SH	DEF	12

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

MOLEX	COM	608554101	556	23,635	SH	DEF	2
MOLEX	COM	608554101	34	1,440	SH	DEF	12
MOLEX CL A	COM	608554200	713	33,964	SH	DEF	2
MOLEX CL A	COM	608554200	31	1,500	SH	DEF	7
MOLEX -CL A	COM	608554200	188	8,975	SH	DEF	12
MONACO COACH CORP	COM	60886R103	14	700	SH	DEF	12
MONADNOCK PAPER MILLS	COM	608990107	246	3,171	SH	DEF	5
MONARCH SERVICES	COM	609176102	1	450	SH	DEF	12
ROBERT MONDAVI CORP-CL A	COM	609200100	15	500	SH	DEF	12
MONRO MUFFLER BRAKE	COM	610236101	599	33,550	SH	DEF	6
MONSANTO CO NEW	COM	61166W101	66	4,308	SH	DEF	2
MONSANTO CO	COM	61166W101	1	68	SH	DEF	4
MONSANTO CO	COM	61166W101	90	5,878	SH	DEF	6
MONSANTO CO NEW	COM	61166W101	1	85	SH	DEF	7
MONSANTO CO	COM	61166W101	264	17,254	SH	DEF	12
MONSANTO CO.	COM	61166W101	13	534	SH	DEF	15
MONTANA MLS BREAD	COM	612071100	1	160	SH	DEF	12
MONTGOMERY STREET OME	UNIT	614115103	122	6,430	SH	DEF	12
MONY GROUP	COM	615337102	2	100	SH	DEF	6
MONY GROUP	COM	615337102	9	356	SH	DEF	12
MOODYS CORP	COM	615369105	569	11,727	SH	DEF	2
MOODYS CORP	COM	615369105	806	16,620	SH	DEF	12
MOOG CL A	COM	615394202	2,251	79,640	SH	DEF	3
MOOG	CL A	615394202	4,369	154,600	SH	DEF	6
MORGAN STANLEY	COM	617446448	293	8,656	SH	DEF	2
MORGAN STANLEY	COM	617446448	4,953	146,195	SH	DEF	3
MORGAN STANLEY	COM	617446448	9	260	SH	DEF	4
MORGAN STANLEY	COM	617446448	1,035	30,550	SH	DEF	5
MORGAN STANLEY	COM	617446448	12,853	379,379	SH	DEF	6
MORGAN STANLEY	COM	617446448	2,169	64,010	SH	DEF	12
MORGAN STANLEY	COM	617446448	81	1,500	SH	DEF	15
MORGAN STANLEY	COM	617446448	115	3,400	SH	DEF	
MORGAN STANLEY EMERGING MARKET	COM	61744G107	2,635	336,940	SH	DEF	5
MORGAN STANLEY	UNIT	61744G107	392	50,100	SH	DEF	12
MORGAN STANLEY	UNIT	61744H105	7	1,050	SH	DEF	12
MORGAN STANLEY	UNIT	61744M104	6	1,000	SH	DEF	12
MORGAN STANLEY	UNIT	61744U106	12	1,683	SH	DEF	12
MORGAN STANLEY DEAN WITTER	COM	61744Y355	28	1,000	SH	DEF	12
MORGAN STANLEY DEAN WITTER	COM	61744Y660	5	450	SH	DEF	12
MORGAN STANLEY	UNIT	61745C105	6	751	SH	DEF	12
MORGAN STANLEY	UNIT	61745P106	19	2,000	SH	DEF	12
MORGAN STANLEY	UNIT	61745P304	2	2,000	SH	DEF	12
MORGAN STANLEY	UNIT	61745P429	43	4,600	SH	DEF	12
MORGAN STANLEY	UNIT	61745P437	47	5,406	SH	DEF	12
MORGAN STANLEY	UNIT	61745P452	107	13,000	SH	DEF	12
MORGAN STANLEY	UNIT	61745P585	22	1,500	SH	DEF	12
MORGAN STANLEY	UNIT	61745P668	185	12,470	SH	DEF	12
MORGAN STANLEY	UNIT	61745P734	59	4,015	SH	DEF	12
MORGAN STANLEY	UNIT	61745P791	85	5,800	SH	DEF	12
MORGAN STANLEY	UNIT	61745P866	62	4,203	SH	DEF	12
MORGAN STANLEY	UNIT	61745P874	2	160	SH	DEF	12
TECHNOLOGY FUND D	COM	61746X405	0	200	SH	DEF	6
MOSSIMO	COM	619696107	1	150	SH	DEF	12
MOTHERS WORK	COM	619903107	490	12,890	SH	DEF	3
MOTHERS WORK	COM	619903107	1,114	29,283	SH	DEF	12
MOTOROLA CAPITAL TRUST I 6.68% PFD	PF	620074203	7	355	SH	DEF	2
MOTOROLA	COM	620076109	481	47,259	SH	DEF	2
MOTOROLA	COM	620076109	8,144	799,960	SH	DEF	3
MOTOROLA	COM	620076109	107	10,500	SH	DEF	5
MOTOROLA	COM	620076109	932	91,514	SH	DEF	6
MOTOROLA	COM	620076109	990	97,207	SH	DEF	9
MOTOROLA	COM	620076109	155	15,265	SH	DEF	11

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

MOTOROLA	COM	620076109	3,785	371,768	SH	DEF	12
MOTOROLA	COM	620076109	61	3,800	SH	DEF	15
MOTOROLA INC COMMON STOCK	COM	620076109	148	14,400	SH	DEF	
MOUNTAIN VALLEY BANCSHARES	COM	62430P104	66	3,000	SH	DEF	12
MOVADO GROUP	COM	624580106	2,069	127,300	SH	DEF	6
MOVIE GALLERY	COM	624581104	6,544	435,970	SH	DEF	3
MUELLER INDS	COM	624756102	5,452	210,500	SH	DEF	6
MUELLER INDUSTRIES	COM	624756102	10	400	SH	DEF	12
MULTEX COM	COM	625367107	3	1,100	SH	DEF	12
MULTI COLOR CORP	COM	625383104	111	7,950	SH	DEF	6
MULTI COLOR CORP	COM	625383104	32	2,250	SH	DEF	12
MULTIMEDIA GAMES	COM	625453105	4,136	210,060	SH	DEF	3
MUNI HOLDINGS INSURED FUND	UNIT	625930102	28	2,000	SH	DEF	12
MUNI HOLDINGS NEW JERSEY	UNIT	625936109	29	2,000	SH	DEF	12
MUNICIPAL ADVANTAGE FUND	UNIT	626189104	35	2,500	SH	DEF	12
MUNI ASSETS FUND	UNIT	62618Q106	2	159	SH	DEF	12
MUNICIPAL HIGH OME FUND	UNIT	626214100	108	13,100	SH	DEF	12
MUNICIPAL PARTNERS FUND II	UNIT	62622E107	18	1,300	SH	DEF	12
MUNIHANCED FUND	UNIT	626243109	659	57,975	SH	DEF	12
MUNIMAE MIDLAND LLC	COM	62624B101	2,375	93,273	SH	DEF	12
MUNI HOLDINGS FLORIDA INSURED	UNIT	62624W105	172	11,400	SH	DEF	12
MUNI HOLDINGS INSD FD II	UNIT	62625A102	63	4,680	SH	DEF	12
MUNIVEST FUND	UNIT	626295109	71	7,700	SH	DEF	12
MUNIYIELD CALIFORNIA FUND	UNIT	626296107	64	4,100	SH	DEF	12
MUNIYIELD FUND	UNIT	626299101	40	3,000	SH	DEF	12
MUNIYIELD CALIFORNIA INSURED	UNIT	62629L104	7	483	SH	DEF	12
MUNIYIELD QUALITY FUND	UNIT	626302103	15	1,034	SH	DEF	12
MUNIYIELD INSURED FUND	UNIT	62630E107	14	915	SH	DEF	12
MUNIYIELD QUALITY FUND II	UNIT	62630T104	23	1,844	SH	DEF	12
MUNIYIELD PENNSYLVANIA INSD FD	UNIT	62630V109	27	1,676	SH	DEF	12
MURPHY OIL CORP	COM	626717102	8,324	101,430	SH	DEF	6
MURPHY OIL CORP	COM	626717102	286	3,484	SH	DEF	12
MYERS INDUSTIES	COM	628464109	2	142	SH	DEF	2
MYERS INDS	COM	628464109	629	50,177	SH	DEF	3
MYERS INDUSTRIES	COM	628464109	5,001	399,116	SH	DEF	12
MYKROLIS CORP	COM	62852P103	10	1,625	SH	DEF	12
MYLAN LABS	COM	628530107	21,445	654,995	SH	DEF	3
MYLAN LABS	COM	628530107	2	50	SH	DEF	6
MYLAN LABORATORIES	COM	628530107	1,507	46,039	SH	DEF	12
MYLAN LABORATORIES	COM	628530107	218	4,200	SH	DEF	15
MYRIAD GENETICS	COM	62855J104	19	1,200	SH	DEF	2
MYRIAD GENETICS	COM	62855J104	29	1,800	SH	DEF	12
NBTY	COM	628782104	3,026	233,130	SH	DEF	3
NCI BUILDING SYSTEMS	COM	628852105	16,105	862,219	SH	DEF	6
NCO GROUP	COM	628858102	4,512	396,100	SH	DEF	6
NCO GROUP	COM	628858102	2	150	SH	DEF	12
NCO PTFL MANAGEMENT	COM	62885J108	874	164,937	SH	DEF	6
NCR CORP.	COM	62886E108	58	2,927	SH	DEF	2
NCR CORP NEW	COM	62886E108	242	12,200	SH	DEF	5
NCR CORP	COM	62886E108	4	200	SH	DEF	6
NCR CORP.	COM	62886E108	0	18	SH	DEF	7
NCR CORP NEW	COM	62886E108	630	31,824	SH	DEF	12
NIC	COM	62914B100	36	21,200	SH	DEF	12
NL INDS	COM	629156407	7,461	514,200	SH	DEF	6
NN	COM	629337106	564	61,000	SH	DEF	12
NPS PHAMACEUTICALS	COM	62936P103	4	200	SH	DEF	12
NTN COMMUNICATIONS INC NEW	COM	629410309	7	7,500	SH	DEF	
NUI CORP	COM	629431107	776	35,940	SH	DEF	3
NUI CORP	COM	629431107	6,690	309,700	SH	DEF	6
NUI CORP HOLDING COMPANY	COM	629431107	35	1,600	SH	DEF	12
NVR	COM	62944T105	28,211	94,090	SH	DEF	3
NVR	COM	62944T105	34	113	SH	DEF	12

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

NABI BIOPHARMACEUTICALS	COM	629519109	121	22,400	SH	DEF	12
NACCO INDUSTRIES	COM	629579103	20	500	SH	DEF	2
NACCO INDS	CL A	629579103	10,858	272,821	SH	DEF	6
NACCO INDS	COM	629579103	3,361	82,517	SH	DEF	6
NAMIBIAN MINERALS CORP	COM	629913104	176	1,758,000	SH	DEF	3
***NAMIBIAN MINERALS CORP	COM	629913104	3	35,700	SH	DEF	12
NANOGEN	COM	630075109	3	1,500	SH	DEF	12
NANOPHASE TECHNOLOGIES CORP	COM	630079101	4	1,000	SH	DEF	7
NAPRO BIOTHERAPEUTICS	COM	630795102	1	1,000	SH	DEF	12
NASDAQ 100 SHARES	COM	631100104	152	7,341	SH	DEF	2
NASDAQ-100	COM	631100104	9	445	SH	DEF	4
NASDAQ 100 SHARES	COM	631100104	2,551	122,959	SH	DEF	12
NASDAQ 100 SHARES	COM	631100104	10	300	SH	DEF	15
NASDAQ STOCK MARKET	COM	631103108	3	300	SH	DEF	12
NASH FH CO NASD INDL	COM	631158102	4,846	356,350	SH	DEF	3
NASH FH CO	COM	631158102	2,833	205,081	SH	DEF	6
NATIONAL AUSTRALIA BANK LTD SPON ADRADR		632525408	707	7,800	SH	DEF	2
BANQUE NATIONALE DU CANADA	COM	633067103	4	200	SH	DEF	12
NATIONAL BANKSHARES -VA	COM	634865109	11	400	SH	DEF	12
NATIONAL CITY CORP.	COM	635405103	201	7,056	SH	DEF	1
NATIONAL CITY CORP.	COM	635405103	4,502	157,783	SH	DEF	2
NATIONAL CITY CORP	COM	635405103	7,016	245,920	SH	DEF	3
NATIONAL CITY CORP	COM	635405103	951	33,323	SH	DEF	5
NATIONAL CITY CORP	COM	635405103	9	300	SH	DEF	6
NATIONAL CITY CORP.	COM	635405103	342	12,000	SH	DEF	7
NATIONAL CITY CORP	COM	635405103	2,464	86,371	SH	DEF	12
NATIONAL MERCE FINANCIAL CORP	COM	63545P104	881	35,150	SH	DEF	2
NATIONAL MERCE FINANCIAL CORP	COM	63545P104	95	3,800	SH	DEF	3
NATIONAL MERCE FINANCIAL CORPORATIO	COM	63545P104	4541	181,275	SH	DEF	7
NATIONAL COMMERCE FINANCIAL	COM	63545P104	1,446	57,727	SH	DEF	12
NATIONAL DENTEX CORP	COM	63563H109	552	30,500	SH	DEF	6
NATIONAL HEALTH REALTY	COM	635905102	21	1,335	SH	DEF	12
NATIONAL FUEL GAS CO	COM	636180101	4,772	240,170	SH	DEF	6
NATIONAL FUEL GAS CO	COM	636180101	178	8,982	SH	DEF	12
NATIONAL GOLF PROPERTIES	COM	63623G109	15	1,300	SH	DEF	12
NATIONAL HEALTH INVS	COM	63633D104	835	54,740	SH	DEF	3
NATIONAL HEALTH INVESTORS	COM	63633D104	111	7,300	SH	DEF	12
NATIONAL INSTRUMENTS CORP	COM	636518102	70	3,200	SH	DEF	12
NATIONAL-OILWELL	COM	637071101	7,633	393,870	SH	DEF	3
NATIONAL-OILWELL	COM	637071101	3	170	SH	DEF	6
NATIONAL PENN BANCSHARES	COM	637138108	17	618	SH	DEF	12
NATIONAL PRESTO INDUSTRIES	COM	637215104	105	3,650	SH	DEF	12
NATIONAL RESEARCH CORP	COM	637372103	4	500	SH	DEF	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	82	6,908	SH	DEF	12
NATIONAL SERVICE INDUSTRIES	COM	637657206	1	200	SH	DEF	2
NATIONAL SVC INDS	COM	637657206	3,778	631,307	SH	DEF	6
NATIONAL SERVICES INDUSTRIES	COM	637657206	5	849	SH	DEF	12
NATIONAL WESTN LIFE	CL A	638522102	5,261	51,583	SH	DEF	6
NATIONAL WESTERN LIFE INS CO	COM	638522102	10	100	SH	DEF	12
NATIONS BALANCED TARGET	UNIT	63857K107	17	1,700	SH	DEF	12
NATIONWIDE FINL SVCS	CL A	638612101	13,942	522,160	SH	DEF	6
NATIONWIDE FINL SVCS	COM	638612101	4,839	183,352	SH	DEF	6
NATIONWIDE FINANCIAL SERVICES	COM	638612101	19	701	SH	DEF	12
NATIONWIDE HEALTH PROPERTIES	COM	638620104	191	11,200	SH	DEF	9
NATIONWIDE HEALTH PROPERTIES	COM	638620104	3,105	182,130	SH	DEF	12
NATURAL ALTERNATIVES INTL	COM	638842302	2	500	SH	DEF	12
NATURE SUNSHINE PROD	COM	639027101	2,732	252,300	SH	DEF	6
NATUZZI S P A ADR	COM	63905A101	8,849	821,761	SH	DEF	6
NAUTICA ENTERPRISES NASD INDL	COM	639089101	74	7,100	SH	DEF	3
NAUTICA ENTERPRISES	COM	639089101	6,080	584,600	SH	DEF	6
NAUTICA ENTERPRISES	COM	639089101	179	17,175	SH	DEF	12
NAUTILUS GROUP	COM	63910B102	20,103	1,030,926	SH	DEF	3



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

NAUTILUS GROUP	COM	63910B102	404	20,740	SH	DEF	12
NAVARRE CORP	COM	639208107	1	660	SH	DEF	12
NAVISTAR INTERNATIONAL CORP	COM	63934E108	2	80	SH	DEF	12
NAVIGANT CONSULTING	COM	63935N107	43	7,750	SH	DEF	12
NAVIGANT INTL	COM	63935R108	1	82	SH	DEF	12
NDCHEALTH CORP	COM	639480102	156	10,050	SH	DEF	3
NEFFS BANCORP -PA	COM	640098109	19	100	SH	DEF	12
NEIMAN-MARCUS GROUP	COM	640204202	27	1,023	SH	DEF	12
NEIMAN MARCUS GROUP	COM	640204301	4	156	SH	DEF	2
NEIMAN MARCUS GROUP	CL B	640204301	1,139	46,500	SH	DEF	6
NEIMAN-MARCUS GROUP	COM	640204301	7	269	SH	DEF	12
NEON SYSTEM	COM	640509105	9	3,000	SH	DEF	12
NEORX CORP NEW	COM	640520300	15	38,595	SH	DEF	12
NEOSE TECHNOLOGIES	COM	640522108	8	1,200	SH	DEF	2
NEOTHERAPEUTICS	COM	640656302	1	737	SH	DEF	12
NEUROTECH DEVELOPMENT CORP	COM	640902300	1	68,182	SH	DEF	12
NEOPHARM	COM	640919106	3	220	SH	DEF	12
NET.BANK	COM	640933107	105	10,100	SH	DEF	12
NETWORKS ASSOCIATES	COM	640938106	10	800	SH	DEF	2
NETWORKS ASSOCIATES	COM	640938106	58	5,490	SH	DEF	12
NESS ENERGY INTERNATIONAL	COM	64104P105	2	5,400	SH	DEF	12
NESTLE SA SPONSORED ADR	ADR	641069406	2,596	47,510	SH	DEF	2
NESTLE SA SPONSORED ADR	ADR	641069406	9	160	SH	DEF	7
NESTLE S A SPONSORED ADR	COM	641069406	246	4,500	SH	DEF	11
NET2PHONE	COM	64108N106	0	100	SH	DEF	2
NETFLIX	COM	64110L106	228	23,496	SH	DEF	5
NETEGRITY	COM	64110P107	74	36,000	SH	DEF	12
NETMANAGE NEW	COM	641144308	3	3,069	SH	DEF	12
NETOPIA	COM	64114K104	1	500	SH	DEF	12
NETIQ CORP	COM	64115P102	9,173	632,600	SH	DEF	3
NETIQ CORP	COM	64115P102	7	500	SH	DEF	12
NETSCREEN TECHNOLOGIES	COM	64117V107	143	13,200	SH	DEF	12
NETWORK APPLIANCE, INC.	COM	64120L104	328	44,718	SH	DEF	1
NETWORK APPLIANCE	COM	64120L104	20	2,749	SH	DEF	4
NETWORK APPLIANCE	COM	64120L104	3	387	SH	DEF	7
NETWORK APPLIANCE	COM	64120L104	281	38,328	SH	DEF	12
NETWORK APPLIANCE	COM	64120L104	1	100	SH	DEF	15
NETWORK PLUS CORP	COM	64122D506	0	13,900	SH	DEF	
NET2000 MUNICATIONS	COM	64122G103	0	75	SH	DEF	2
NEUBERGER BERMAN	COM	641234109	643	23,850	SH	DEF	3
NEUBERGER BERMAN .	COM	641234109	429	15,925	SH	DEF	12
NEUROGEN CORP	COM	64124E106	4	500	SH	DEF	12
NEUBERGER BERMAN INTERMEDIATE	UNIT	64124P101	129	8,600	SH	DEF	12
NEUROCRINE BIOSCIENCIES	COM	64125C109	156	3,800	SH	DEF	3
NEUROCRINE BIOSCIENCES	COM	64125C109	70	1,700	SH	DEF	12
NEW AMERICA HIGH OME FUND	UNIT	641876107	13	7,000	SH	DEF	12
NEW CENTURY FINANCIAL CORP	COM	64352D101	856	36,580	SH	DEF	3
NEW CENTURY FIN CORP	COM	64352D101	6,660	284,600	SH	DEF	6
NEW CENTURY FINANCIAL CORP.	COM	64352D101	4917	210,125	SH	DEF	7
NEW CENTURY EQUITY HLDGS CORP	COM	64353J107	2	5,400	SH	DEF	12
NEW ENGLAND BUSINESS SERVICE	COM	643872104	42	2,000	SH	DEF	2
NEW ENGLAND BUSINESS SVC	COM	643872104	194	9,150	SH	DEF	3
NEW ENGLAND BUSINESS SVC	COM	643872104	4,230	200,017	SH	DEF	5
NEW ENGLAND BUSINESS	COM	643872104	4,211	199,100	SH	DEF	6
NEW ENVIRONMENTAL TECHNOLOGIES	COM	644277204	0	4	SH	DEF	7
NEW JERSEY RES	COM	646025106	7,665	232,980	SH	DEF	3
NEW JERSEY RESOURCES	COM	646025106	25	771	SH	DEF	4
NEW JERSEY RES CORP	COM	646025106	3,274	99,500	SH	DEF	6
NEW JERSEY RESOURCES CORP	COM	646025106	10	300	SH	DEF	12
NEW PLAN EXCEL REALTY TRUST	COM	648053106	7	400	SH	DEF	7
NEW PLAN EXCEL REALTY TRUST	COM	648053106	625	33,867	SH	DEF	12
NEW WINDSOR BANCORP	COM	649203106	33	1,126	SH	DEF	12

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

NEW YORK TIMES CO.	COM	650111107	61	1,350	SH	DEF	2
NEW YORK TIMES CO CL A	COM	650111107	14,239	313,281	SH	DEF	5
NEW YORK TIMES CO-CL A	COM	650111107	1,599	35,179	SH	DEF	12
NEW YORK TIMES CO-CONV CL B	COM	650111404	5	120	SH	DEF	12
NEWELL RUBBERMAID	COM	651229106	473	15,335	SH	DEF	2
NEWELL RUBBERMAID	COM	651229106	7,649	248,399	SH	DEF	6
NEWELL RUBBERMAID	COM	651229106	2,109	68,313	SH	DEF	12
NEWFIELD EXPLORATION CO	COM	651290108	14,101	419,790	SH	DEF	3
NEWFIELD EXPL CO	COM	651290108	4,350	129,490	SH	DEF	6
NEWFIELD EXPLORATION CO	COM	651290108	10	300	SH	DEF	12
NEWMIL BANCORP	COM	651633109	19	1,000	SH	DEF	12
NEWMONT MINING CORP HOLDING CO	COM	651639106	103	3,756	SH	DEF	2
NEWMONT MINING CORP HOLDING CO	COM	651639106	62	2,244	SH	DEF	7
NEWMONT MINING CORP	COM	651639106	1,714	62,307	SH	DEF	12
NEWMONT MNG CORP.	COM	651639106	107	2,446	SH	DEF	15
NEWPARK RESOURCES PAR \$0.01	COM	651718504	138	34,932	SH	DEF	2
NEWPARK RESOURCES NEW	COM	651718504	2	400	SH	DEF	12
NEWPORT CORP	COM	651824104	133	11,777	SH	DEF	12
NEWS CORP LIMITED	ADR	652487703	7	365	SH	DEF	2
NEWS CORP	COM	652487703	4	211	SH	DEF	4
NEXTERA ENTERPRISES	COM	65332E101	1	2,500	SH	DEF	12
NEXTCARD	COM	65332K107	0	192	SH	DEF	2
NEXTEL MUNICATIONS	COM	65332V103	11	1,500	SH	DEF	2
NEXTEL M	CL A	65332V103	2,021	267,700	SH	DEF	6
NEXTEL MUNICATIONS	COM	65332V103	86	10,490	SH	DEF	6
NEXTEL MUNICATIONS	COM	65332V103	8	1,010	SH	DEF	7
NEXTEL MUNICATIONS	COM	65332V103	231,791	30,700,790	SH	DEF	8
NEXTEL MUNICATIONS	COM	65332V103	798	105,650	SH	DEF	9
NEXTEL COMMUNICATIONS, INC.	COM	65332V103	553,823	73,354,103	SH	DEF	10 73,
NEXTEL COMMUNICATIONS -CL A	COM	65332V103	5,568	737,526	SH	DEF	12
NEXTEL MUNICATIONS	COM	65332V103	56	4,700	SH	DEF	15
NEXTEL PARTNERS	COM	65333F107	1,097	203,850	SH	DEF	12
NEXPRISE NEW	COM	65333Q202	0	65	SH	DEF	6
NICOR	COM	654086107	8,522	302,200	SH	DEF	6
NICOR	COM	654086107	483	17,137	SH	DEF	12
NIKE	COM	654106103	272	6,300	SH	DEF	2
NIKE	COM	654106103	4	100	SH	DEF	7
NIKE -CL B	COM	654106103	594	13,763	SH	DEF	12
NIKE	CL B	654106103	2,739	40,000	SH	DEF	15
NIKU CORP	COM	654113109	0	100	SH	DEF	2
99 CENTS ONLY STORES	COM	65440K106	7	353	SH	DEF	12
NINTENDO LTD ADR NEW	COM	654445303	488	41,525	SH	DEF	6
NISOURCE	COM	65473P105	65	3,800	SH	DEF	2
NISOURCE	COM	65473P105	7	430	SH	DEF	6
NISOURCE	COM	65473P105	1,489	86,435	SH	DEF	12
NISOURCE INC	COM	65473P105	9,892	575,000	SH	DEF	13
NOKIA CORP. SPONS ADR	COM	654902204	215	16,200	SH	DEF	1
NOKIA OYJ SPONSORED ADR	ADR	654902204	892	67,305	SH	DEF	2
NOKIA CORP SPNS ADR	COM	654902204	1,087	82,000	SH	DEF	3
NOKIA	COM	654902204	33	2,485	SH	DEF	4
NOKIA CORP SPONSORED ADR	COM	654902204	424	32,010	SH	DEF	5
NOKIA CORP	COM	654902204	5,282	391,000	SH	DEF	6
NOKIA OYJ SPONSORED ADR	ADR	654902204	7	496	SH	DEF	7
NOKIA	COM	654902204	547	41,260	SH	DEF	9
NOKIA OYJ SPONSORED ADR	ADR	654902204	8,480	640,000	SH	DEF	10
NOKIA CORP	COM	654902204	760	57,396	SH	DEF	11
NOKIA CORP.	SPON ADR	654902204	120	5,700	SH	DEF	15
NOBLE ENERGY	COM	655044105	4	120	SH	DEF	6
NOBLE ENERGY	COM	655044105	467	13,735	SH	DEF	12
NOBLE INTL LTD	COM	655053106	308	27,900	SH	DEF	6
NOLAND CO	COM	655286102	3	99	SH	DEF	12
NOMAS CORP.	COM	65531N100	0	405	SH	DEF	7

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

NOMAS CORP NEV PFD SER A	PFD	65531N209	0	405	SH	DEF	7
NORDSTROM	COM	655664100	18	1,000	SH	DEF	2
NORDSTROM	COM	655664100	5	280	SH	DEF	6
NORDSTROM	COM	655664100	207	11,565	SH	DEF	12
NORFOLK SOUTHERN CORP.	COM	655844108	3,242	160,562	SH	DEF	2
NORFOLK SOUTHERN	COM	655844108	27	1,350	SH	DEF	4
NORFOLK SOUTHN CORP	COM	655844108	2,449	121,295	SH	DEF	5
NORFOLK SOUTHERN	COM	655844108	20	990	SH	DEF	6
NORFOLK SOUTHERN CORP	COM	655844108	2,165	107,250	SH	DEF	12
NORFOLK SOUTHERN RAILWAY CO.	PFD	655855203	5	118	SH	DEF	2
NORSK HYDRO AS ADR	ADR	656531605	183	4,850	SH	DEF	2
NORTEK	COM	656559101	7,559	174,700	SH	DEF	6
NORTEK	COM	656559101	9	200	SH	DEF	12
NORTEL NETWORKS CORP.	COM	656568102	9	15,803	SH	DEF	2
NORTEL NETWORKS CORP	COM	656568102	147	272,600	SH	DEF	5
***NORTEL NETWORKS CORP	COM	656568102	94	174,900	SH	DEF	12
NORTEL NETWORKS CORP.	COM	656568102	0	240	SH	DEF	15
NORTH CENT BANCSHRS	COM	658418108	427	14,800	SH	DEF	6
NORTH EUROPEAN OIL ROYALTY TRUST	COM	659310106	7	315	SH	DEF	2
NORTH EUROPEAN OIL ROYALTY	COM	659310106	21	900	SH	DEF	12
NORTH FORK BANCORP -DEL	COM	659424105	139	3,685	SH	DEF	2
NORTH FORK BANCORP	COM	659424105	280	7,400	SH	DEF	5
NORTH FORK BANCORP -DEL	COM	659424105	10161	268,531	SH	DEF	7
NORTH FORK BANCORPORATION	COM	659424105	6,833	180,576	SH	DEF	12
NORTH PITTSBURGH SYSTEMS	COM	661562108	362	27,140	SH	DEF	12
NORTH VALLEY BANCORP	COM	66304M105	745	45,206	SH	DEF	6
NORTHEAST BANCORP	COM	663904100	52	3,700	SH	DEF	6
***NORTHCOTT GOLD	COM	664016102	1	5,000	SH	DEF	12
NORTHEAST UTILS	COM	664397106	5	280	SH	DEF	6
NORTHEAST UTILITIES	COM	664397106	17	980	SH	DEF	12
NORTHERN BORDER PARTNERS LP	COM	664785102	246	6,676	SH	DEF	12
NORTHERN BORDER PARTNERS LP	COM	664785102	89	2,500	SH	DEF	
NORTHERN MINERAL CO	COM	665415105	0	38	SH	DEF	2
NORTHERN TRUST CORP.	COM	665859104	210	5,555	SH	DEF	2
NORTHERN TRUST CORP.	COM	665859104	213	5,650	SH	DEF	7
NORTHERN TRUST CORP	COM	665859104	2,288	60,665	SH	DEF	12
NORTHFIELD LABORATORIES	COM	666135108	4	1,100	SH	DEF	12
NORTHRIM BANCORP	COM	666762109	829	67,708	SH	DEF	6
NORTHRIM BANCORP	COM	666762109	2954	241,352	SH	DEF	7
NORTHROP GRUMMAN CORP.	COM	666807102	62	500	SH	DEF	2
NORTHROP GRUMMAN CORP	COM	666807102	34,607	279,590	SH	DEF	6
NORTHROP GRUMMAN CORP	COM	666807102	2,135	17,215	SH	DEF	12
NORTHWEST NAT GAS CO NASD INDL	COM	667655104	11,925	406,180	SH	DEF	3
NORTHWEST NAT GAS CO	COM	667655104	9,750	332,100	SH	DEF	6
NORTHWEST NATURAL GAS CO	COM	667655104	112	3,823	SH	DEF	12
NORTHWEST PIPE CO	COM	667746101	1,719	96,100	SH	DEF	6
NORTHWESTERN CORP	COM	668074107	4,299	440,500	SH	DEF	6
NORTHWESTERN CORP	COM	668074107	268	27,446	SH	DEF	12
NOVA CHEMICALS CORP	COM	66977W109	1,504	72,470	SH	DEF	3
NOVARTIS AG-ADR	ADR	66987V109	581	14,620	SH	DEF	2
NOVARTIS AG SPONSORED	COM	66987V109	25,657	643,937	SH	DEF	6
NOVARTIS AG-ADR	ADR	66987V109	65	1,638	SH	DEF	7
NOVARTIS AG-ADR	ADR	66987V109	0	0	SH	DEF	9
NOVASTAR FINANCIAL	COM	669947400	22	1,000	SH	DEF	12
NUANCE COMMUNICATIONS	COM	669967101	12	6,950	SH	DEF	12
NOVAVAX	COM	670002104	12	2,675	SH	DEF	12
NOVELL	COM	670006105	4	2,000	SH	DEF	2
NOVELL	COM	670006105	2	760	SH	DEF	6
NOVELL	COM	670006105	81	38,338	SH	DEF	12
NOVELLUS SYSTEMS	COM	670008101	2	89	SH	DEF	7
NOVELLUS SYSTEMS	COM	670008101	124	5,935	SH	DEF	12
NOVEN PHARMACEUTICALS	COM	670009109	6	500	SH	DEF	12

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

NOVO-NORDISK A/S ADR	ADR	670100205	224	8,300	SH	DEF	2
NOVO-NORDISK AS	COM	670100205	26	950	SH	DEF	6
NOVOSTE CORP	COM	67010C100	87	18,700	SH	DEF	12
NSTOR TECHNOLOGIES	COM	67018N108	14	57,000	SH	DEF	12
NU SKIN ASIA CL A	COM	67018T105	3,163	259,250	SH	DEF	3
NU SKIN ENTERPRISES	CL A	67018T105	74	6,100	SH	DEF	6
NU SKIN ENTERPRISES	COM	67018T105	9	700	SH	DEF	12
NSTAR	COM	67019E107	190	4,810	SH	DEF	3
NSTAR	COM	67019E107	3,910	98,855	SH	DEF	6
NSTAR	COM	67019E107	217	5,494	SH	DEF	12
NUCOR CORP.	COM	670346105	31	822	SH	DEF	2
NUCOR CORP	COM	670346105	197	5,200	SH	DEF	3
NUCOR CORP	COM	670346105	8	200	SH	DEF	6
NUCOR CORP	COM	670346105	734	19,370	SH	DEF	12
NUEVO ENERGY CO	COM	670509108	5	500	SH	DEF	12
NUMERICAL TECHNOLOGIES	COM	67053T101	31	10,700	SH	DEF	12
NUVEEN CONNECTICUT PREMIUM	UNIT	67060D107	17	1,000	SH	DEF	12
NUVEEN GEORGIA PREMIUM OME	UNIT	67060F102	13	800	SH	DEF	12
NUVEEN NORTH CAROLINA PREMIUM	UNIT	67060P100	153	9,626	SH	DEF	12
NUTRACEUTICAL INTL C	COM	67060Y101	279	34,600	SH	DEF	6
NUVEEN PENNSYLVANIA PREMIUM	UNIT	67061F101	120	7,899	SH	DEF	12
NUVEEN MARYLAND PREMIUM OME	UNIT	67061Q107	579	35,106	SH	DEF	12
NUVEEN SELECT MATURITIES	UNIT	67061T101	182	17,899	SH	DEF	12
NUVEEN INVESTMENT QUALITY	UNIT	67062E103	649	41,186	SH	DEF	12
NUVEEN SELECT TAX FREE OME	UNIT	67062F100	163	11,305	SH	DEF	12
FPG MONETAIRE E&P MANUVIE S2	UNIT	67062H106	1,991	128,192	SH	DEF	12
NUVEEN MUNICIPAL OME FUND	UNIT	67062J102	92	8,337	SH	DEF	12
NUVEEN INSURED QUALITY	UNIT	67062N103	194	11,828	SH	DEF	12
NUVEEN PERFORMANCE PLUS	UNIT	67062P108	2,015	133,067	SH	DEF	12
NUVEEN PREMIUM OME	UNIT	67062T100	3,434	230,627	SH	DEF	12
NUVEEN MUNICIPAL MARKET	UNIT	67062W103	1,865	124,900	SH	DEF	12
NUVEEN NEW YORK INVESTMENT	UNIT	67062X101	67	4,230	SH	DEF	12
NUVEEN SELECT TAX FREE OME	UNIT	67063C106	494	33,915	SH	DEF	12
NUVEEN PREMIUM OME	UNIT	67063W102	303	19,896	SH	DEF	12
NUVEEN SELECT TAX FREE OME	UNIT	67063X100	61	4,300	SH	DEF	12
NUVEEN VIRGINIA PREMIUM OME	UNIT	67064R102	315	18,181	SH	DEF	12
NVIDIA CORP	COM	67066G104	2,978	347,900	SH	DEF	6
NVIDIA CORP	COM	67066G104	12	1,365	SH	DEF	12
NUVEEN DIVID ADVANTAGE MUN FD	UNIT	67066V101	488	31,307	SH	DEF	12
NUVEEN SR OME FD	UNIT	67067Y104	206	30,600	SH	DEF	12
NUVEEN VA DIVID ADVANTAGE MUN	UNIT	67069M108	672	42,267	SH	DEF	12
NUVEEN NORTH CAROLINA DIVID	UNIT	67069N106	53	3,500	SH	DEF	12
NUVEEN MASS DIVID ADVANTAGE D	UNIT	67069P101	23	1,345	SH	DEF	12
NUVEEN MD DIVID ADVANTAGE MUN	UNIT	67069R107	892	57,543	SH	DEF	12
NUVEEN CALIFORNIA DIVIDEND	UNIT	67069X104	15	1,000	SH	DEF	12
NUVEEN NEW JERSEY DIVID	UNIT	67069Y102	37	2,500	SH	DEF	12
NUVEEN INSURED PREMIUM OME	UNIT	6706D8104	220	15,374	SH	DEF	12
NUVEEN PREMIUM OME	UNIT	6706K4105	310	22,895	SH	DEF	12
NUVEEN OHIO DIVIDEND	UNIT	67070C107	94	5,966	SH	DEF	12
NUVEEN PENNSYLVANIA DIVIDEND	UNIT	67070E103	202	12,862	SH	DEF	12
NUVEEN DIVIDEND ADVANTAGE	UNIT	67070F100	3,137	210,380	SH	DEF	12
NUVEEN OHIO DIVIDEND	UNIT	67070R104	21	1,350	SH	DEF	12
NUVEEN MARYLAND DIVIDEND	UNIT	67070V105	85	5,533	SH	DEF	12
NUVEEN DIVIDEND ADVANTAGE	UNIT	67070X101	1,643	113,569	SH	DEF	12
NYFIX	COM	670712108	10	2,662	SH	DEF	12
NUVEEN REAL ESTATE OME FD	UNIT	67071B108	1,073	68,536	SH	DEF	12
NUVEEN VA DIVID ADVANTAGE MUN	UNIT	67071C106	254	16,115	SH	DEF	12
NUVEEN NORTH CAROLINA DIVID	UNIT	67071D104	152	10,011	SH	DEF	12
NUVEEN INSD DIVID ADVANTAGE	UNIT	67071L106	279	17,899	SH	DEF	12
NUVEEN CT DIVIDEND ADVANTAGE	UNIT	67071R103	11	678	SH	DEF	12
NUVEEN QUALITY PFD OME FUND	UNIT	67071S101	859	55,911	SH	DEF	12
NUVEEN OHIO DIVIDEND ADVANTAGE	UNIT	67071V104	35	2,315	SH	DEF	12

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

NUVEEN PA DIVIDEND ADVANTAGE	UNIT	67071W102	72	4,574	SH	DEF	12
NUVEEN CONNECTICUT DIVIDEND	UNIT	67071Y108	722	47,999	SH	DEF	12
NUVEEN MARYLAND DIVIDEND	UNIT	67072A109	95	6,330	SH	DEF	12
NUVEEN QUALITY PFD OME FD 2	UNIT	67072C105	1,749	115,161	SH	DEF	12
NUVEEN NORTH CAROLINA DIVID	UNIT	67072D103	53	3,560	SH	DEF	12
NYVATEX OIL CORP	COM	670794106	11	50,000	SH	DEF	12
OGE ENERGY CORP	COM	670837103	1,210	71,510	SH	DEF	6
OGE ENERGY CORP	COM	670837103	153	9,097	SH	DEF	12
O I CORP	COM	670841105	74	20,900	SH	DEF	6
OM GROUP	COM	670872100	9	201	SH	DEF	2
OM GROUP	COM	670872100	6	150	SH	DEF	12
FPG MONETAIRE E&P MANUVIE S2	UNIT	670928100	713	73,522	SH	DEF	12
NUVEEN FLORIDA INVESTMENT	UNIT	670970102	51	3,017	SH	DEF	12
NUVEEN NEW JERSEY INVESTMENT	UNIT	670971100	106	6,600	SH	DEF	12
NUVEEN PENNSYLVANIA INVESTMENT	UNIT	670972108	382	24,337	SH	DEF	12
NUVEEN SELECT QUALITY	UNIT	670973106	2,505	165,237	SH	DEF	12
NUVEEN NEW YORK SELECT QUALITY	UNIT	670976109	118	7,570	SH	DEF	12
NUVEEN QUALITY OME	UNIT	670977107	659	44,419	SH	DEF	12
NUVEEN FLORIDA QUALITY OME	UNIT	670978105	89	5,275	SH	DEF	12
NUVEEN OHIO QUALITY OME	UNIT	670980101	322	18,034	SH	DEF	12
NUVEEN INSURED MUNICIPAL	UNIT	670984103	878	54,903	SH	DEF	12
NUVEEN CALIFORNIA QUALITY	UNIT	670985100	12	700	SH	DEF	12
NUVEEN NEW YORK QUALITY OME	UNIT	670986108	236	15,378	SH	DEF	12
NUVEEN PREMIER INSURED	UNIT	670987106	48	3,000	SH	DEF	12
NUVEEN PREMIER MUNICIPAL	UNIT	670988104	182	11,784	SH	DEF	12
NUVEEN NEW JERSEY PREMIUM	UNIT	67101N106	21	1,309	SH	DEF	12
NUVEEN INSURED NEW YORK PREM-	UNIT	67101R107	35	2,200	SH	DEF	12
NUVEEN INSURED FLORIDA PREMIUM	UNIT	67101V108	100	5,862	SH	DEF	12
OSI SYSTEMS	COM	671044105	1,236	71,420	SH	DEF	3
OAK TECHNOLOGY	COM	671802106	1	175	SH	DEF	12
OAKLEY	COM	673662102	10	1,000	SH	DEF	12
OAKWOOD HOMES CORP	COM	674098207	7	4,460	SH	DEF	12
OCCIDENTAL PETE CORP DEL	COM	674599105	23,658	833,620	SH	DEF	3
OCCIDENTAL PETE CORP	COM	674599105	1,127	39,700	SH	DEF	5
OCCIDENTAL PETE CORP	COM	674599105	26	920	SH	DEF	6
OCCIDENTAL PETE CORP	COM	674599105	189	6,671	SH	DEF	12
OCEAN ENERGY	COM	67481E106	451	22,600	SH	DEF	3
OCEAN ENERGY	COM	67481E106	288	14,431	SH	DEF	12
OCEAN ENERGY INC TEX	COM	67481E106	40	2,000	SH	DEF	
OCEANEERING INTL NASD INDL	COM	675232102	3,878	152,360	SH	DEF	3
OCTEL CORP	COM	675727101	378	20,030	SH	DEF	3
OCULAR SCIENCES	COM	675744106	722	30,900	SH	DEF	3
OFFICE DEPOT NASD INDL	COM	676220106	15,281	1,238,300	SH	DEF	3
OFFICE DEPOT	COM	676220106	247	20,000	SH	DEF	4
OFFICE DEPOT	COM	676220106	447	36,240	SH	DEF	12
OFFICE DEPOT	COM	676220106	147	7,500	SH	DEF	15
OFFICEMAX	COM	67622M108	5,106	1,263,709	SH	DEF	6
OFFICEMAX	COM	67622M108	34	8,250	SH	DEF	12
OFFSHORE LOGISTICS NASD INDL	COM	676255102	1,115	62,100	SH	DEF	3
OFFSHORE LOGISTICS	COM	676255102	6,895	383,900	SH	DEF	6
OHIO CASUALTY CORP.	COM	677240103	221	13,580	SH	DEF	2
OHIO CASUALTY CORP.	COM	677240103	1,081	66,400	SH	DEF	3
OHIO CASUALTY CORP	COM	677240103	1,694	104,025	SH	DEF	12
LUKOIL OIL CO SPONSORED ADR RUSSIA	ADR	677862104	9,154	151,300	SH	DEF	3
OIL SVC HOLDERS TR	COM	678002106	80	1,600	SH	DEF	12
OILGEAR CO	COM	678042102	2	512	SH	DEF	12
OLD DOMINION FGHT	COM	679580100	1,341	72,600	SH	DEF	6
OLD DOMINION FREIGHT LINES	COM	679580100	89	4,835	SH	DEF	12
OLD NATL BANCORP IND	COM	680033107	138	5,550	SH	DEF	6
OLD POINT FINANCIAL CORP	COM	680194107	192	6,100	SH	DEF	12
OLD REPUBLIC INTL CORP	COM	680223104	15,791	556,400	SH	DEF	3
OLD REP INTL CORP	COM	680223104	8,310	292,800	SH	DEF	6

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

OLD REPUBLIC INTL CORP	COM	680223104	33	1,175	SH	DEF	12
OLIN CORP NEW	COM	680665205	139	8,456	SH	DEF	12
OMNICARE	COM	681904108	4,173	197,600	SH	DEF	3
OMNICARE	COM	681904108	4	190	SH	DEF	6
OMNICARE	COM	681904108	7,736	366,300	SH	DEF	8
OMNICARE	COM	681904108	337	15,973	SH	DEF	12
OMNICARE INC.	COM	681904108	35,904	1,700,000	SH	DEF	14
OMNI GROUP	COM	681919106	694	12,460	SH	DEF	4
OMNI GROUP	COM	681919106	1,627	29,223	SH	DEF	5
OMNICOM GROUP	COM	681919106	932	16,745	SH	DEF	12
OMEGA HEALTHCARE INVESTORS	COM	681936100	12	2,047	SH	DEF	12
1-800 CONTACTS	COM	681977104	200	20,000	SH	DEF	6
OMEGA FINANCIAL CORP	COM	682092101	101	3,000	SH	DEF	12
OMEGA PROTEIN CORP	COM	68210P107	4	1,100	SH	DEF	12
OMNI ENERGY SERVICES CORP	COM	68210T208	5	3,333	SH	DEF	12
OMNOVA SOLUTIONS	COM	682129101	2	475	SH	DEF	12
ON ASSIGNMENT	COM	682159108	1,380	166,828	SH	DEF	12
ON ASSIGNMENT INC	COM	682159108	1,010	60,000	SH	DEF	
ON MAND CORP.	COM	682160106	0	580	SH	DEF	2
ON-SITE SOURCING	COM	682195102	3	1,000	SH	DEF	12
ON TECHNOLOGY CORP	COM	68219P108	72	31,800	SH	DEF	12
ONE LIBERTY PROPERTIES	COM	682406103	6	435	SH	DEF	12
ONE LIBERTY PROPERTIES	PFD	682406202	16	900	SH	DEF	12
ONEIDA LTD	COM	682505102	7	500	SH	DEF	2
ONEIDA VALLEY SECS CORP	COM	682607106	0	10	SH	DEF	2
ONEOK NEW	COM	682680103	30	1,600	SH	DEF	12
ONLINE POWER SUPPLY	COM	68274C109	1	1,000	SH	DEF	12
ONYX ACCEP CORP	COM	682914106	241	78,300	SH	DEF	6
OPEN TEXT CORP.	COM	683715106	12	400	SH	DEF	15
OPENWAVE SYSTEMS	COM	683718100	853	1,376,267	SH	DEF	5
OPENWAVE SYS	COM	683718100	0	360	SH	DEF	6
OPENWAVE SYS	COM	683718100	2	3,427	SH	DEF	12
OPINION RESH CORP	COM	683755102	177	36,400	SH	DEF	6
OPNET TECHNOLOGIES	COM	683757108	7	1,100	SH	DEF	12
OPTELECOM NEW	COM	683818207	5	900	SH	DEF	12
OPSWARE	COM	68383A101	1	2,000	SH	DEF	12
OPTICAL SENSORS	COM	68384P206	1	333	SH	DEF	12
OPTICNET	COM	683868103	0	2,400	SH	DEF	3
***OPTIMAL ROBOTICS CORP-CL A	COM	68388R208	38	5,000	SH	DEF	12
ORACLE CORP.	COM	68389X105	4,593	584,376	SH	DEF	1
ORACLE CORP	COM	68389X105	5,096	648,363	SH	DEF	2
ORACLE CORP	COM	68389X105	5,621	715,198	SH	DEF	3
ORACLE	COM	68389X105	16	1,979	SH	DEF	4
ORACLE SYSTEMS CORP	COM	68389X105	1,731	220,268	SH	DEF	5
ORACLE CORP	COM	68389X105	24	3,100	SH	DEF	7
ORACLE CORP	COM	68389X105	717	91,248	SH	DEF	9
ORACLE CORP	COM	68389X105	117	14,925	SH	DEF	11
ORACLE CORP	COM	68389X105	6,437	818,995	SH	DEF	12
ORACLE CORP.	COM	68389X105	142	11,400	SH	DEF	15
FPG FIDELITY CROISSANCE EUROPE	UNIT	683933105	82	10,755	SH	DEF	12
OPTI	COM	683960108	2	2,000	SH	DEF	12
ORASURE TECHNOLOGIES	COM	68554V108	51	11,592	SH	DEF	12
ORBITAL SCIENCES CORP	COM	685564106	2	500	SH	DEF	12
ORGANOGENESIS	COM	685906109	80	8,000	SH	DEF	12
O REILLY AUTOMOTIVE	COM	686091109	24	850	SH	DEF	12
ORIENTAL FINL GROUP	COM	68618W100	1,903	86,500	SH	DEF	6
ORIX CORP ADR SPONSOR	COM	686330101	4,464	156,881	SH	DEF	6
ORIX SPONS ADR	ADR	686330101	2	57	SH	DEF	7
ORPHAN MEDICAL	COM	687303107	18	2,250	SH	DEF	12
ORTHOLOGIC CORP	COM	68750J107	17	4,500	SH	DEF	12
ORTHODONTIC CENTERS OF AMERICA	COM	68750P103	84	7,875	SH	DEF	12
OSHKOSH B GOSH CL A NASD INDL	COM	688222207	583	16,960	SH	DEF	3

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

OSHKOSH B GOSH	CL A	688222207	4,632	134,800	SH	DEF	6
OSHKOSH TRUCK CORP. CLASS B	COM	688239201	158	2,800	SH	DEF	2
OSHKOSH TRUCK CORP CL B NASD INDL	COM	688239201	9,600	170,210	SH	DEF	3
OSMONICS	COM	688350107	36	3,000	SH	DEF	12
OTTER TAIL PWR CO NASD INDL	COM	689648103	657	24,930	SH	DEF	3
OTTER TAIL CORP	COM	689648103	21	800	SH	DEF	12
OUTBACK STEAKHOUSE	COM	689899102	800	29,115	SH	DEF	12
OUTBACK STEAKHOUSE	COM	689899102	83	1,900	SH	DEF	15
OUTLOOK GROUP CORP	COM	690113105	176	31,500	SH	DEF	6
OVERLAND STORAGE	COM	690310107	7	650	SH	DEF	12
OVERSEAS SHIPHOLDING	COM	690368105	7,127	466,400	SH	DEF	6
OVERSEAS SHIPHOLDING GROUP	COM	690368105	110	7,225	SH	DEF	12
OVERSTOCK COM	COM	690370101	21	3,600	SH	DEF	12
OVERTURE SERVICES	COM	69039R100	6,187	262,500	SH	DEF	3
OVERTURE SERVICES	COM	69039R100	9	381	SH	DEF	7
OVERTURE SERVICES	COM	69039R100	510	21,635	SH	DEF	12
OWENS & MINOR NEW	COM	690732102	1,645	115,090	SH	DEF	3
OWENS & MINOR NEW	COM	690732102	334	23,400	SH	DEF	9
OWENS & MINOR HOLDING CO	COM	690732102	1,269	88,786	SH	DEF	12
OWENS CORNING	COM	69073F103	19	17,605	SH	DEF	12
OWENS-ILLINOIS	COM	690768403	18,342	1,620,340	SH	DEF	3
OWENS ILLINOIS NEW	COM	690768403	65	5,735	SH	DEF	12
OWOSSO CORP	COM	691217103	109	227,738	SH	DEF	12
OXFORD HEALTH PLANS	COM	691471106	8,933	229,400	SH	DEF	3
OXFORD HEALTH PLANS	COM	691471106	7	190	SH	DEF	6
OXFORD HEALTH PLANS	COM	691471106	59	1,522	SH	DEF	7
OXFORD HEALTH PLANS	COM	691471106	237	6,089	SH	DEF	12
OXFORD HEALTH PLANS, INC.	COM	691471106	22,585	580,000	SH	DEF	14
OXFORD INDS	COM	691497309	1,610	73,500	SH	DEF	6
P G & E CORP.	COM	69331C108	2	187	SH	DEF	2
PG&E CORP	COM	69331C108	20,015	1,777,503	SH	DEF	6
PG&E CORP	COM	69331C108	16	1,400	SH	DEF	12
PFF BANCORP	COM	69331W104	5,863	211,500	SH	DEF	6
PF CHANGS CHINA BISTRO	COM	69333Y108	81	2,780	SH	DEF	12
PIMCO COMMERCIAL MORTGAGE	UNIT	693388100	148	10,052	SH	DEF	12
PLM EQUIPMENT GROWTH FUND	COM	693413106	1	2,680	SH	DEF	12
PMC CAPITAL	COM	693430100	10	2,400	SH	DEF	2
PMC CAPITAL	COM	693430100	9	2,250	SH	DEF	12
PMC COMMERCIAL TRUST-SBI	COM	693434102	7	495	SH	DEF	12
PMC-SIERRA	COM	69344F106	8	2,143	SH	DEF	12
PMI GROUP	COM	69344M101	2,858	105,050	SH	DEF	2
PMI GROUP	COM	69344M101	25,354	931,790	SH	DEF	3
THE PMI GROUP	COM	69344M101	4,671	171,657	SH	DEF	5
PMI GROUP	COM	69344M101	4,343	159,752	SH	DEF	6
PMI GROUP	COM	69344M101	177	6,520	SH	DEF	12
THE PMI GROUP	COM	69344M101	129	3,000	SH	DEF	15
PNC FINANCIAL SERVICES GROUP	COM	693475105	2,915	69,121	SH	DEF	2
PNC	COM	693475105	54	1,284	SH	DEF	4
PNC BANK CORP	COM	693475105	10,792	256,510	SH	DEF	6
PNC FINANCIAL SERVICES GROUP	COM	693475105	2,616	62,039	SH	DEF	9
PNC FINANCIAL SVCS GROUP	COM	693475105	4,468	105,942	SH	DEF	12
PNC FINANCIAL SERVICES GROUP	COM	693475105	60	900	SH	DEF	15
POSCO SPONSORED ADR	ADR	693483109	101	4,700	SH	DEF	2
POSCO	ADR	693483109	3,673	170,200	SH	DEF	3
POSCO ADR SPONSORED	COM	693483109	404	17,820	SH	DEF	6
PNM RES	COM	69349H107	12,387	625,600	SH	DEF	6
PPG INDUSTRIES	COM	693506107	611	13,680	SH	DEF	2
PPG INDS	COM	693506107	4,783	107,000	SH	DEF	3
PPG INDUSTRIES	COM	693506107	16,069	359,480	SH	DEF	6
PPG INDUSTRIES	COM	693506107	2,228	49,851	SH	DEF	12
PPL CORP	COM	69351T106	3	100	SH	DEF	2
PPL CORP	COM	69351T106	562	17,275	SH	DEF	5

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

PPL CORP	COM	69351T106	12	370	SH	DEF	6
PPL CORPORATION	COM	69351T106	1,348	41,417	SH	DEF	12
PPL CORPORATION	COM	69351T106	3,904	120,000	SH	DEF	13
PPL CORP	COM	69351T106	122	4,000	SH	DEF	
PS BUSINESS PARKS	COM	69360J107	3,162	93,000	SH	DEF	3
PS BUSINESS PKS CALIF	COM	69360J503	5	200	SH	DEF	12
PSS WORLD MEDICAL	COM	69366A100	244	36,640	SH	DEF	3
PSS WORLD MEDICAL	COM	69366A100	5	800	SH	DEF	12
PTEK HOLDINGS	COM	69366M104	296	63,512	SH	DEF	12
PACCAR	COM	693718108	117	3,450	SH	DEF	2
PACCAR	COM	693718108	2	60	SH	DEF	6
PACCAR	COM	693718108	1	39	SH	DEF	12
PAC-WEST TELECOMM	COM	69371Y101	4	15,140	SH	DEF	12
PACHOLDER HIGH YIELD FUND	UNIT	693742108	5	700	SH	DEF	12
PACIFIC AMERICAN OME SHARES	UNIT	693796104	1,595	109,255	SH	DEF	12
PACIFIC CAPITAL BANCORP	COM	69404P101	410	15,100	SH	DEF	3
PACIFIC CAP BANCORP NEW	COM	69404P101	5627	207,247	SH	DEF	7
PACIFIC CREST CAP	COM	694166109	630	20,500	SH	DEF	6
PACIFIC CREST CAPITAL	COM	694166109	1	21	SH	DEF	12
PACIFIC NORTHWEST BANCORP	COM	69466M103	3402	124,925	SH	DEF	7
PACIFIC NORTHWEST BANCORP	COM	69466M103	340	12,500	SH	DEF	12
PACIFICARE HEALTH	COM	695112102	16,387	709,691	SH	DEF	6
PACIFICARE HEALTH SYSTEMS	COM	695112102	886	38,383	SH	DEF	12
PACKAGING CORP AMER	COM	695156109	338	19,325	SH	DEF	12
PACTIV CORP	COM	695257105	837	50,858	SH	DEF	12
PAIN THERAPEUTICS	COM	69562K100	2	500	SH	DEF	12
PALL CORP.	COM	696429307	38	2,400	SH	DEF	2
PALL CORP.	COM	696429307	101	6,400	SH	DEF	9
PALL CORP	COM	696429307	691	43,732	SH	DEF	12
PALL CORP.	COM	696429307	2,529	101,000	SH	DEF	15
PALM BEACH NATIONAL HOLDING CO	COM	696595107	142	3,000	SH	DEF	12
PALM	COM	696642107	21	28,810	SH	DEF	12
PALM	COM	696642107	1	1,000	SH	DEF	15
PALOMAR MED TECHNOLOGIES	COM	697529303	1	613	SH	DEF	12
PAMRAPO BANCORP	COM	697738102	13	800	SH	DEF	12
PANAMSAT CORP	COM	697933109	5	310	SH	DEF	6
PAN PACIFIC RETAIL PROPERTIES	COM	69806L104	21	610	SH	DEF	12
PANDA PROJECT	COM	69833F104	0	5	SH	DEF	2
PANERA BREAD PANY	COM	69840W108	5	200	SH	DEF	2
PANERA BREAD CO CL A	COM	69840W108	519	19,240	SH	DEF	12
PAPA JOHNS INTERNATIONAL	COM	698813102	1,149	39,460	SH	DEF	3
PAPA JOHNS INTL	COM	698813102	5,092	174,800	SH	DEF	6
PAPA JOHNS INTERNATIONAL	COM	698813102	513	17,600	SH	DEF	12
PARACELSIAN	COM	698898103	23	194,333	SH	DEF	12
PARADIGM MEDICAL INDUSTRIES	COM	69900Q108	13	50,000	SH	DEF	12
PARADIGM GENETICS	COM	69900R106	1	1,806	SH	DEF	12
PARADYNE NETWORKS	COM	69911G107	1	1,000	SH	DEF	12
PARAGON TECHNOLOGIES	COM	69912T108	2	300	SH	DEF	12
PARALLEL PETE CORP	COM	699157103	428	172,700	SH	DEF	6
PARAMETRIC TECHNOLOGY CORP	COM	699173100	15	8,266	SH	DEF	12
PAREXEL INTERNATIONAL CORP	COM	699462107	11	1,300	SH	DEF	12
PARK NATIONAL CORP	COM	700658107	15	160	SH	DEF	2
PARK NATIONAL CORP	COM	700658107	155	1,653	SH	DEF	12
PARK PL ENTMT CORP	COM	700690100	5	620	SH	DEF	6
PARKPLACE ENTERTAINMENT CORP	COM	700690100	39	4,915	SH	DEF	12
PARKER DRILLING CO	COM	701081101	16	7,200	SH	DEF	12
PARKER HANNIFIN CORP	COM	701094104	39	1,012	SH	DEF	2
PARKER HANNIFIN CORP	COM	701094104	606	15,860	SH	DEF	6
PARKER HANNIFIN CORP	COM	701094104	8	220	SH	DEF	9
PARKER HANNIFIN CORP	COM	701094104	540	14,126	SH	DEF	12
PARKVALE FINL CORP	COM	701492100	1,930	81,949	SH	DEF	6
PARKVALE FINANCIAL CORP	COM	701492100	538	22,837	SH	DEF	12



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

PARKWAY PPTYS	COM	70159Q104	311	9,200	SH	DEF	3
PATINA OIL & GAS CORP	COM	703224105	4,275	150,000	SH	DEF	3
PATRIOT BANK COR PA	COM	70335P103	439	32,500	SH	DEF	6
PATRIOT BANK CORP PA	COM	70335P103	1	100	SH	DEF	12
PATTERSON DENTAL CO	COM	703412106	715	13,976	SH	DEF	12
PATTERSON UTI ENGY	COM	703481101	510	20,000	SH	DEF	6
PATTERSON-UTI ENERGY	COM	703481101	67	2,612	SH	DEF	12
PAXAR CORP	COM	704227107	6,738	463,440	SH	DEF	3
PAXAR CORP	COM	704227107	58	4,000	SH	DEF	12
PAXSON COMMUNICATIONS CORP	COM	704231109	71	32,250	SH	DEF	12
PAYCHEX, INC.	COM	704326107	5,413	223,050	SH	DEF	1
PAYCHEX	COM	704326107	4	150	SH	DEF	2
PAYCHEX	COM	704326107	8	327	SH	DEF	7
PAYCHEX	COM	704326107	2	100	SH	DEF	9
PAYCHEX	COM	704326107	495	20,373	SH	DEF	12
PAYLESS SHOESOURCE	COM	704379106	19,017	352,100	SH	DEF	6
PAYLESS SHOESOURCE	COM	704379106	14	267	SH	DEF	12
PAYPAL	COM	704508100	119	5,700	SH	DEF	12
PEABODY ENERGY CORP C	COM	704549104	4,606	180,226	SH	DEF	6
PEABODY ENERGY CORPORATION	COM	704549104	148	5,800	SH	DEF	12
PEAPACK-GLADSTONE FINANCIAL CO	COM	704692102	2,409	37,062	SH	DEF	1
PEAPACK-GLADSTONE FINANCIAL	COM	704699107	15	236	SH	DEF	12
PECHINEY SPONSORED AD	COM	705151207	2,600	191,099	SH	DEF	6
PECO II	COM	705221109	1	500	SH	DEF	12
PEDIATRIX MED GROUP	COM	705324101	4,354	140,490	SH	DEF	3
PEDIATRIX MEDICAL GROUP	COM	705324101	8	250	SH	DEF	12
PEERLESS MFG CO	COM	705514107	194	23,100	SH	DEF	6
PEET'S COFFEE & TEA	COM	705560100	54	4,200	SH	DEF	2
PEGASUS SYSTEMS	COM	705906105	1,765	167,330	SH	DEF	3
PENN NATIONAL GAMING	COM	707569109	8,082	428,050	SH	DEF	3
PENN NATIONAL GAMING	COM	707569109	11	600	SH	DEF	12
PENN VA CORP NASD INDL	COM	707882106	139	4,300	SH	DEF	3
PENN VIRGINIA CORP	COM	707882106	130	4,000	SH	DEF	6
PENN VIRGINIA CORP	COM	707882106	1,252	38,649	SH	DEF	12
PENN VA RESOURCE PARTNERS LP	COM	707884102	1,129	55,596	SH	DEF	12
PENNEY (J C) CO	COM	708160106	13	800	SH	DEF	2
PENNEY J C	COM	708160106	350	21,970	SH	DEF	6
J C PENNEY CO	COM	708160106	176	11,075	SH	DEF	12
PENNFED FINL SVCS	COM	708167101	1,515	55,100	SH	DEF	6
PENNRock FINANCIAL SERVICES	COM	708352109	3	115	SH	DEF	12
PENNSYLVANIA MERCE BANCORP	COM	708677109	637	15,924	SH	DEF	7
PENNSYLVANIA COMMERCE	COM	708677109	61	1,532	SH	DEF	12
PENNSYLVANIA REAL ESTATE	COM	709102107	36	1,414	SH	DEF	12
PENNZOIL-QUAKER STATE CO	COM	709323109	285	12,952	SH	DEF	12
PENTAIR NASD INDL	COM	709631105	212	5,700	SH	DEF	3
PENTAIR	COM	709631105	4	100	SH	DEF	6
PENTAIR	COM	709631105	0	0	SH	DEF	9
PENTAIR	COM	709631105	523	14,061	SH	DEF	12
PENTAIR INC.	COM	709631105	36,427	980,000	SH	DEF	14
PENTON MEDIA	COM	709668107	0	300	SH	DEF	2
PENWEST PHARMACEUTICALS CO	COM	709754105	1	100	SH	DEF	12
PEOPLES BANCORP	COM	709789101	989	38,500	SH	DEF	6
PEOPLES BANCORP -OH	COM	709789101	61	2,389	SH	DEF	12
PEOPLES BANK-BRIDGEPORT CONN	COM	710198102	188	8,361	SH	DEF	12
PEOPLES BANCORP OF N C	COM	710577107	4	297	SH	DEF	12
PEOPLES ENERGY CORP.	COM	711030106	23	694	SH	DEF	2
PEOPLES ENERGY CORP	COM	711030106	20,302	602,600	SH	DEF	6
PEOPLES ENERGY CORP	COM	711030106	71	2,108	SH	DEF	12
PEOPLESOFT, INC.	COM	712713106	179	14,500	SH	DEF	1
PEOPLESOFT	COM	712713106	7	600	SH	DEF	2
PEOPLESOFT	COM	712713106	111	8,945	SH	DEF	12
PEP BOYS MANNY MOE & JACK	COM	713278109	9,132	745,470	SH	DEF	3

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

PEP BOYS MANNY MOE & JACK	COM	713278109	239	19,508	SH	DEF	9
PEP BOYS-MANNY MOE & JACK	COM	713278109	37	2,990	SH	DEF	12
PEPCO HOLDINGS	COM	713291102	81	4,049	SH	DEF	2
PEPCO HOLDINGS	COM	713291102	1,859	93,170	SH	DEF	3
PEPCO HOLDINGS	COM	713291102	5	230	SH	DEF	6
PEPCO HOLDINGS	COM	713291102	1,484	74,364	SH	DEF	12
THE PEPSI BOTTLING GROUP	COM	713409100	5	221	SH	DEF	12
PEPSIAMERICAS	COM	71343P200	25	1,767	SH	DEF	2
PEPSIAMERICAS	COM	71343P200	1,676	118,000	SH	DEF	3
PEPSIAMERICAS	COM	71343P200	5	330	SH	DEF	6
PEPSIAMERICAS	COM	71343P200	159	11,231	SH	DEF	12
PEPSICO	COM	713448108	10,534	285,097	SH	DEF	1
PEPSICO	COM	713448108	13,912	376,496	SH	DEF	2
PEPSICO	COM	713448108	8,645	233,957	SH	DEF	3
PEPSICO	COM	713448108	67	1,811	SH	DEF	4
PEPSICO	COM	713448108	3,988	107,921	SH	DEF	5
PEPSICO	COM	713448108	641	17,350	SH	DEF	6
PEPSICO	COM	713448108	717	19,400	SH	DEF	7
PEPSICO	COM	713448108	2,284	61,810	SH	DEF	9
PEPSICO	COM	713448108	12,738	344,723	SH	DEF	11
PEPSICO	COM	713448108	14,215	384,711	SH	DEF	12
PEPSICO	COM	713448108	4,401	75,100	SH	DEF	15
PEPSICO INC	COM	713448108	154	4,200	SH	DEF	
PEREGRINE PHARMACEUTICALS	COM	713661106	0	1,000	SH	DEF	7
PEREGRINE SYSTEMS	COM	71366Q101	1	15,801	SH	DEF	12
PEREGRINE SYSTEMS	COM	71366Q101	0	1,500	SH	DEF	15
PERFORMANCE FOOD GROUP CO	COM	713755106	303	8,915	SH	DEF	12
PERFORMANCE TECHNOLOGIES	COM	71376K102	2	500	SH	DEF	12
PERINI CORP	COM	713839108	504	120,000	SH	DEF	6
PERKINELMER	COM	714046109	1	176	SH	DEF	2
PERKINELMER	COM	714046109	0	50	SH	DEF	6
PERKINELMER	COM	714046109	70	12,778	SH	DEF	12
PEROT SYSTEMS CORP	COM	714265105	496	53,300	SH	DEF	12
PEROT SYSTEMS CORP	COM	714265105	61	5,000	SH	DEF	
PERRIGO CO NASD INDL	COM	714290103	7,615	716,360	SH	DEF	3
PERRIGO CO	COM	714290103	537	50,525	SH	DEF	12
PERVASIVE SOFTWARE	COM	715710109	548	190,450	SH	DEF	6
PETROCORP	COM	71645N101	107	13,100	SH	DEF	6
PETROLEUM & RESOURCES CORP	UNIT	716549100	55	2,872	SH	DEF	12
PETROLEO BRASILEIRO S.A.- PETROBRAS	ADR	71654V101	1	150	SH	DEF	2
PETROLEO BRASILEIRO S.A. - ADR	ADR	71654V101	13,303	1,393,000	SH	DEF	3
PETROLEO BRASILEIRO S.A.-ADR	ADR	71654V408	149	13,900	SH	DEF	3
PETROLEUM DEV CORP	COM	716578109	1,186	232,600	SH	DEF	6
PETROLEUM DEVELOPMENT CORP-NEV	COM	716578109	5	1,000	SH	DEF	12
***PETROQUEST ENERGY	COM	716748108	67	15,200	SH	DEF	12
PETSMART	COM	716768106	771	43,310	SH	DEF	3
PETSMART	COM	716768106	51	2,891	SH	DEF	12
PETSMART INC	COM	716768106	9	700	SH	DEF	
PFIZER, INC.	COM	717081103	29,291	1,009,323	SH	DEF	1
PFIZER	COM	717081103	20,495	706,250	SH	DEF	2
PFIZER	COM	717081103	48,613	1,675,151	SH	DEF	3
PFIZER	COM	717081103	348	11,981	SH	DEF	4
PFIZER	COM	717081103	9,035	311,328	SH	DEF	5
PFIZER	COM	717081103	3442	118,618	SH	DEF	7
PFIZER	COM	717081103	3,980	137,157	SH	DEF	9
PFIZER INC.	COM	717081103	1,683	58,000	SH	DEF	10
PFIZER	COM	717081103	2,930	100,967	SH	DEF	11
PFIZER	COM	717081103	36,804	1,268,233	SH	DEF	12
PFIZER	COM	717081103	12,571	273,375	SH	DEF	15
PFIZER INC	COM	717081103	477	13,000	SH	DEF	
PHARMACEUTICAL PRODUCT	COM	717124101	388	20,041	SH	DEF	12
PHARMACEUTICAL RES	COM	717125108	3,790	135,460	SH	DEF	3

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

PHARMACEUTICAL RESOURCES	COM	717125108	460	16,450	SH	DEF	12
PHARMACEUTICAL HOLDERS TR	COM	71712A206	228	3,300	SH	DEF	12
PHARMACOEPIA	COM	71713B104	473	53,347	SH	DEF	9
PHARMACOEPIA	COM	71713B104	14	1,525	SH	DEF	12
PHARMANETICS	COM	71713J107	28	5,750	SH	DEF	12
PHARMACIA CORP	COM	71713U102	5,450	140,165	SH	DEF	2
PHARMACIA CORP	COM	71713U102	14,049	361,346	SH	DEF	3
PHARMACIA	COM	71713U102	16	400	SH	DEF	4
PHARMACIA CORP	COM	71713U102	5,259	135,271	SH	DEF	5
PHARMACIA CORP	COM	71713U102	1,306	33,597	SH	DEF	6
PHARMACIA CORP	COM	71713U102	19	500	SH	DEF	7
PHARMACIA CORP	COM	71713U102	343	8,822	SH	DEF	11
PHARMACIA CORP	COM	71713U102	4,242	109,111	SH	DEF	12
PHARMACIA CORP.	COM	71713U102	193	3,133	SH	DEF	15
PHELPS DODGE	COM	717265102	6	240	SH	DEF	2
PHELPS DODGE CORP	COM	717265102	67	2,600	SH	DEF	3
PHELPS DODGE CORP	COM	717265102	11,342	442,510	SH	DEF	6
PHELPS DODGE CORP	COM	717265102	122	4,755	SH	DEF	12
PHILADELPHIA CONS HLDG CO.	COM	717528103	4346	147,325	SH	DEF	7
PHILADELPHIA CONSOLIDATED	COM	717528103	30	1,000	SH	DEF	12
PHILADELPHIA SUBURBAN CORP NEW	COM	718009608	273	13,427	SH	DEF	12
PHILADELPHIA SUBN CORP	COM	718009608	402	22,000	SH	DEF	
PHILIP MORRIS COS.	COM	718154107	927	23,900	SH	DEF	1
PHILIP MORRIS PANIES	COM	718154107	2,378	61,295	SH	DEF	2
PHILIP MORRIS COS	COM	718154107	34,415	886,996	SH	DEF	3
PHILIP MORRIS COS	COM	718154107	827	21,325	SH	DEF	5
PHILIP MORRIS CO	COM	718154107	8,828	227,526	SH	DEF	6
PHILIP MORRIS PANIES	COM	718154107	57	1,476	SH	DEF	7
PHILIP MORRIS PANIES	COM	718154107	339	8,725	SH	DEF	11
PHILIP MORRIS COMPANIES	COM	718154107	10,635	274,105	SH	DEF	12
PHILIP MORRIS PANIES	COM	718154107	13,386	217,560	SH	DEF	15
PHILLIPS VAN HEUSEN CORP	COM	718592108	1,915	151,950	SH	DEF	3
PHILLIPS VAN HEUSEN	COM	718592108	771	61,200	SH	DEF	6
PHILLIPS VAN HEUSEN CORP	COM	718592108	67	5,300	SH	DEF	12
THE PHOENIX PANIES	COM	71902E109	13	941	SH	DEF	2
PHOENIX COMPANIES NEW	COM	71902E109	20	1,502	SH	DEF	12
PHOENIX GROUP CORP	COM	71906P100	1	15,000	SH	DEF	12
PHOTON DYNAMICS	COM	719364101	16	850	SH	DEF	12
PHYCOGEN	COM	7194099A4	200	10,288	SH	DEF	5
PIEDMONT NATURAL GAS CO	COM	720186105	28	800	SH	DEF	2
PIEDMONT NATURAL GAS CO	COM	720186105	745	21,011	SH	DEF	12
PIER 1 IMPORTS	COM	720279108	19	1,000	SH	DEF	2
PIER 1 IMPORTS DEL	COM	720279108	1,556	81,590	SH	DEF	3
PIER 1 IMPORTS	COM	720279108	109	5,730	SH	DEF	12
PILGRIM'S PRIDE CORP	CL B	721467108	1,440	154,830	SH	DEF	6
PILGRIM'S PRIDE CORP	CL A	721467207	1,275	178,290	SH	DEF	6
PIMCO CALIF MUN OME FUND	UNIT	72200N106	30	2,000	SH	DEF	12
PIMCO MUN OME FUND	UNIT	72200R107	8	500	SH	DEF	12
PIMCO CORPORATE OME FD	UNIT	72200U100	4	312	SH	DEF	12
PIMCO STRATEGIC GLOBAL GOVT FD	UNIT	72200X104	154	12,804	SH	DEF	12
PINELAWN CEMETERY	COM	723104105	31	200	SH	DEF	12
PINNACLE ENTERTAINMENT	COM	723456109	463	63,470	SH	DEF	12
PINNACLE ENTERTAINMENT, INC.	COM	723456109	12,994	1,780,000	SH	DEF	14
PINNACLE BANKSHARES CORP	COM	72345E102	2	150	SH	DEF	12
PINNACLE BUSINESS MANAGEMENT	COM	72345F109	2	2,000,000	SH	DEF	12
PINNACLE SYSTEMS	COM	723481107	17	1,600	SH	DEF	12
PINNACLE WEST CAP	COM	723484101	5	180	SH	DEF	6
PINNACLE WEST CAPITAL CORP	COM	723484101	74	2,650	SH	DEF	12
PIONEER HIGH OME TR	UNIT	72369H106	36	2,792	SH	DEF	12
PIONEER INTEREST SHARES	UNIT	723703104	52	4,400	SH	DEF	12
PIONEER NATURAL RES	COM	723787107	5	210	SH	DEF	6
PIONEER NATURAL RESOURCES CO	COM	723787107	34	1,395	SH	DEF	12

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

PIONEER RAILCORP	COM	723839106	2	1,000	SH	DEF	12
PIONEER STANDARD	COM	723877106	386	53,300	SH	DEF	2
PIONEER STANDARD ELECTRONICS	COM	723877106	29	3,950	SH	DEF	12
PITNEY-BOWES	COM	724479100	440	14,429	SH	DEF	2
PITNEY BOWES	COM	724479100	488	16,000	SH	DEF	3
PITNEY BOWES	COM	724479100	1,238	40,530	SH	DEF	6
PITNEY-BOWES	COM	724479100	1,699	55,715	SH	DEF	9
PITNEY BOWES AVEC DROITS	COM	724479100	793	26,017	SH	DEF	12
PITNEY BOWES	COM	724479100	2,456	50,800	SH	DEF	15
PITTSBURGH & WEST VIRGINIA	COM	724819107	9	1,000	SH	DEF	12
PITTSBURGH FINANCIAL CORP	COM	725098107	17	1,500	SH	DEF	12
PITTSTON CO BRINKS GRP	COM	725701106	6,941	309,880	SH	DEF	3
PIXAR	COM	725811103	1,489	30,950	SH	DEF	6
PIXAR	COM	725811103	193	4,005	SH	DEF	12
PLACER DOME	COM	725906101	19	2,042	SH	DEF	2
***PLACER DOME	COM	725906101	135	14,800	SH	DEF	12
PLACER DOME	COM	725906101	7	500	SH	DEF	15
PLAINS ALL AMERICAN PIPELINE	COM	726503105	114	4,701	SH	DEF	12
PLAINS RESOURCES NEW	COM	726540503	619	24,000	SH	DEF	2
PLAINS RESOURCES	COM	726540503	608	23,600	SH	DEF	3
PLANAR SYSTEMS	COM	726900103	1,753	109,960	SH	DEF	3
PLANTRONICS	COM	727493108	176	10,800	SH	DEF	3
PLANTRONICS NEW	COM	727493108	24	1,500	SH	DEF	12
PLAYTEX PRODUCTS	COM	72813P100	3,623	425,700	SH	DEF	3
PLAYTEX PRODUCTS	COM	72813P100	3	375	SH	DEF	12
PLEXUS CORP	COM	729132100	5	500	SH	DEF	12
PLUG PWR	COM	72919P103	3	550	SH	DEF	12
PLUM CREEK TIMBER PANY	COM	729251108	122	5,393	SH	DEF	2
PLUM CREEK TIMBER	COM	729251108	30	1,315	SH	DEF	4
PLUM CREEK TIMBER PANY	COM	729251108	389	17,200	SH	DEF	5
PLUM CREEK TIMBER PANY	COM	729251108	16	708	SH	DEF	7
PLUM CREEK TIMBER CO	COM	729251108	1,778	78,646	SH	DEF	12
POGO PRODUCING CO	COM	730448107	3,453	101,380	SH	DEF	3
POGO PRODUCING CO	COM	730448107	53	1,543	SH	DEF	12
POLARIS INDS	COM	731068102	3,866	62,360	SH	DEF	3
POLO RALPH LAUREN CL A	COM	731572103	1,743	83,860	SH	DEF	3
POLO RALPH LAUREN	CL A	731572103	4	210	SH	DEF	6
POLO RALPH LAUREN CORP-CL A	COM	731572103	2	100	SH	DEF	12
POLY	COM	73172K104	1	200	SH	DEF	2
POLYCOM	COM	73172K104	666	98,125	SH	DEF	12
POLYMEDICA CORP	COM	731738100	3,046	115,310	SH	DEF	3
POLYMEDICA CORP	COM	731738100	73	2,780	SH	DEF	12
POLYONE CORP	COM	73179P106	1,168	137,050	SH	DEF	6
POLYONE CORP	COM	73179P106	120	14,000	SH	DEF	
POMEROY PUTER RESOURCES	COM	731822102	17	1,695	SH	DEF	2
POMEROY PUTER RES	COM	731822102	1,881	190,800	SH	DEF	6
POPE & TALBOT	COM	732827100	41	3,200	SH	DEF	12
POPULAR	COM	733174106	10,255	324,540	SH	DEF	3
POPULAR	COM	733174106	2	50	SH	DEF	6
***POPULAR	COM	733174106	2,852	90,260	SH	DEF	12
PORT FINANCIAL CORP	COM	734119100	44	1,100	SH	DEF	3
PORT FINANCIAL CORP	COM	734119100	983	24,575	SH	DEF	7
PORT FINANCIAL CORP	COM	734119100	10	260	SH	DEF	12
PORTAL SOFTWARE	COM	736126103	0	300	SH	DEF	2
PORTAL SOFTWARE	COM	736126103	24	100,000	SH	DEF	4
PORTAL SOFTWARE	COM	736126103	4	15,448	SH	DEF	12
PORTUGAL TELE SGPS S.A.	ADR	737273102	1	275	SH	DEF	2
PORTUGAL TEL SGPS SA	COM	737273102	33	7,140	SH	DEF	6
POSSIS MEDICAL	COM	737407106	5	500	SH	DEF	2
POST PROPERTIES	COM	737464107	827	31,840	SH	DEF	2
POST PROPERTIES	COM	737464107	97	3,738	SH	DEF	12
***POTASH CORP OF SASKATCHEWAN	COM	73755L107	19	300	SH	DEF	12

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

POTLATCH CORP	COM	737628107	281	9,800	SH	DEF	3
POWER INTEGRATIONS	COM	739276103	436	35,800	SH	DEF	3
POWER-ONE	COM	739308104	11	3,600	SH	DEF	12
POWERWAVE TECHNOLOGIES	COM	739363109	6	1,800	SH	DEF	12
POZEN	COM	73941U102	28	5,500	SH	DEF	12
PRAECIS PHARMACEUTICALS	COM	739421105	14	4,600	SH	DEF	2
PRAECIS PHARMACEUTICALS	COM	739421105	20	6,725	SH	DEF	12
PRAXAIR	COM	74005P104	51	1,000	SH	DEF	2
PRAXAIR	COM	74005P104	296	5,800	SH	DEF	5
PRAXAIR	COM	74005P104	924	18,080	SH	DEF	6
PRAXAIR	COM	74005P104	5	100	SH	DEF	7
PRAXAIR	COM	74005P104	313	6,124	SH	DEF	12
PRE-PAID LEGAL SERVICES	COM	740065107	26	1,300	SH	DEF	12
PRECISION CASTPARTS C	COM	740189105	20,518	953,124	SH	DEF	6
PRECISION CASTPARTS CORP	COM	740189105	74	3,410	SH	DEF	12
PRECISION DRILLING CORP	COM	74022D100	5,925	196,830	SH	DEF	3
PRECISION DRILLING CORP	COM	74022D100	57	1,900	SH	DEF	
PREFERRED OME OPPORTUNITY	UNIT	74037H104	15	1,200	SH	DEF	12
PRENTISS PROPERTIES TRUST	COM	740706106	8	280	SH	DEF	2
PRESIDENTIAL LIFE CORP	COM	740884101	59	4,098	SH	DEF	12
PRESIDENTIAL REALTY CORP NEW	COM	741004204	1	100	SH	DEF	12
PRESSTEK	COM	741113104	1	300	SH	DEF	12
PRICE COMMUNICATIONS CORP NEW	COM	741437305	106	9,400	SH	DEF	12
PRICE LEGACY CORP	COM	74144P205	8	500	SH	DEF	12
T ROWE PRICE GROUP	COM	74144T108	5	220	SH	DEF	7
PRICE T ROWE GROUP	COM	74144T108	3,311	132,642	SH	DEF	12
PRICELINE.COM	COM	741503106	28	19,300	SH	DEF	12
PRIDE INTL DEL	COM	74153Q102	4	280	SH	DEF	6
PRIDE INTERNATIONAL	COM	74153Q102	127	9,800	SH	DEF	12
PRIME MEDICAL SVCS I	COM	74156D108	785	85,000	SH	DEF	3
PRIME MED SVC	COM	74156D108	41	4,400	SH	DEF	6
PRIME RETAIL	COM	741570105	1	22,098	SH	DEF	12
PRIME RETAIL -8.50% CONV	PFD	741570303	4	1,547	SH	DEF	12
PRIMEDIA	COM	74157K101	3	2,400	SH	DEF	12
PRIME GROUP REALTY TRUST-SBI	COM	74158J103	10	2,025	SH	DEF	12
PRIME HOSPITALITY	COM	741917108	98	12,000	SH	DEF	6
PRIMUS TELECOMMUNICATIONS	COM	741929103	5	6,000	SH	DEF	12
PRIDE INTERNATIONAL	COM	741932107	65	5,000	SH	DEF	2
PRETON REVIEW	COM	742352107	35	5,800	SH	DEF	12
PRIPAL FINANCIAL GROUP	COM	74251V102	2,676	102,210	SH	DEF	2
PRIPAL FINANCIAL GROUP	COM	74251V102	3,461	132,200	SH	DEF	3
PRIPAL FINANCIAL GROUP	COM	74251V102	2,436	93,040	SH	DEF	5
PRIPAL FINANCIAL GROUP	COM	74251V102	376	14,373	SH	DEF	12
PRINTCAFE SOFTWARE INC	COM	742562101	19	1,900	SH	DEF	
PRIORITY HEALTHCARE CORP-CL B	COM	74264T102	2	80	SH	DEF	12
PROBUSINESS SERVICES	COM	742674104	2	300	SH	DEF	12
PROCTER & GAMBLE CO.	COM	742718109	1,880	21,030	SH	DEF	1
PROCTER & GAMBLE CO.	COM	742718109	52,843	591,218	SH	DEF	2
PROCTER & GAMBLE CO	COM	742718109	26,355	294,861	SH	DEF	3
PROCTER & GAMBLE	COM	742718109	476	5,321	SH	DEF	4
PROCTER & GAMBLE CO	COM	742718109	14,973	167,521	SH	DEF	5
PROCTER & GAMBLE CO	COM	742718109	3,122	34,933	SH	DEF	6
PROCTER & GAMBLE CO.	COM	742718109	1818	20,340	SH	DEF	7
PROCTER & GAMBLE CO.	COM	742718109	36	400	SH	DEF	9
PROCTER & GAMBLE CO	COM	742718109	8,016	89,682	SH	DEF	11
PROCTER & GAMBLE CO	COM	742718109	24,591	275,132	SH	DEF	12
PROCTER & GAMBLE CO.	COM	742718109	822	5,800	SH	DEF	15
***PROCYON BIOPHARMA	COM	74280P100	7	25,000	SH	DEF	12
PROGRESS ENERGY	COM	743263105	559	13,674	SH	DEF	2
PROGRESS ENERGY	COM	743263105	24	587	SH	DEF	6
PROGRESS ENERGY	COM	743263105	256	6,270	SH	DEF	9
PROGRESS ENERGY	COM	743263105	1,541	37,701	SH	DEF	11

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

PROGRESS ENERGY	COM	743263105	2,188	53,539	SH	DEF	12
PROGRESS ENERGY	COM	743263105	84	1,300	SH	DEF	15
PROGRESS ENERGY CVO	COM	743263AA3	0	937	SH	DEF	2
PROGRESS ENERGY	COM	743263AA3	0	100	SH	DEF	6
PROGRESS SOFTWARE CO	COM	743312100	5,804	479,650	SH	DEF	3
PROGRESS SOFTWARE CORP	COM	743312100	5	400	SH	DEF	12
PROGRESSIVE CORP OHIO	COM	743315103	658	13,000	SH	DEF	3
PROGRESSIVE CORP-OHIO	COM	743315103	109	2,148	SH	DEF	12
PROLOGIS	COM	743410102	76	3,050	SH	DEF	2
PROLOGIS	COM	743410102	243	9,747	SH	DEF	12
***PROMETIC LIFE SCIENCES	COM	74342Q104	1	1,100	SH	DEF	12
PROPHET 21	COM	743459109	1	100	SH	DEF	4
PROQUEST PANY	COM	74346P102	89	2,945	SH	DEF	3
PROQUEST PANY	COM	74346P102	33,267	1,096,100	SH	DEF	8
PROQUEST COMPANY	COM	74346P102	6	200	SH	DEF	12
FPG P AMERICAIN A MOYENNE	UNIT	743586406	6	2,483	SH	DEF	12
PROSPERITY BANCSHARES	COM	743606105	1653	97,050	SH	DEF	7
PROTECTIVE LIFE CORP NASD BK INS	COM	743674103	1,772	57,600	SH	DEF	3
PROTECTIVE LIFE CORP	COM	743674103	4	140	SH	DEF	6
PROTECTIVE LIFE CORP.	COM	743674103	1179	38,325	SH	DEF	7
PROTECTIVE LIFE CORP	COM	743674103	59	1,920	SH	DEF	12
PROTEIN DESIGN LABS	COM	74369L103	34	4,100	SH	DEF	4
PROTEIN DESIGN LABS	COM	74369L103	14	1,630	SH	DEF	12
PROTON ENERGY SYSTEM	COM	74371K101	6	3,000	SH	DEF	12
PROVIDENT BANKSHARES	COM	743859100	9	414	SH	DEF	4
PROVIDENT BANKSHARES CORP	COM	743859100	1,277	59,189	SH	DEF	12
PROVIDENT FINANCIAL GRP	COM	743866105	610	24,312	SH	DEF	2
PROVIDENT FINANCIAL GROUP	COM	743866105	385	15,335	SH	DEF	4
PROVIDENT FINANCIAL GROUP	COM	743866105	198	7,900	SH	DEF	12
***PROVIDENT ENERGY TRUST	COM	74386K104	7	1,000	SH	DEF	12
PROVE HEALTHCARE CO	COM	743977100	15	900	SH	DEF	12
PROVIDIAN FINANCIAL CORP.	COM	74406A102	2	400	SH	DEF	2
PROVIDIAN FINANCIAL CORP.	COM	74406A102	11,124	2,270,104	SH	DEF	8
PROVIDIAN FINANCIAL CORP.	COM	74406A102	66,640	13,600,000	SH	DEF	10 13,
PROVIDIAN FINANCIAL CORP	COM	74406A102	1,225	250,063	SH	DEF	12
PROVIDIAN FINANCIAL CORP.	COM	74406A102	49,000	10,000,000	SH	DEF	14 10,
PROVIDIAN FINL CORP	COM	74406A102	25	5,000	SH	DEF	
PRUDENTIAL FINANCIAL	COM	744320102	91	3,184	SH	DEF	2
PRUDENTIAL FINANCIAL	COM	744320102	783	27,405	SH	DEF	12
PRUDENTIAL FINANCIAL	PFD	744320201	2	35	SH	DEF	12
PRUDENTIAL PLC ADR	ADR	74435K204	1	137	SH	DEF	7
PSINET	PFD	74437C309	6	2,250	SH	DEF	12
PUBLIC SERVICE ENTERPRISE GROUP	COM	744573106	19	615	SH	DEF	2
PUBLIC SVC ENTERPR	COM	744573106	3	100	SH	DEF	6
PUBLIC SERVICE ENTERPRISE GROUP	COM	744573106	60	1,954	SH	DEF	9
PUBLIC SERVICE ENTERPRISE	COM	744573106	1,665	54,596	SH	DEF	12
PUBLIC STORAGE	COM	74460D109	16	500	SH	DEF	2
PUBLIC STORAGE	COM	74460D109	4,764	149,350	SH	DEF	6
PUBLIC STORAGE	COM	74460D109	9	291	SH	DEF	12
PUBLICIS GROUPE S A N	COM	74463M106	286	14,815	SH	DEF	6
PUGET SOUND PWR & LT CO	COM	745310102	284	13,900	SH	DEF	3
PUGET ENERGY NEW	COM	745310102	4,257	208,621	SH	DEF	6
PUGET ENERGY ORPORATED	COM	745310102	4	200	SH	DEF	7
PUGET ENERGY	COM	745310102	306	14,983	SH	DEF	12
PULASKI FINANCIAL CORP	COM	745548107	270	15,000	SH	DEF	12
PULITZER	COM	745769109	104	2,500	SH	DEF	3
PULTE HOMES	COM	745867101	6	130	SH	DEF	6
PULTE HOMES	COM	745867101	23	544	SH	DEF	12
PURCHASEPRO.	COM	746144104	0	28	SH	DEF	4
PURE WORLD	COM	74622C106	3	6,017	SH	DEF	12
PUTNAM HIGH OME	UNIT	746479104	56	3,800	SH	DEF	12
PUTNAM HIGH OME BOND FUND	UNIT	746779107	12	1,900	SH	DEF	12

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

PUTNAM HIGH YIELD MUNICIPAL	UNIT	746781103	27	3,440	SH	DEF	12
PUTNAM INVESTMENT GRADE	UNIT	746805100	40	3,400	SH	DEF	12
PUTNAM MANAGED HIGH YIELD	UNIT	746819101	59	7,600	SH	DEF	12
PUTNAM MANAGED MUNICIPAL	UNIT	746823103	174	21,194	SH	DEF	12
PUTNAM MASTER OME TRUST-SBI	UNIT	74683K104	711	108,247	SH	DEF	12
PUTNAM MUNICIPAL BOND FUND	UNIT	74683V100	7	552	SH	DEF	12
PUTNAM PREMIER OME TRUST	UNIT	746853100	950	150,554	SH	DEF	12
PUTNAM MASTER INTERMEDIATE	UNIT	746909100	960	150,445	SH	DEF	12
PUTNAM TAX FREE HEALTH CARE	UNIT	746920107	223	18,000	SH	DEF	12
PUTNAM NEW YORK INVESTMENT	UNIT	746921105	19	1,500	SH	DEF	12
PUTNAM MUNICIPAL OPPORTUNITIES	UNIT	746922103	176	13,400	SH	DEF	12
***QLT	COM	746927102	1	100	SH	DEF	12
QLOGIC CORP	COM	747277101	255	9,800	SH	DEF	3
QLOGIC CORP	COM	747277101	80	3,070	SH	DEF	12
Q E P	COM	74727K102	122	29,575	SH	DEF	6
QUAKER CHEMICAL CORP	COM	747316107	56	2,900	SH	DEF	12
QUAKER CITY BANCORP	COM	74731K106	1,124	33,875	SH	DEF	6
QUAKER FABRIC	COM	747399103	1,626	258,500	SH	DEF	6
QUALM	COM	747525103	404	14,610	SH	DEF	2
QUALM	COM	747525103	423	15,300	SH	DEF	3
QUALM	COM	747525103	524	18,980	SH	DEF	5
QUALCOMM	COM	747525103	4,788	173,362	SH	DEF	12
QUALM	COM	747525103	4	100	SH	DEF	15
QUALITY SYSTEMS	COM	747582104	353	20,900	SH	DEF	12
QUANEX CORP	COM	747620102	14,973	431,510	SH	DEF	3
QUANEX CORP	COM	747620102	7,644	220,300	SH	DEF	6
QUANTA SVCS	COM	74762E102	1,930	928,100	SH	DEF	6
QUANTUM-DLT & STORAGE	COM	747906204	3	1,410	SH	DEF	4
QUANTUM CORP	COM	747906204	65	29,600	SH	DEF	5
QUANTUM CORP DSSG COM	COM	747906204	26	11,948	SH	DEF	12
QUEENSTOWN BANCORP OF MARYLAND	COM	74831Y105	12	212	SH	DEF	12
QUEST DIAGNOSTICS	COM	74834L100	733	11,913	SH	DEF	12
QUESTAR CORP.	COM	748356102	37	1,600	SH	DEF	2
QUESTAR CORP	COM	748356102	276	12,100	SH	DEF	5
QUESTAR CORP	COM	748356102	5,367	235,000	SH	DEF	6
QUESTAR CORP	COM	748356102	15	665	SH	DEF	12
QUINTILES TRANSNATION	COM	748767100	1,256	133,665	SH	DEF	6
QUINTILES TRANSNATIONAL CORP	COM	748767100	1,851	194,644	SH	DEF	12
QWEST MUNICATIONS INTERNATIONAL	COM	749121109	83	36,273	SH	DEF	2
QWEST MUNICATIONS	COM	749121109	2	709	SH	DEF	4
QWEST MUNICATIONS INTERNATI	COM	749121109	433	189,925	SH	DEF	5
QWEST MUNICATIONS INTERNATIONAL IN	COM	749121109	0	185	SH	DEF	7
QWEST MUNICATIONS INTERNATIONAL	COM	749121109	86,685	38,019,570	SH	DEF	8
QWEST MUNICATIONS INTERNATIONAL IN	COM	749121109	19	8,275	SH	DEF	9
QWEST COMMUNICATIONS INTERNATIONAL,	COM	749121109	175,641	77,035,552	SH	DEF	10
QWEST MUNICATIONS INTL	COM	749121109	41	18,096	SH	DEF	11
QWEST COMMUNICATIONS	COM	749121109	1,168	512,120	SH	DEF	12
QWEST COMMUNICATIONS INTL INC	COM	749121109	11	5,000	SH	DEF	
R & B	COM	749124103	779	90,000	SH	DEF	6
R&G FINANCIAL CORP CL B	COM	749136107	17,433	798,940	SH	DEF	3
RESOURCE ASSET INVESTMENT TRUST	COM	749227104	80	3,900	SH	DEF	3
RAIT INVESTMENT TRUST	COM	749227104	7	362	SH	DEF	12
RCM TECHNOLOGIES	COM	749360400	634	149,200	SH	DEF	6
RCN CORP	COM	749361101	3	6,536	SH	DEF	4
RCN CORP	COM	749361101	23	44,258	SH	DEF	12
R H INVESTMENT PANY	COM	749550992	2,682	14,908	SH	DEF	5
RFS HOTEL INVESTORS	COM	74955J108	0	0	SH	DEF	9
RFS HOTEL INVESTORS	COM	74955J108	172	15,621	SH	DEF	12
RGC RESOURCES	COM	74955L103	38	2,100	SH	DEF	12
R.H. DONNELLY CORP.	COM	74955W307	58	2,224	SH	DEF	2
RH DONNELLEY CORP	COM	74955W307	8,897	342,200	SH	DEF	3
R.H.DONNELLEY CORP	COM	74955W307	12,402	477,000	SH	DEF	6

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

R.H. DONNELLY CORP.	COM	74955W307	0	0	SH	DEF	9
R H DONNELLEY CORP (NEW)	COM	74955W307	3	102	SH	DEF	12
RLI CORP	COM	749607107	290	5,400	SH	DEF	3
RLI CORP.	COM	749607107	5519	102,875	SH	DEF	7
RLI CORP	COM	749607107	27	500	SH	DEF	12
RPM OHIO NASD INDL	COM	749685103	9,723	691,570	SH	DEF	3
RPM -OHIO	COM	749685103	615	43,771	SH	DEF	12
RSA SECURITY	COM	749719100	1	150	SH	DEF	2
RSA SECURITY	COM	749719100	4	1,185	SH	DEF	12
RTI INTERNATIONAL METALS	COM	74973W107	61	5,800	SH	DEF	3
***RADIANT ENERGY CORP	COM	749931101	1	18,000	SH	DEF	12
RF MICRO DEVICES	COM	749941100	540	89,927	SH	DEF	12
RACING CHAMPIONS CORP	COM	750069106	1,534	93,900	SH	DEF	3
RADIAN GROUP	COM	750236101	15,768	482,790	SH	DEF	3
RADIAN GROUP	COM	750236101	7	200	SH	DEF	6
RADIAN GROUP	COM	750236101	127,924	3,916,840	SH	DEF	8
RADIAN GROUP INC.	COM	750236101	81,650	2,500,000	SH	DEF	10
RADIAN GROUP	COM	750236101	236	7,238	SH	DEF	12
RADIANT SYSTEMS	COM	75025N102	12	1,450	SH	DEF	12
RADIOLOGIX	COM	75040K109	1,299	203,000	SH	DEF	6
RADIO UNICA COMMUNICATIONS	COM	75040Q106	2	2,500	SH	DEF	12
RADIOSHACK CORP	COM	750438103	901	44,900	SH	DEF	6
RADIOSHACK CORP	COM	750438103	1,220	60,820	SH	DEF	12
RADISYS CORP	COM	750459109	1	300	SH	DEF	12
RADVA CORP	COM	750610107	1	3,850	SH	DEF	12
RADYNE COMSTREAM	COM	750611402	1	500	SH	DEF	12
RAILAMERICA	COM	750753105	66	9,090	SH	DEF	12
RAINDANCE COMMUNICATIONS	COM	75086X106	3	1,000	SH	DEF	12
RAMBUS	COM	750917106	17	3,900	SH	DEF	2
RAMBUS	COM	750917106	20	4,700	SH	DEF	12
RALCORP HLDGS	COM	751028101	4,239	199,300	SH	DEF	3
RAMTRON INTERNATIONAL CORP	COM	751907304	1	400	SH	DEF	2
RAND MCNALLY & PANY (ESCROW)	COM	752210971	0	50	SH	DEF	2
RANGE RESOURCES CORP	COM	75281A109	38	8,200	SH	DEF	3
RANGE RESOURCES CORP	COM	75281A109	3,382	722,700	SH	DEF	6
RARE HOSPITALITY INTERNATIONAL	COM	753820109	10	422	SH	DEF	12
RATIONAL SOFTWARE CORP NEW	COM	75409P202	462	107,010	SH	DEF	3
RATIONAL SOFTWARE CORP	COM	75409P202	107	24,863	SH	DEF	5
RATIONAL SOFTWARE CORP. NEW	COM	75409P202	1	185	SH	DEF	7
RATIONAL SOFTWARE CORP NEW	COM	75409P202	48	11,112	SH	DEF	12
RAVEN INDS	COM	754212108	1,177	44,100	SH	DEF	6
RAVEN INDUSTRIES	COM	754212108	60	2,250	SH	DEF	12
RAYMOND JAMES FINANCIAL	COM	754730109	30	1,125	SH	DEF	2
RAYMOND JAMES FINANCIAL	COM	754730109	125	4,624	SH	DEF	12
RAYONIER	COM	754907103	20	475	SH	DEF	2
RAYONIER	COM	754907103	4	100	SH	DEF	7
RAYONIER	COM	754907103	0	0	SH	DEF	9
RAYONIER	COM	754907103	71	1,705	SH	DEF	12
RAYOVAC CORP	COM	755081106	382	31,300	SH	DEF	6
RAYOVAC CORP	COM	755081106	15	1,200	SH	DEF	12
RAYTHEON PANY	COM	755111507	289	9,856	SH	DEF	2
RAYTHEON CO NEW	COM	755111507	32,702	1,114,702	SH	DEF	6
RAYTHEON PANY	COM	755111507	0	8	SH	DEF	7
RAYTHEON CO	COM	755111507	1,922	65,587	SH	DEF	12
RAYTHEON CO	PFD	755111606	87	1,681	SH	DEF	12
READ RITE CORP	COM	755246105	1	1,800	SH	DEF	12
READERS DIGEST ASSOCIATION	COM	755267101	106	6,750	SH	DEF	12
REAL ESTATE OME FUND	COM	755881109	149	10,500	SH	DEF	12
REALNETWORKS	COM	75605L104	41	11,320	SH	DEF	12
REALTY OME CORP	COM	756109104	273	8,000	SH	DEF	3
REALTY OME CORP	COM	756109104	212	6,220	SH	DEF	12
RECKSON ASSOCIATES REALTY CORP	COM	75621K106	423	18,560	SH	DEF	12



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

RECKSON ASSOCS RLTY CORP	COM	75621K304	171	7,189	SH	DEF	12
RED HAT	COM	756577102	45	9,375	SH	DEF	12
RED HAT INC	COM	756577102	24	5,000	SH	DEF	
RED ROBIN GOURMET BURGERS	COM	75689M101	98	9,460	SH	DEF	3
REDWOOD TRUST	COM	758075402	369	13,500	SH	DEF	12
REEBOK INTL LTD	COM	758110100	4,802	191,700	SH	DEF	3
REEBOK INTL LTD	COM	758110100	733	29,270	SH	DEF	6
REEBOK INTERNATIONAL LTD	COM	758110100	183	7,288	SH	DEF	12
REED ELSEVIER N V SPO	COM	758204101	2,579	106,191	SH	DEF	6
REGAL-BELOIT CORP	COM	758750103	41	2,370	SH	DEF	12
REGENCY CENTERS CORP	COM	758849103	149	4,800	SH	DEF	12
REGENERON PHARMACEUTICALS	COM	75886F107	54	4,035	SH	DEF	12
REGENERATION TECHNOLOGIES	COM	75886N100	85	10,600	SH	DEF	12
REGIS CORP MINN NASD INDL	COM	758932107	8,156	288,290	SH	DEF	3
REGIS CORP-MINN	COM	758932107	3,631	128,350	SH	DEF	12
REGIONS FINANCIAL CORP.	COM	758940100	259	7,920	SH	DEF	2
REGIONS FINANCIAL CORP	COM	758940100	335	10,259	SH	DEF	5
REGIONS FINL CORP	COM	758940100	19	590	SH	DEF	6
REGIONS FINANCIAL CORP	COM	758940100	1,265	38,708	SH	DEF	12
REGIONS FINANCIAL CORP.	COM	758940100	207	4,000	SH	DEF	15
REHABILICARE	COM	758944102	463	133,000	SH	DEF	6
REGISTER.COM	COM	75914G101	5	1,595	SH	DEF	12
REINSURANCE GRP	COM	759351109	178	6,900	SH	DEF	6
RELIANT RESOURCES	COM	75952B105	20	11,500	SH	DEF	5
RELIANT RESOURCES	COM	75952B105	14	8,000	SH	DEF	6
RELIANT RESOURCES	COM	75952B105	21	11,924	SH	DEF	12
RELIANT ENERGY	COM	75952J108	134	13,364	SH	DEF	2
RELIANT ENERGY	COM	75952J108	1	140	SH	DEF	6
RELIANT ENERGY	COM	75952J108	293	29,289	SH	DEF	12
REMEDYTEMP	CL A	759549108	31	2,500	SH	DEF	6
REMINGTON OIL & GAS CORP	COM	759594302	7	500	SH	DEF	12
RELIABILITY	COM	759903107	26	20,000	SH	DEF	12
REPLIGEN CORP	COM	759916109	3	1,200	SH	DEF	12
RENAL CARE GROUP	COM	759930100	212	6,435	SH	DEF	12
RENT-A-CENTER	COM	76009N100	8,491	163,450	SH	DEF	3
RENT A CTR NEW CO	COM	76009N100	32,847	635,556	SH	DEF	6
RENT A CENTER -NEW	COM	76009N100	26	500	SH	DEF	12
RENTECH	COM	760112102	378	663,800	SH	DEF	12
RENTRAK CORP	COM	760174102	353	88,700	SH	DEF	6
REPSOL S.A. ADR	ADR	76026T205	223	18,585	SH	DEF	2
REPUBLIC BANCORP -KY CL A	COM	760281204	113	10,000	SH	DEF	12
REPUBLIC BANCORP	COM	760282103	6,380	490,771	SH	DEF	6
REPUBLIC BANCORP -MICH	COM	760282103	13	1,000	SH	DEF	12
REPUBLIC FIRST BNCP	COM	760416107	427	79,700	SH	DEF	6
REPUBLIC SERVICES CL A	COM	760759100	1,829	97,300	SH	DEF	3
REPUBLIC SVCS	COM	760759100	7	360	SH	DEF	6
REPUBLIC SERVICES	COM	760759100	192,911	10,261,199	SH	DEF	8
REPUBLIC SERVICES, INC.	COM	760759100	115,554	6,146,500	SH	DEF	10
REPUBLIC SERVICES	COM	760759100	704	37,435	SH	DEF	12
REPUBLIC SERVICES, INC.	COM	760759100	44,349	2,359,000	SH	DEF	14
RESEARCH FRONTIERS	COM	760911107	8	900	SH	DEF	12
RES-CARE	COM	760943100	1,444	291,150	SH	DEF	6
RESEARCH IN MOTION LIMITED	COM	760975102	2	253	SH	DEF	7
RESEARCH IN MOTION LIMITED	COM	760975102	4,587	486,900	SH	DEF	8
RESEARCH IN MOTION LIMITED	COM	760975102	21,666	2,300,000	SH	DEF	10
***RESEARCH IN MOTION LTD	COM	760975102	169	17,970	SH	DEF	12
RESEARCH IN MOTION LIMITED	COM	760975102	18,840	2,000,000	SH	DEF	14
RESORTQUEST INTL	COM	761183102	960	239,300	SH	DEF	6
RESORTQUEST INTERNATIONAL	COM	761183102	175	43,600	SH	DEF	12
RESOURCE AMERICA	CL A	761195205	506	63,300	SH	DEF	6
RESOURCE BANKSHARES CORP	COM	76121R104	21	1,000	SH	DEF	12
RESPIRONICS	COM	761230101	16,949	529,485	SH	DEF	3

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

REUNION INDUSTRIES	COM	761312107	7	22,700	SH	DEF	12
REUTERS GROUP PLC SPON	ADR	76132M102	27	1,258	SH	DEF	2
REUTERS GROUP PLC ADR	COM	76132M102	4,441	206,686	SH	DEF	6
REUTERS GROUP PLC SPON	ADR	76132M102	1	30	SH	DEF	7
REVLON -CL A	COM	761525500	2	700	SH	DEF	12
REX HIDE	COM	761576107	87	6,200	SH	DEF	12
REX STORES CORP	COM	761624105	1,866	181,148	SH	DEF	6
REYNOLDS & REYNOLDS PANY	COM	761695105	34	1,496	SH	DEF	2
REYNOLDS & REYNOLDS CO CL A	COM	761695105	11,036	491,780	SH	DEF	3
REYNOLDS & REYNOLDS CO CL A	COM	761695105	509	22,700	SH	DEF	5
REYNOLDS & REYNOLDS	CL A	761695105	3	150	SH	DEF	6
REYNOLDS & REYNOLDS CO-CL A	COM	761695105	118	5,260	SH	DEF	12
REYNOLDS R J TOB HLDGS	COM	76182K105	13	314	SH	DEF	2
REYNOLDS R J TOB HOLDINGS	COM	76182K105	94	2,333	SH	DEF	12
RHEOMETRICS SCIENTIFIC	COM	762073104	4	5,000	SH	DEF	12
RIBAPHARM	COM	762537108	185	41,000	SH	DEF	3
RIBAPHARM	COM	762537108	4,478	995,150	SH	DEF	6
LES MINES RICHMONT	COM	76547T106	8	2,500	SH	DEF	12
RIGEL PHARMACEUTICALS	COM	766559108	16	10,200	SH	DEF	2
RIGGS NATIONAL CORP	COM	766570105	47	3,300	SH	DEF	12
RIGHT MANAGEMENT CONSULTANTS	COM	766573109	4,113	166,930	SH	DEF	3
RIGHT MGMT CONSULTNT	COM	766573109	646	26,200	SH	DEF	6
RIMAGE CORP	COM	766721104	216	24,000	SH	DEF	6
RIO GRANDE INDUSTRIES	COM	767100100	0	20	SH	DEF	7
RIO TINTO PLC - SPONSORED	ADR	767204100	503	7,640	SH	DEF	2
RIO TINTO LTD ADR SPO	COM	767204100	4,556	68,948	SH	DEF	6
RITE AID CORP.	COM	767754104	28	13,500	SH	DEF	2
RITE AID CORP	COM	767754104	216	102,725	SH	DEF	12
RIVERSTONE NETWORKS	COM	769320102	15	30,000	SH	DEF	5
RIVERSTONE NETWORKS	COM	769320102	382	749,789	SH	DEF	6
RIVERSTONE NETWORKS	COM	769320102	1,840	3,607,042	SH	DEF	8
RIVERSTONE NETWORKS	COM	769320102	21	41,903	SH	DEF	12
RIVIANA FOODS	COM	769536103	649	28,350	SH	DEF	7
ROADHOUSE GRILL	COM	769725102	4	9,500	SH	DEF	12
ROADWAY EXPRESS IN	COM	769742107	13,992	381,450	SH	DEF	3
ROADWAY CORPORATION	COM	769742107	11	300	SH	DEF	12
ROBBINS & MYERS	COM	770196103	3,230	173,200	SH	DEF	6
ROBERT HALF INTL	COM	770323103	1	85	SH	DEF	7
ROBERT HALF INTERNATIONAL	COM	770323103	263	16,575	SH	DEF	12
ROBOTIC VISION SYSTEMS	COM	771074101	15	52,770	SH	DEF	12
ROBOTIC VISION SYS INC	COM	771074101	45	159,500	SH	DEF	
ROCHE HOLDING AG	ADR	771195104	142	2,100	SH	DEF	2
ROCHE HLDG LTD SPONSO	COM	771195104	2,927	43,603	SH	DEF	6
ROCHESTER GAS & ELECTRIC CORP.	PFD	771367208	1	20	SH	DEF	2
ROCK-TENN PANY	COM	772739207	3,254	211,000	SH	DEF	3
ROCK-TENN CO	CL A	772739207	7,434	482,100	SH	DEF	6
ROCKFORD CORP	COM	77316P101	577	88,300	SH	DEF	6
ROCKWELL INTERNATIONAL CORP.	COM	773903109	20	1,224	SH	DEF	2
ROCKWELL INTL CORP NEW	COM	773903109	517	31,800	SH	DEF	3
ROCKWELL AUTOMATION	COM	773903109	293	18,000	SH	DEF	5
ROCKWELL AUTOMATION	COM	773903109	549	33,714	SH	DEF	12
ROCKWELL COLLINS	COM	774341101	27	1,224	SH	DEF	2
ROCKWELL COLLINS	COM	774341101	395	18,000	SH	DEF	5
ROCKWELL COLLINS	COM	774341101	176	8,006	SH	DEF	12
ROCKY SHOES & BOOTS	COM	774830103	55	12,000	SH	DEF	6
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	134	21,200	SH	DEF	
***ROGERS COMMUNICATIONS	COM	775109200	345	55,000	SH	DEF	12
ROGERS CORP	COM	775133101	23	1,000	SH	DEF	12
***ROGERS WIRELESS	COM	775315104	1	150	SH	DEF	12
ROHM & HAAS	COM	775371107	196	6,325	SH	DEF	2
ROHM & HAAS CO	COM	775371107	3	100	SH	DEF	6
ROHM & HAAS CO	COM	775371107	91	2,950	SH	DEF	12

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

ROLLINS	COM	775711104	237	12,200	SH	DEF	3
ROLLS-ROYCE PLC S.A.	ADR	775781206	1	150	SH	DEF	2
ROPER INDUSTRIES NEW	COM	776696106	25	714	SH	DEF	12
ROSLYN BANCORP	COM	778162107	25,808	1,482,370	SH	DEF	3
ROSLYN BANCORP	COM	778162107	21	1,207	SH	DEF	4
ROSLYN BANCORP	COM	778162107	1,003	57,590	SH	DEF	6
ROSS STORES NASD INDL	COM	778296103	18,664	523,670	SH	DEF	3
ROSS STORES	COM	778296103	646	18,133	SH	DEF	12
ROSTELKOM SPONSORED ADR	COM	778529107	2,146	368,800	SH	DEF	3
ROUSE CO	COM	779273101	1,047	32,778	SH	DEF	12
ROUSE CO.	REIT	779273101	41	800	SH	DEF	15
ROUSE CO-CONV PFD SER B	PFD	779273309	74	1,600	SH	DEF	12
ROWAN COS	COM	779382100	4	200	SH	DEF	6
ROWAN COMPANIES	COM	779382100	71	3,799	SH	DEF	12
THE ROWE COMPANIES	COM	779528108	9	5,200	SH	DEF	12
***ROYAL GROUP TECHNOLOGIES	COM	779915107	3	350	SH	DEF	12
ROXIO	COM	780008108	3	1,001	SH	DEF	12
ROXIO	COM	780008108	0	5	SH	DEF	15
ROYAL APPLIANCE MFG	COM	780076105	767	192,800	SH	DEF	6
ROYAL BANCSHARES PA	CL A	780081105	996	54,446	SH	DEF	6
BANQUE ROYALE DU CANADA	COM	780087102	1,297	39,184	SH	DEF	12
ROYAL BANK OF SCOTLAND GRP PLC	PFD	780097507	13	500	SH	DEF	2
ROYAL CARIBBEAN CRUISES LTD	CONV	780153AK8	2	7,000	PRN	DEF	12
ROYAL DUTCH PETE CO NY REG GLD	COM	780257804	601	14,955	SH	DEF	1
ROYAL DUTCH PETROLEUM CO	ADR	780257804	3,207	79,840	SH	DEF	2
ROYAL DUTCH PETRO-NY SHARES	COM	780257804	861	21,440	SH	DEF	4
ROYAL DUTCH PETROLEUM CO	COM	780257804	642	15,976	SH	DEF	5
ROYAL DUTCH PETROLEUM CO	ADR	780257804	438	10,896	SH	DEF	7
ROYAL DUTCH PETROLEUM CO ADR	ADR	780257804	1,110	27,621	SH	DEF	9
ROYAL DUTCH PETE CO	COM	780257804	296	7,378	SH	DEF	11
***ROYAL DUTCH PETROLEUM CO	COM	780257804	5,871	146,160	SH	DEF	12
ROYAL DUTCH PETROLEUM CO.	NY REG GLD	780257804	443	6,950	SH	DEF	15
ROYAL GOLD	COM	780287108	79	4,150	SH	DEF	12
***ROYAL OAK MINES	COM	78051D105	3	202,300	SH	DEF	12
ROYCE FOCUS TRUST	UNIT	78080N108	34	6,500	SH	DEF	12
ROYCE VALUE TRUST	UNIT	780910105	3,835	304,586	SH	DEF	12
ROYCE MICRO-CAP TRUST	UNIT	780915104	604	74,256	SH	DEF	12
RUBY TUESDAY	COM	781182100	69	3,680	SH	DEF	2
RUBY TUESDAY	COM	781182100	4	200	SH	DEF	3
RUBY TUESDAY	COM	781182100	465	24,737	SH	DEF	12
RUDDICK CORP	COM	781258108	251	16,500	SH	DEF	3
RUDDICK CORP	COM	781258108	81	5,300	SH	DEF	12
RUDOLPH TECHNOLOGIES	COM	781270103	3,385	329,000	SH	DEF	3
RUSH ENTERPRISES	COM	781846209	172	42,900	SH	DEF	6
RUSH ENTERPRISES	COM	781846308	290	69,950	SH	DEF	6
RUSSELL CORP	COM	782352108	3,700	246,800	SH	DEF	6
RYANS FAMILY STEAK HOUSE	COM	783519101	7,448	611,980	SH	DEF	3
RYANS FAMILY STEAK	COM	783519101	9,592	788,150	SH	DEF	6
RYANS FAMILY STEAK HOUSES	COM	783519101	83	6,850	SH	DEF	12
RYDER SYS	COM	783549108	50	2,000	SH	DEF	3
RYDER SYS	COM	783549108	1	50	SH	DEF	6
RYDER SYSTEM	COM	783549108	107	4,280	SH	DEF	12
RYLAND GROUP	COM	783764103	20,493	551,340	SH	DEF	3
RYLAND GROUP	COM	783764103	10,311	277,400	SH	DEF	6
RYLAND GROUP	COM	783764103	23	608	SH	DEF	12
S&K FAMOUS BRANDS	COM	783774102	531	45,600	SH	DEF	6
S & T BANCORP	COM	783859101	8,907	353,731	SH	DEF	6
S & T BANCORP	COM	783859101	18	700	SH	DEF	12
SBC COMMUNICATIONS, INC.	COM	78387G103	689	34,265	SH	DEF	1
SBC MUNICATIONS	COM	78387G103	10,496	522,182	SH	DEF	2
SBC MUNICATIONS	COM	78387G103	19,144	952,420	SH	DEF	3
SBC MUNICATIONS	COM	78387G103	51	2,542	SH	DEF	4

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

SBC MUNICATIONS	COM	78387G103	2,267	112,798	SH	DEF	5
SBC MUNICATIONS	COM	78387G103	4,311	213,675	SH	DEF	6
SBC MUNICATIONS	COM	78387G103	12	600	SH	DEF	7
SBC MUNICATIONS	COM	78387G103	96	4,759	SH	DEF	9
SBC COMMUNICATIONS INC.	COM	78387G103	1,709	85,000	SH	DEF	10
SBC MUNICATIONS	COM	78387G103	1,303	64,832	SH	DEF	11
SBC COMMUNICATIONS	COM	78387G103	6,173	307,125	SH	DEF	12
SBC MUNICATIONS	COM	78387G103	2,673	83,874	SH	DEF	15
SBC COMMUNICATIONS	COM	78387G103	282	14,000	SH	DEF	
SBS TECHNOLOGIES	COM	78387P103	1	100	SH	DEF	12
SBA COMMUNICATIONS CORP	COM	78388J106	6	5,850	SH	DEF	12
SATX	COM	78400J100	0	1,000	SH	DEF	7
SCP POOL CORP	COM	784028102	334	12,180	SH	DEF	3
SCP POOL CORP	COM	784028102	67	2,435	SH	DEF	12
SCMP GROUP LTD SPONSO	COM	78402H102	5,432	2,356,196	SH	DEF	6
SEI INVESTMENTS CO	COM	784117103	4	165	SH	DEF	7
SEI INVESTMENTS CO	COM	784117103	4	187	SH	DEF	12
SI DIAMOND TECHNOLOGY	COM	784249104	3	10,000	SH	DEF	12
SK TELE ADR	ADR	78440P108	4,407	207,566	SH	DEF	3
SK TELE LTD ADR SP	COM	78440P108	3,842	177,670	SH	DEF	6
SL GREEN REALTY CORP	COM	78440X101	3	100	SH	DEF	12
SLM CORP	COM	78442P106	239	2,567	SH	DEF	2
SLM CORP	COM	78442P106	20	215	SH	DEF	4
SLM CORPORATION	COM	78442P106	318	3,416	SH	DEF	12
SNTL LITIGATION TRUST CERT	COM	78461S106	7	60,000	SH	DEF	12
SPS TECHNOLOGIES	COM	784626103	4,702	188,600	SH	DEF	6
SPS TECHNOLOGIES	COM	784626103	15	600	SH	DEF	12
STANDARD & POORS DEP RECEIPTS	COM	78462F103	185	2,259	SH	DEF	2
S&P 500 SPIDERS	COM	78462F103	2,395	29,277	SH	DEF	4
STANDARD & POOR'S DEPOSITARY R	COM	78462F103	204	2,500	SH	DEF	5
STANDARD & POORS DEP RECEIPTS	COM	78462F103	172	2,100	SH	DEF	7
STANDARD & POORS DEPOSITORY	COM	78462F103	2,666	32,602	SH	DEF	12
S & P "SPDR'S"	UN SER 1	78462F103	575	4,440	SH	DEF	15
SPSS	COM	78462K102	80	6,881	SH	DEF	12
SPX CORP	COM	784635104	505	5,000	SH	DEF	3
SPX CORP	COM	784635104	178	1,761	SH	DEF	9
SPX CORP	COM	784635104	76	750	SH	DEF	12
S1 CORP	COM	78463B101	10	1,800	SH	DEF	12
SRA INTERNATIONAL	COM	78464R105	9	300	SH	DEF	12
SM&A	COM	78465D105	18	6,000	SH	DEF	12
SVT	COM	784878100	1	500	SH	DEF	12
S Y BANCORP	COM	785060104	35	1,000	SH	DEF	12
SABRE HOLDING CORP	CL A	785905100	1,997	103,200	SH	DEF	6
SABRE HOLDINGS CORP CL A	COM	785905100	42	2,150	SH	DEF	12
SAFECO CORP	COM	786429100	90	2,840	SH	DEF	2
SAFECO CORP NASD BK INS	COM	786429100	3,502	110,200	SH	DEF	3
SAFECO CORP	COM	786429100	10	330	SH	DEF	6
SAFECO CORP	COM	786429100	737	23,185	SH	DEF	12
SAFEGUARD SCIENTIFICS	COM	786449108	21	19,190	SH	DEF	12
SAFENET	COM	78645R107	220	13,550	SH	DEF	12
SAFEWAY	COM	786514208	5,566	249,589	SH	DEF	2
SAFEWAY NEW	COM	786514208	2,376	106,550	SH	DEF	5
SAFEWAY	COM	786514208	1	50	SH	DEF	6
SAFEWAY	COM	786514208	0	9	SH	DEF	7
SAFEWAY	COM	786514208	291	13,063	SH	DEF	11
SAFEWAY	COM	786514208	1,798	80,614	SH	DEF	12
SAFEWAY	COM	786514208	81	2,300	SH	DEF	15
SAFLINK CORP	COM	786578302	8	3,142	SH	DEF	12
SAGA COMMUNICATIONS -CL A	COM	786598102	12	656	SH	DEF	12
ST FRANCIS CAP CORP	COM	789374105	3,030	131,700	SH	DEF	6
ST JOE CO	COM	790148100	960	34,775	SH	DEF	12
ST JUDE MEDICAL	COM	790849103	754	21,132	SH	DEF	2

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

ST JUDE MED	NASD INDL	COM	790849103	22,031	617,120	SH	DEF	3
ST JUDE MEDICAL		COM	790849103	328	9,186	SH	DEF	12
ST. JUDE MEDICAL		COM	790849103	340	6,000	SH	DEF	15
ST. MARY LAND & EXPLORATION		COM	792228108	320	13,400	SH	DEF	2
ST MARY LAND & EXPLORATION CO		COM	792228108	12	500	SH	DEF	12
ST. PAUL PANIES		COM	792860108	95	3,300	SH	DEF	2
ST PAUL COS		COM	792860108	582	20,280	SH	DEF	6
ST PAUL COMPANIES		COM	792860108	99	3,440	SH	DEF	12
SAKS		COM	79377W108	11	1,055	SH	DEF	12
SALANT CORP NEW		COM	794004200	1	347	SH	DEF	12
SALOMON BROTHERS HIGH OME		UNIT	794907105	138	14,721	SH	DEF	12
SALISBURY BANCORP (NEW)		COM	795226109	13	500	SH	DEF	12
SALIX PHARMACEUTICALS LTD		COM	795435106	42	5,000	SH	DEF	12
SALOMON BROTHERS FUND		UNIT	795477108	118	13,875	SH	DEF	12
SALOMON BROTHERS HIGH OME		UNIT	79547Q106	18	2,000	SH	DEF	12
SALOMON BROTHERS 2008 WORLD-		UNIT	79548R103	205	20,100	SH	DEF	12
SALOMON BROTHERS WORLDWIDE		UNIT	79548T109	232	18,600	SH	DEF	12
SALTON		COM	795757103	1,678	197,200	SH	DEF	6
SALTON		COM	795757103	9	1,040	SH	DEF	12
SAN JUAN BASIN ROYALTY TR-UBI		COM	798241105	94	8,000	SH	DEF	12
SAN PAOLO-IMI S P A		ADR	799175104	218	19,034	SH	DEF	2
SAN PAOLO-IMI S P A		ADR	799175104	1	100	SH	DEF	7
SANCHEZ COMPUTER ASSOCIATES		COM	799702105	72	29,620	SH	DEF	12
SANDISK CORP.		COM	80004C101	3	265	SH	DEF	2
SANDISK CORP		COM	80004C101	12	915	SH	DEF	12
SANDY SPRING BANCORP		COM	800363103	1,337	43,411	SH	DEF	12
SANFILIPPO JOHN B		COM	800422107	504	77,000	SH	DEF	6
SANGAMO BIOSCIENCES		COM	800677106	16	8,100	SH	DEF	12
SANMINA-SCI CORP.		COM	800907107	15	5,304	SH	DEF	2
SANMINA-SCI CORP		COM	800907107	54	19,568	SH	DEF	12
SANGSTAT MED CORP		COM	801003104	6,627	317,710	SH	DEF	3
SAP AG SPONSORED ADR		ADR	803054204	6	500	SH	DEF	2
SAP AG SPONSORED ADR		ADR	803054204	1	81	SH	DEF	7
SAPIENT CORP		COM	803062108	1	1,000	SH	DEF	12
SAPPI LTD ADR SPON NE		COM	803069202	28,358	2,474,903	SH	DEF	6
SARA LEE CORP		COM	803111103	359	19,603	SH	DEF	2
SARA LEE CORP		COM	803111103	650	35,519	SH	DEF	5
SARA LEE CORP		COM	803111103	25,059	1,361,193	SH	DEF	6
SARA LEE CORP		COM	803111103	56	3,060	SH	DEF	7
SARA LEE CORP		COM	803111103	1,788	97,733	SH	DEF	9
SARA LEE CORP		COM	803111103	224	12,250	SH	DEF	11
SARA LEE CORP		COM	803111103	3,838	209,867	SH	DEF	12
SARA LEE CORP		COM	803111103	15	500	SH	DEF	15
SATCON TECHNOLOGY CORP		COM	803893106	2	1,150	SH	DEF	12
SAUCONY		CL A	804120103	122	19,460	SH	DEF	6
SAUCONY -CL A		COM	804120103	2	300	SH	DEF	12
SAUL CENTERS		COM	804395101	113	4,860	SH	DEF	3
SAUL CENTERS		COM	804395101	475	20,475	SH	DEF	12
SAXON CAPITAL		COM	80556P302	146	13,200	SH	DEF	3
SCANA CORP		COM	80589M102	14,403	553,550	SH	DEF	3
SCANA CORP		COM	80589M102	6	220	SH	DEF	6
SCANA CORP NEW		COM	80589M102	201	7,734	SH	DEF	11
SCANA CORPORATION NEW		COM	80589M102	1,599	61,440	SH	DEF	12
SCANSOURCE		COM	806037107	503	8,670	SH	DEF	3
SCANSOURCE		COM	806037107	61	1,050	SH	DEF	12
SCANSOFT		COM	80603P107	5	1,557	SH	DEF	12
HENRY SCHEIN		COM	806407102	4,795	90,900	SH	DEF	3
HENRY SCHEIN		COM	806407102	180	3,415	SH	DEF	12
SCHERING A G SPONS ADR		COM	806585204	366	7,560	SH	DEF	6
SCHERING-PLOUGH CORP.		COM	806605101	2,095	98,250	SH	DEF	1
SCHERING-PLOUGH CORP		COM	806605101	4,080	191,357	SH	DEF	2
SCHERING PLOUGH CORP		COM	806605101	4,046	189,794	SH	DEF	3

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

SCHERING-PLOUGH	COM	806605101	330	15,500	SH	DEF	4
SCHERING PLOUGH CORP	COM	806605101	905	42,425	SH	DEF	5
SCHERING PLOUGH CORP	COM	806605101	9,933	465,900	SH	DEF	6
SCHERING-PLOUGH CORP	COM	806605101	207	9,713	SH	DEF	9
SCHERING-PLOUGH CORP	COM	806605101	267	12,505	SH	DEF	11
SCHERING PLOUGH CORP	COM	806605101	9,921	465,344	SH	DEF	12
SCHERING-PLOUGH CORP	COM	806605101	6,887	203,700	SH	DEF	15
SCHLOTZSKYS	COM	806832101	249	64,054	SH	DEF	6
SCHLUMBERGER LTD.	COM	806857108	296	7,700	SH	DEF	1
SCHLUMBERGER LIMITED	COM	806857108	6,607	171,791	SH	DEF	2
SCHLUMBERGER LTD	COM	806857108	514	13,376	SH	DEF	3
SCHLUMBERGER LTD	COM	806857108	2,514	65,375	SH	DEF	5
SCHLUMBERGER LTD	COM	806857108	3,175	82,541	SH	DEF	6
SCHLUMBERGER LIMITED	COM	806857108	1,038	26,996	SH	DEF	9
SCHLUMBERGER LTD	COM	806857108	529	13,754	SH	DEF	11
SCHLUMBERGER LTD	COM	806857108	4,478	116,431	SH	DEF	12
SCHLUMBERGER LTD	COM	806857108	3,171	52,000	SH	DEF	15
SCHLUMBERGER	COM	806857108	175	4,400	SH	DEF	
SCHOLASTIC CORP	COM	807066105	7	150	SH	DEF	12
SCHOOL SPECIALTY	COM	807863105	2	92	SH	DEF	12
SCHUFF INTL	COM	808156103	76	59,500	SH	DEF	6
SCHULMAN A NASD INDL	COM	808194104	4,893	282,360	SH	DEF	3
A SCHULMAN	COM	808194104	156	9,021	SH	DEF	12
SCHWAB CHARLES CORP.	COM	808513105	2,314	265,994	SH	DEF	2
SCHWAB CHARLES CORP.	COM	808513105	61	7,000	SH	DEF	7
SCHWAB CHARLES CORP.	COM	808513105	30	3,400	SH	DEF	9
CHARLES SCHWAB CORP NEW	COM	808513105	592	67,998	SH	DEF	12
SCHWAB (CHARLES) CORP.	COM	808513105	46	3,300	SH	DEF	15
SCHWEITZER-MAUDUIT INTL	COM	808541106	1	40	SH	DEF	2
SCHWEITZER-MAUDUIT	COM	808541106	5,182	242,700	SH	DEF	6
SCICLONE PHARMACEUTICALS	COM	80862K104	447	151,400	SH	DEF	12
SCIENTIFIC-ATLANTA	COM	808655104	115	9,200	SH	DEF	2
SCIENTIFIC ATLANTA	COM	808655104	5,845	467,250	SH	DEF	3
SCIENTIFIC-ATLANTA	COM	808655104	4	300	SH	DEF	4
SCIENTIFIC ATLANTA	COM	808655104	364	29,085	SH	DEF	6
SCIENTIFIC ATLANTA	COM	808655104	644	51,500	SH	DEF	12
SCIENTIFIC GAMES CORP	COM	80874P109	129	19,200	SH	DEF	12
SCIOS	COM	808905103	242	9,500	SH	DEF	3
SCIOS	COM	808905103	78	3,078	SH	DEF	12
SCIQUEST	COM	80908Q107	1	2,000	SH	DEF	12
SCITEX CORP LTD	COM	809090103	8	5,565	SH	DEF	12
THE SCOTTS CO CLASS A	COM	810186106	229	5,500	SH	DEF	2
SCOTT'S	COM	810186106	83	2,000	SH	DEF	4
SCOTTS CO-CL A	COM	810186106	38	900	SH	DEF	12
SCREAMINGMEDIA	COM	810883108	16	12,000	SH	DEF	12
SCRIPPS CO E W CL A	COM	811054204	194	2,800	SH	DEF	2
E W SCRIPPS CO NEW-CL A	COM	811054204	62	900	SH	DEF	12
SCUDDER HIGH OME TR	UNIT	811153105	119	22,975	SH	DEF	12
SCUDDER GLOBAL HIGH OME	UNIT	81115E101	3	500	SH	DEF	12
SCUDDER INTER GOVT TR	UNIT	811163104	110	15,228	SH	DEF	12
SCUDDER NEW ASIA FUND	UNIT	811183102	19	2,500	SH	DEF	12
SCUDDER MULTI-MARKET OME TR	UNIT	81118Q101	117	15,955	SH	DEF	12
SCUDDER STRATEGIC MUN OME	UNIT	811234103	83	6,817	SH	DEF	12
SEA CONTAINERS LTD	COM	811371103	6	632	SH	DEF	12
SEA CONTAINERS LTD-CL A	COM	811371707	41	3,835	SH	DEF	12
SEABULK INTL	COM	81169P101	33	5,754	SH	DEF	12
SEACOAST BANKING CORP FLA	COM	811707306	104	5,400	SH	DEF	7
SEACOAST BANKING CORPORATION	COM	811707306	1,709	89,079	SH	DEF	12
SEACOAST FINANCIAL SERVICES	COM	81170Q106	60	3,000	SH	DEF	12
ESC SEAGATE TECHNOLOGY	COM	811804988	0	1,335	SH	DEF	6
SEACOR SMIT	COM	811904101	5,208	127,050	SH	DEF	3
SEACOR SMIT	COM	811904101	12,965	316,300	SH	DEF	6

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

SEACOR HOLDINGS	COM	811904101	5119	124,875	SH	DEF	7
SEALED AIR CORP.	COM	81211K100	29	1,700	SH	DEF	2
SEALED AIR CORP	COM	81211K100	2,593	153,550	SH	DEF	3
SEALED AIR CORP NEW	COM	81211K100	62	3,647	SH	DEF	12
SEALED AIR CORP NEW-\$2 CONV	PFD	81211K209	4	166	SH	DEF	12
SEARS ROEBUCK & CO	COM	812387108	96	2,472	SH	DEF	2
SEARS ROEBUCK & CO	COM	812387108	8,744	224,200	SH	DEF	3
SEARS ROEBUCK & CO	COM	812387108	469	12,024	SH	DEF	5
SEARS ROEBUCK & CO	COM	812387108	784	20,100	SH	DEF	6
SEARS ROEBUCK & CO	COM	812387108	17	442	SH	DEF	7
SEARS ROEBUCK & CO	COM	812387108	859	22,028	SH	DEF	12
SEATTLE GENETICS	COM	812578102	20	6,300	SH	DEF	12
SEATTLE GENETICS INC	COM	812578102	8	2,500	SH	DEF	
SEATTLE GENETICS INC	COM	812578102	23	5,000	SH	DEF	
SE CO LTD ADR	ADR	813113206	2	20	SH	DEF	7
SECOND BANCORP	COM	813114105	112	4,200	SH	DEF	6
SELECT SECTOR SPDR FUND	COM	81369Y100	9	509	SH	DEF	12
SLECT SECTOR SPDR FUND	COM	81369Y209	18	730	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y308	24	1,194	SH	DEF	12
SELECT SECTOR SPDR FUND	COM	81369Y407	1	39	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y506	18	843	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y605	138	6,686	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y704	1	75	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y803	429	36,269	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y886	2	132	SH	DEF	12
SECURE COMPUTING CORP	COM	813705100	8	2,582	SH	DEF	12
SEITEL NEW	COM	816074306	5	7,200	SH	DEF	12
SELAS CORP AMER	COM	816119101	82	36,000	SH	DEF	6
SELECT MED CORP	COM	816196109	7	500	SH	DEF	12
SELECTIVE INSURANCE GROUP	COM	816300107	7	300	SH	DEF	12
SELIGMAN QUALITY MUNICIPAL	UNIT	816343107	2	135	SH	DEF	12
SELIGMAN SELECT MUNICIPAL FUND	UNIT	816344105	74	6,700	SH	DEF	12
SEMICONDUCTOR HOLDRS TR	COM	816636203	251	13,100	SH	DEF	12
SEMPRA ENERGY	COM	816851109	3,878	196,398	SH	DEF	6
SEMPRA ENERGY	COM	816851109	435	22,137	SH	DEF	12
SEMITOOL	COM	816909105	149	29,000	SH	DEF	6
SENIOR HIGH OME PORTFOLIO	UNIT	81721E107	142	29,905	SH	DEF	12
SENIOR HSG PPTYS TR	COM	81721M109	2,246	200,154	SH	DEF	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	30	1,400	SH	DEF	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	469	22,200	SH	DEF	5
SENSIENT TECH CORP	COM	81725T100	744	35,200	SH	DEF	6
SENSIENT TECHNOLOGIES CORP	COM	81725T100	729	34,495	SH	DEF	12
SENSYTECH	COM	81726S101	34	3,789	SH	DEF	12
SEPRACOR	COM	817315104	2,979	568,600	SH	DEF	8
SEPRACOR	COM	817315104	17	3,174	SH	DEF	12
SEROLOGICALS CORP	COM	817523103	9,886	738,290	SH	DEF	3
SERVICE CORP. INTERNATIONAL	COM	817565104	26	7,500	SH	DEF	2
SERVICE CORP INTL	COM	817565104	2,062	592,508	SH	DEF	6
SERVICE CORP INTERNATIONAL	COM	817565104	298	85,264	SH	DEF	12
SERVICEMASTER CO	COM	81760N109	254	23,451	SH	DEF	2
SERVICEMASTER CO	COM	81760N109	3,464	319,300	SH	DEF	3
SERVICEMASTER CO	COM	81760N109	0	0	SH	DEF	9
SERVICEMASTER CO (THE)	COM	81760N109	2,285	210,610	SH	DEF	12
7-ELEVEN NEW	COM	817826209	7,393	863,508	SH	DEF	6
7-ELEVEN	COM	817826209	7	760	SH	DEF	12
SEVEN ELEVEN JAPAN-UNSP ADR	ADR	817828205	2	72	SH	DEF	7
SHARPER IMAGE CORP	COM	820013100	229	11,980	SH	DEF	3
SHAW GROUP	COM	820280105	8,573	603,700	SH	DEF	6
SHAW GROUP	COM	820280105	839	59,092	SH	DEF	12
SHAW COMMUNICATIONS	COM	82028K200	29	3,500	SH	DEF	12
SHELBOURNE PROPERTIES I	COM	821373107	1	12	SH	DEF	12
SHELL TRANSPORT & TRADING PLC	ADR	822703609	558	15,612	SH	DEF	2

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

SHELL TRANSPORT & TRADING PLC	ADR	822703609	14	402	SH	DEF	7
SHELL TRANSPORT & TRADING	COM	822703609	155	4,334	SH	DEF	12
SHENANDOAH TELECOMMUNICATIONS	COM	82312B106	172	3,380	SH	DEF	12
SHERWIN WILLIAMS CORP.	COM	824348106	19	800	SH	DEF	2
SHERWIN WILLIAMS CO	COM	824348106	7,867	332,210	SH	DEF	3
SHERWIN-WILLIAMS CO	COM	824348106	1,015	42,875	SH	DEF	5
SHERWIN WILLIAMS CO	COM	824348106	9	400	SH	DEF	6
SHERWIN WILLIAMS CO	COM	824348106	392	16,534	SH	DEF	12
SHIRE PHARMACEUTICALS	COM	82481R106	6,131	248,830	SH	DEF	6
SHOE CARNIVAL	COM	824889109	3,571	250,630	SH	DEF	3
SHOE CARNIVAL	COM	824889109	212	14,900	SH	DEF	6
SHOE CARNIVAL	COM	824889109	7	500	SH	DEF	12
SHOPKO STORES	COM	824911101	3,620	277,200	SH	DEF	3
SHOPKO STORES	COM	824911101	1,187	90,900	SH	DEF	6
SHOPKO STORES	COM	824911101	1	100	SH	DEF	12
SHOP AT HOME NEW	COM	825066301	1	500	SH	DEF	12
SHORE BANCSHARES	COM	825107105	249	11,845	SH	DEF	12
SHURGARD STORAGE CENTERS	COM	82567D104	240	7,582	SH	DEF	12
SIBNEFT-SPON ADR	ADR	825731102	4,389	231,000	SH	DEF	3
SICOR	COM	825846108	35,998	2,366,710	SH	DEF	3
SICOR	COM	825846108	32	2,105	SH	DEF	4
SICOR	COM	825846108	23	1,500	SH	DEF	12
SIEBEL SYSTEMS	COM	826170102	4	741	SH	DEF	7
SIEBEL SYSTEMS	COM	826170102	88	15,374	SH	DEF	12
SIEMENS A G SPONSORED	COM	826197501	1,313	38,627	SH	DEF	6
SIEMENS AG SPONSORED ADR	ADR	826197501	4	106	SH	DEF	7
SIERRA HEALTH SVCS	COM	826322109	10,813	602,740	SH	DEF	3
SIERRA HEALTH SERVICES	COM	826322109	4	200	SH	DEF	12
SIERRA PACIFIC RESOURCES NEW	COM	826428104	396	64,926	SH	DEF	12
SIFCO INDS	COM	826546103	134	47,100	SH	DEF	6
SIGMA-ALDRICH CORP.	COM	826552101	108	2,200	SH	DEF	2
SIGMA ALDRICH CORP	COM	826552101	310	6,300	SH	DEF	5
SIGMA-ALDRICH CORP	COM	826552101	1,462	29,681	SH	DEF	12
SILGAN HOLDINGS	COM	827048109	9,467	332,890	SH	DEF	3
SILGAN HLDGS	COM	827048109	7,241	254,600	SH	DEF	6
SILICON GRAPHICS	COM	827056102	0	354	SH	DEF	2
SILICON STORAGE TECHNOLOGY	COM	827057100	1	300	SH	DEF	2
SILICON STGE TECH	COM	827057100	60	15,400	SH	DEF	6
SILICON STORAGE TECHNOLOGY	COM	827057100	14	3,532	SH	DEF	12
SILICON VY BANCSHARE	COM	827064106	506	29,900	SH	DEF	6
SILICON VALLEY BANCSHARES	COM	827064106	7	400	SH	DEF	12
SILICONIX NEW	COM	827079203	4	200	SH	DEF	12
SILICONWARE PRECISION INDUSTRIES	ADR	827084864	1,379	551,500	SH	DEF	3
SILVER DINER	COM	827655101	1	5,100	SH	DEF	12
SILVER STANDARD RESOURCES	COM	82823L106	4	1,000	SH	DEF	12
SIMMONS 1ST NATL COR	CL A	828730200	2,268	61,000	SH	DEF	6
SIMON PROPERTY GROUP	COM	828806109	71	2,000	SH	DEF	2
SIMON PROPERTY GROUP	COM	828806109	18,322	512,800	SH	DEF	3
SIMON PROPERTY GROUP	COM	828806109	0	0	SH	DEF	9
SIMON PROPERTY GROUP	COM	828806109	2,843	79,576	SH	DEF	12
SIMON PPTY GROUP	COM	828806109	532	10,500	SH	DEF	15
SIMPSON MANUFACTURING CO	COM	829073105	6	200	SH	DEF	12
SIMTEK CORP	COM	829204106	1	4,000	SH	DEF	12
SLAIR BROADCAST GROUP	COM	829226109	12	870	SH	DEF	12
SLAIR BROADCAST GROUP	PFD	829226505	2	45	SH	DEF	12
SINGAPORE TELEMUNICATIONS LTD	ADR	82929R106	9	1,100	SH	DEF	2
SINOPEC SHANGHAI - SPONS ADR	ADR	82935M109	4	400	SH	DEF	2
SIRIUS SATELLITE RADIO	COM	82966U103	11	11,340	SH	DEF	12
SITEL CORP	COM	82980K107	5	2,650	SH	DEF	12
SIX FLAGS	COM	83001P109	0	50	SH	DEF	6
SIX FLAGS	COM	83001P109	5	1,300	SH	DEF	12
SIZELER PROPERTY INVESTORS	COM	830137105	11	1,125	SH	DEF	12



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

SKECHERS USA	COM	830566105	1,095	114,740	SH	DEF	3
SKECHERS U S A	CL A	830566105	2,731	286,300	SH	DEF	6
SKECHERS USA	COM	830566105	10	1,100	SH	DEF	12
SKY FINANCIAL GROUP	COM	83080P103	54	2,696	SH	DEF	2
SKY FINANCIAL GROUP	COM	83080P103	1,412	70,900	SH	DEF	3
SKY FINL GROUP	COM	83080P103	1	50	SH	DEF	6
SKY FINANCIAL GROUP	COM	83080P103	565	28,367	SH	DEF	12
SKYWEST NASD INDL	COM	830879102	8,296	633,320	SH	DEF	3
SKYWEST	COM	830879102	432	33,000	SH	DEF	6
SKYWORKS SOLUTIONS	COM	83088M102	2	351	SH	DEF	2
SKYWORKS SOLUTIONS	COM	83088M102	0	52	SH	DEF	6
SKYWORKS SOLUTIONS	COM	83088M102	26	5,725	SH	DEF	12
SLIPPERY ROCK FINANCIAL CORP	COM	831471107	7	500	SH	DEF	12
SMALLCAP FUND TM	UNIT	831680103	11	1,464	SH	DEF	12
SMART & FINAL	COM	831683107	104	24,400	SH	DEF	6
SMEDVIG ASA ADR	COM	83169H105	2,146	510,458	SH	DEF	6
SMITH & WESSON HOLDING CORP	COM	831756101	8	5,900	SH	DEF	12
SMITH & WOLLENSKY RESTAURANT	COM	831758107	53	12,900	SH	DEF	12
SMITH & NEPHEW P L C	COM	83175M205	4,108	66,194	SH	DEF	6
A O SMITH CORP	COM	831865209	18	630	SH	DEF	12
SMITH INTL	COM	832110100	1,342	45,800	SH	DEF	3
SMITH INTERNATIONAL	COM	832110100	15	500	SH	DEF	12
SMITHFIELD FOODS	COM	832248108	3,995	254,450	SH	DEF	6
SMITHFIELD FOODS	COM	832248108	3,406	216,945	SH	DEF	12
SMITHFIELD FOODS	COM	832248108	2,488	100,000	SH	DEF	15
THE J.M. SMUCKER PANY	COM	832696405	1,428	38,918	SH	DEF	2
THE J.M. SMUCKER PANY	COM	832696405	15	406	SH	DEF	7
SMUCKER J M COMPANY	COM	832696405	689	18,766	SH	DEF	12
SMURFIT-STONE CONTAINER CORP	COM	832727101	564	44,900	SH	DEF	5
SMURFIT-STONE CONTNR	COM	832727101	21	1,710	SH	DEF	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	9	742	SH	DEF	12
SNAP-ON	COM	833034101	294	12,800	SH	DEF	12
SOCIEDAD QUIMCA Y MINERA DE CHILLE	SADR	833635105	38	2,000	SH	DEF	2
SOCIETE GENERALE FRAN	COM	83364L109	2,726	314,450	SH	DEF	6
SOCIETE GENERALE-SPONS ADR	ADR	83364L109	2	210	SH	DEF	7
SOFTNET SYSTEMS	COM	833964109	104	45,175	SH	DEF	12
SOLA INTL	COM	834092108	3,888	386,900	SH	DEF	6
SOLETRON CORP	COM	834182107	12	5,500	SH	DEF	2
SOLETRON	COM	834182107	35	16,500	SH	DEF	4
SOLETRON CORP	COM	834182107	159	75,475	SH	DEF	5
SOLETRON CORP	COM	834182107	56	26,550	SH	DEF	6
SOLETRON CORP	COM	834182107	43	20,376	SH	DEF	12
SOLETRON CORP CONV. NOTE	CONV	834182AK3	2,293	4,013,000	PRN	DEF	16
SOLUTIA	COM	834376105	1	168	SH	DEF	2
SOLUTIA	COM	834376105	732	140,200	SH	DEF	3
SOLUTIA	COM	834376105	14	2,668	SH	DEF	12
SOMERA MUNICATN	COM	834458101	882	430,300	SH	DEF	6
SONEX RESEARCH	COM	835448101	3	15,500	SH	DEF	12
SONIC CORP	COM	835451105	120	5,200	SH	DEF	12
SONIC AUTOMOTIVE	COM	83545G102	6,934	391,770	SH	DEF	3
SONIC AUTOMOTIVE -CL A	COM	83545G102	9	500	SH	DEF	12
SONIC SOLUTIONS	COM	835460106	10	1,500	SH	DEF	12
SONICBLUE	COM	83546Q109	2	8,968	SH	DEF	12
SONICWALL	COM	835470105	5	1,900	SH	DEF	12
SONOCO PRODS CO NASD INDL	COM	835495102	234	11,000	SH	DEF	3
SONOCO PRODS CO	COM	835495102	299	14,048	SH	DEF	5
SONOCO PRODS	COM	835495102	4	200	SH	DEF	6
SONOCO PRODUCTS CO	COM	835495102	894	41,936	SH	DEF	12
SONOSITE INC	COM	83568G104	29	1,700	SH	DEF	12
SONY CORP. - SPONSORED ADR	ADR	835699307	1,113	27,090	SH	DEF	2
SONY CORP. - SPONSORED ADR	ADR	835699307	2	52	SH	DEF	7
SOTHEBYS HOLDINGS -CL A	COM	835898107	140	20,000	SH	DEF	12

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

SONUS NETWORKS	COM	835916107	0	365	SH	DEF	7
SOUNDVIEW TECHNOLOGY GROUP	COM	83611Q109	17	12,700	SH	DEF	12
SOURCE INTERLINK CO	COM	836151209	77	14,300	SH	DEF	6
SOURCE INTERLINK COMPANIES	COM	836151209	1	100	SH	DEF	12
SOUTH FINANCIAL GROUP	COM	837841105	4,307	204,240	SH	DEF	3
SOUTH FINL GROUP	COM	837841105	49	2,306	SH	DEF	12
SOUTH JERSEY INDS	COM	838518108	29	900	SH	DEF	6
SOUTH JERSEY INDUSTRIES	COM	838518108	17	517	SH	DEF	12
THE SOUTHERN PANY	COM	842587107	331	11,512	SH	DEF	2
SOUTHERN CO	COM	842587107	7,651	265,850	SH	DEF	3
SOUTHERN CO	COM	842587107	9	300	SH	DEF	6
SOUTHERN CO	COM	842587107	417	14,483	SH	DEF	9
SOUTHERN CO	COM	842587107	1,894	65,820	SH	DEF	12
SOUTHERN PANY	COM	842587107	274	6,000	SH	DEF	15
SOUTHERN COMMUNITY FINANCIAL	COM	842632101	146	23,338	SH	DEF	12
SOUTHERN CONNECTICUT BANCORP	COM	84264A102	2	235	SH	DEF	12
SOUTHERN FINL BANCORP	COM	842870107	1231	42,500	SH	DEF	7
SOUTHERN FINANCIAL BANCORP	COM	842870107	14	485	SH	DEF	12
SOUTHERN PACIFIC PETROLEUM NL	ADR	843581406	1	68	SH	DEF	2
SOUTHERN PAC PETE N L	COM	843581406	1	93	SH	DEF	12
SOUTHERN UNION	COM	844030106	186	16,443	SH	DEF	4
SOUTHERN UNION CO NEW	COM	844030106	18	1,577	SH	DEF	12
SOUTHTRUST CORP.	COM	844730101	29	1,200	SH	DEF	2
SOUTHTRUST CORP	COM	844730101	340	14,000	SH	DEF	5
SOUTHTRUST CORP	COM	844730101	4	160	SH	DEF	6
SOUTHTRUST CORP	COM	844730101	1,765	72,782	SH	DEF	12
SOUTHWEST AIRLINES CO.	COM	844741108	47	3,575	SH	DEF	2
SOUTHWEST AIRLINES	COM	844741108	232	17,775	SH	DEF	4
SOUTHWEST AIRLINES CO	COM	844741108	1,219	93,362	SH	DEF	12
STHWST BANCORP	COM	844767103	1,657	65,900	SH	DEF	6
SOUTHWEST BANCORP OF TEXAS	COM	84476R109	218	6,000	SH	DEF	5
SOUTHWEST BANCORP OF TEXAS	COM	84476R109	5190	142,550	SH	DEF	7
SOUTHWEST BANCORPORATION	COM	84476R109	252	6,925	SH	DEF	12
SOUTHWEST GAS CORP	COM	844895102	2,793	125,530	SH	DEF	3
SOUTHWEST GAS CORP	COM	844895102	220	9,905	SH	DEF	12
SOUTHWEST WATER CO	COM	845331107	24	1,680	SH	DEF	12
SOUTHWESTERN ENERGY CO	COM	845467109	3,199	266,600	SH	DEF	3
SOUTHWESTERN ENERGY	COM	845467109	4,315	359,600	SH	DEF	6
SOUTHWESTERN ENERGY CO	COM	845467109	4	300	SH	DEF	12
SOVEREIGN BANCORP	COM	845905108	6	500	SH	DEF	2
SOVEREIGN BANCORP IN	COM	845905108	2,312	179,200	SH	DEF	3
SOVEREIGN BANCORP	COM	845905108	1,133	87,808	SH	DEF	4
SOVEREIGN BANCORP	COM	845905108	5,518	427,730	SH	DEF	6
SOVEREIGN BANCORP	COM	845905108	44,058	3,415,320	SH	DEF	8
SOVEREIGN BANCORP INC.	COM	845905108	46,440	3,600,000	SH	DEF	10
SOVEREIGN BANCORP	COM	845905108	1,605	124,422	SH	DEF	12
SOVRAN SELF STORAGE	COM	84610H108	33	1,090	SH	DEF	12
SPAN-AMERICA MEDICAL SYSTEMS	COM	846396109	19	2,900	SH	DEF	12
SPARTAN MOTORS	COM	846819100	1,137	100,620	SH	DEF	3
SPARTAN MOTORS	COM	846819100	542	48,000	SH	DEF	6
SPARTAN STORES	COM	846822104	822	293,400	SH	DEF	6
SPARTECH CORP NEW	COM	847220209	4	200	SH	DEF	12
SPECTRASITE HOLDINGS	COM	84760T100	2	26,725	SH	DEF	12
SPECTRUM CONTROL	COM	847615101	27	5,500	SH	DEF	6
SPECTRUM CONTROL	COM	847615101	3	700	SH	DEF	12
SPECTRUM SIGNAL PROCESSING	COM	84763F107	23	20,000	SH	DEF	12
SPEECHWORKS INTL	COM	84764M101	1	400	SH	DEF	12
SPEECHWORKS INTL INC	COM	84764M101	12	5,000	SH	DEF	
SPEEDWAY MOTORSPORTS	COM	847788106	15	635	SH	DEF	12
SPHERION CORP	COM	848420105	25	3,600	SH	DEF	6
SPHERION CORP	COM	848420105	411	58,360	SH	DEF	12
SPHERIX	COM	84842R106	72	10,330	SH	DEF	12

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

SPINNAKER EXPL CO	COM	84855W109	1,223	42,600	SH	DEF	6
SPINNAKER EXPL CO	COM	84855W109	37	1,272	SH	DEF	12
SPORT CHALET	COM	849163100	52	7,500	SH	DEF	6
SPORTS AUTHORITY	COM	849176102	1,626	272,400	SH	DEF	3
SPRINT CORP (FON GROUP)	COM	852061100	328	35,913	SH	DEF	2
SPRINT CORP	COM	852061100	1,198	131,380	SH	DEF	3
SPRINT CORP (FON GRP)	COM	852061100	6,172	676,776	SH	DEF	6
SPRINT CORP. (FON GROUP)	COM	852061100	42	4,590	SH	DEF	9
SPRINT CORP	COM	852061100	737	80,773	SH	DEF	12
SPRINT CORP. (PCS GROUP)	COM	852061506	17	8,922	SH	DEF	2
SPRINT CORP PCS GROUP	COM	852061506	78	39,700	SH	DEF	5
SPRINT CORP PCS GROUP SER 1	COM	852061506	120	61,232	SH	DEF	12
SPRINT CORPORATION COM	COM	852061506	10	5,000	SH	DEF	
STAGE STORES	COM	85254C305	2,807	129,400	SH	DEF	3
STANCORP FINANCIAL GROUP	COM	852891100	8675	163,996	SH	DEF	7
STAMFORD INTERNATIONAL	COM	852902105	1	800	SH	DEF	7
STANDARD L CORP	COM	853258101	2,730	163,100	SH	DEF	6
STANDARD MANAGEMENT CORP	COM	853612109	2	420	SH	DEF	2
STANDARD MGMT CORP	COM	853612109	571	114,300	SH	DEF	6
STANDARD MICROSYSTEMS	COM	853626109	14	920	SH	DEF	4
STANDARD MOTOR PRODUCTS	COM	853666105	16	1,500	SH	DEF	2
STANDARD PAC CORP	COM	85375C101	9,993	427,400	SH	DEF	6
STANDARD REGISTER CO NASD INDL	COM	853887107	881	36,720	SH	DEF	3
STANDEX INTL CORP	COM	854231107	5,444	267,950	SH	DEF	6
STANLEY FURNITURE	COM	854305208	1,044	49,150	SH	DEF	6
STANLEY FURNITURE CO NEW	COM	854305208	8	400	SH	DEF	12
LA COMPAGNIE STANLEY WORKS	COM	854616109	438	13,396	SH	DEF	12
STAPLES	COM	855030102	92	7,172	SH	DEF	2
STAPLES	COM	855030102	9,486	741,650	SH	DEF	3
STAPLES	COM	855030102	292	22,800	SH	DEF	5
STAPLES	COM	855030102	323	25,240	SH	DEF	12
STAPLES	COM	855030102	2,481	122,300	SH	DEF	15
STAR GAS PARTNERS LP	COM	85512C105	283	15,989	SH	DEF	12
STARGAS PARTNERS, LP	COM	85512C105	53	3,000	SH	DEF	
STAR SCIENTIFIC	COM	85517P101	9	7,200	SH	DEF	12
STARBUCKS CORP	COM	855244109	58	2,800	SH	DEF	2
STARBUCKS CORP	COM	855244109	21	1,000	SH	DEF	7
STARBUCKS CORP	COM	855244109	537	26,025	SH	DEF	12
STARBUCKS	COM	855244109	126	6,000	SH	DEF	
STARTEK INC	COM	85569C107	35	1,600	SH	DEF	3
STATE AUTO FINANCIAL CORP	COM	855707105	35	2,330	SH	DEF	12
STARTECH ENVIRONMENTAL CORP	COM	855906103	3	1,858	SH	DEF	12
STARWOOD HOTELS & RESORTS WORLDWIDE	COM	85590A203	51	2,268	SH	DEF	2
STARWOOD HTLS&RES	COM	85590A203	10	470	SH	DEF	6
STARWOOD HOTELS & RESORTS WORLDWIDE	COM	85590A203	2	100	SH	DEF	7
STARWOOD HOTELS & RESORTS	COM	85590A203	330	14,800	SH	DEF	12
STARWOOD HOTELS	COM	85590A203	7	200	SH	DEF	15
STATE FINANCIAL SERVICES CORP	COM	856855101	24	1,720	SH	DEF	12
STATE STREET CORP.	COM	857477103	27,941	723,117	SH	DEF	1
STATE STREET CORP	COM	857477103	79	2,040	SH	DEF	2
STATE STREET	COM	857477103	27	699	SH	DEF	4
STATE STREET CORP	COM	857477103	58	1,500	SH	DEF	7
STATE STREET CORP	COM	857477103	468	12,121	SH	DEF	11
STATE STREET CORP	COM	857477103	3,404	88,100	SH	DEF	12
STATEN ISLAND BANCORP	COM	857550107	3,005	172,700	SH	DEF	3
STATEN ISLAND BANCORP	COM	857550107	28	1,600	SH	DEF	12
STATION CASINOS	COM	857689103	139	8,200	SH	DEF	2
STATION CASINOS	COM	857689103	2	100	SH	DEF	12
STEAK N SHAKE CO	COM	857873103	6	503	SH	DEF	12
STEEL DYNAMICS	COM	858119100	3	200	SH	DEF	12
STEEL TECHNOLOGIES NASD INDL	COM	858147101	304	17,900	SH	DEF	3
STEEL TECHNOLOGIES	COM	858147101	2,610	153,900	SH	DEF	6

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

STEELCASE CL A	CL A	858155203	210	20,100	SH	DEF	4
STEELCASE	CL A	858155203	3	300	SH	DEF	6
STEELCASE -MICH CL A	COM	858155203	14	1,300	SH	DEF	12
STEIN MART	COM	858375108	212	36,260	SH	DEF	12
STEINWAY MUSICAL INS	COM	858495104	1,906	124,200	SH	DEF	6
STEMCELLS	COM	85857R105	2	3,000	SH	DEF	12
STEPAN CO	COM	858586100	3,670	136,700	SH	DEF	6
STERLING BANCSHARES	COM	858907108	67	5,150	SH	DEF	12
STERIS CORP.	COM	859152100	79	3,157	SH	DEF	2
STERIS CORP	COM	859152100	9,826	394,465	SH	DEF	3
STERIS CORP	COM	859152100	50	2,000	SH	DEF	12
STERLING BANCORP	COM	859158107	1,174	44,253	SH	DEF	6
STERLING FINANCIAL CORP-PA	COM	859317109	177	7,607	SH	DEF	12
STERLING FINL CORP	COM	859319105	2,909	160,431	SH	DEF	6
STEWART & STEVENSON	COM	860342104	173	17,700	SH	DEF	6
STEWART & STEVENSON SERVICES	COM	860342104	387	39,490	SH	DEF	12
STEWART ENTERPRISES	CL A	860370105	9,281	1,819,900	SH	DEF	6
STEWART ENTERPRISES -CL A	COM	860370105	62	12,085	SH	DEF	12
STEWART INFO SVCS CO	COM	860372101	6,123	286,800	SH	DEF	6
STILLWATER MNG CO	COM	86074Q102	6,837	1,138,571	SH	DEF	6
STILLWATER MINING CO	COM	86074Q102	11	1,768	SH	DEF	12
STILLWATER MINING CO	COM	86074Q102	10	1,000	SH	DEF	15
STILWELL FINANCIAL	COM	860831106	6,076	503,412	SH	DEF	2
STILWELL FINL	COM	860831106	1	100	SH	DEF	6
STILWELL FINANCIAL	COM	860831106	1,693	140,293	SH	DEF	12
STOCHASTIC MODELS	COM	860902105	0	35,000	SH	DEF	7
STMICROELECTRONICS N V	COM	861012102	2,306	170,400	SH	DEF	3
***STMICROELECTRONICS N V	COM	861012102	38	2,783	SH	DEF	12
STONE & WEBSTER	COM	861572105	1	2,750	SH	DEF	12
STONE & WEBSTER INC	COM	861572105	18	50,000	SH	DEF	
STONE ENERGY CORP.	COM	861642106	1,222	37,606	SH	DEF	2
STONE ENERGY CORP	COM	861642106	1,385	42,600	SH	DEF	6
STONE ENERGY CORP	COM	861642106	506	15,571	SH	DEF	12
STONECUTTER MILLS CORP-CL A	COM	861793107	26	286	SH	DEF	12
STONECUTTER MILLS CORP CL B	COM	861793206	41	429	SH	DEF	12
STONERIDGE	COM	86183P102	71	4,200	SH	DEF	3
STORA ENSO AB ADR SPO	COM	86210M106	13,050	1,364,537	SH	DEF	6
STORAGE TECHNOLOGY CORP	COM	862111200	14,511	1,380,700	SH	DEF	3
STORAGE TECHNOLOGY	COM	862111200	323	30,750	SH	DEF	6
STORAGE TECHNOLOGY CORP NEW	COM	862111200	66	6,322	SH	DEF	12
STORAGE TECHNOLOGY CORP NEW	COM	862111200	53	5,000	SH	DEF	
STORAGE COMPUTER CORP	COM	86211A101	8	33,900	SH	DEF	12
STORAGENETWORKS	COM	86211E103	505	403,815	SH	DEF	12
STRATEGIC GLOBAL OME FUND	UNIT	862719101	18	1,441	SH	DEF	12
STRATOS LIGHTWAVE	COM	863100103	3	7,082	SH	DEF	12
STRATTEC SECURITY CORP	COM	863111100	26	500	SH	DEF	2
STRATTEC SEC CORP	COM	863111100	2,214	43,400	SH	DEF	6
STRATTEC SECURITY CORP	COM	863111100	9	168	SH	DEF	12
STRATUS PROPERTIES	COM	863167201	1	89	SH	DEF	12
STRAYER EDUCATION	COM	863236105	432	7,258	SH	DEF	12
STREETTRACKS SER TR	COM	86330E406	886	7,620	SH	DEF	12
STREETTRACKS SER TR	COM	86330E703	2	100	SH	DEF	12
STRIDE RITE CORP	COM	863314100	252	31,900	SH	DEF	3
STRIDE RITE CORP	COM	863314100	255	32,200	SH	DEF	6
STRIDE RITE CORP	COM	863314100	2	250	SH	DEF	12
STRYKER CORP.	COM	863667101	14,648	254,300	SH	DEF	1
STRYKER CORP	COM	863667101	146	2,540	SH	DEF	2
STRYKER CORP	COM	863667101	12	200	SH	DEF	7
STRYKER CORP	COM	863667101	904	15,700	SH	DEF	11
STRYKER CORP	COM	863667101	237	4,119	SH	DEF	12
STUDENT LOAN CORP	COM	863902102	260	2,870	SH	DEF	12
STURGIS BANCORP	COM	864087101	11	1,100	SH	DEF	12

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

STURM RUGER & CO	COM	864159108	201	16,511	SH	DEF	12
SUBURBAN PROPANE PARTNERS LP	COM	864482104	650	24,254	SH	DEF	12
SUBURBAN PROPANE PARTNERS	UNIT LTD	P864482104	0	1	SH	DEF	15
SUFFOLK BANCORP	COM	864739107	120	3,740	SH	DEF	3
SUMITOMO MITSUI BANKING CORP	ADR	865622104	2	320	SH	DEF	2
SUMMA INDS	COM	86562T105	580	62,600	SH	DEF	6
SUMMIT BANCSHARES	COM	866011109	312	14,800	SH	DEF	6
SUMMIT PROPERTIES	COM	866239106	1,271	65,500	SH	DEF	9
SUMMIT PROPERTIES	COM	866239106	210	10,846	SH	DEF	12
SUN BANCORP -PA	COM	866634108	20	876	SH	DEF	12
SUN MUNITIES	COM	866674104	24	650	SH	DEF	2
SUN INTERBREW LTD GDR REG S	GDR	86677C708	550	100,000	SH	DEF	3
SUN LIFE FINANCIAL SERVICES	COM	866796105	26	1,613	SH	DEF	12
SUN MICROSYSTEMS, INC.	COM	866810104	68	26,300	SH	DEF	1
SUN MICROSYSTEMS	COM	866810104	1,510	582,825	SH	DEF	2
SUN MICROSYSTEMS	COM	866810104	4	1,380	SH	DEF	4
SUN MICROSYSTEMS	COM	866810104	288	111,100	SH	DEF	5
SUN MICROSYSTEMS	COM	866810104	169	65,371	SH	DEF	9
SUN MICROSYSTEMS	COM	866810104	107	41,462	SH	DEF	11
SUN MICROSYSTEMS	COM	866810104	1,834	708,241	SH	DEF	12
SUN MICROSYSTEMS	COM	866810104	1,246	303,400	SH	DEF	15
SUNCOR ENERGY	COM	867229106	56	3,300	SH	DEF	12
SUNGARD DATA SYSTEMS	COM	867363103	78	4,034	SH	DEF	2
SUNGARD DATA SYSTEMS	COM	867363103	110	5,647	SH	DEF	12
SUNOCO LOGISTICS PARTNERS LP	COM	86764L108	42	1,900	SH	DEF	12
SUNOCO	COM	86764P109	7	228	SH	DEF	2
SUNOCO	COM	86764P109	5	170	SH	DEF	6
SUNOCO	COM	86764P109	389	12,896	SH	DEF	12
SUNOCO	COM	86764P109	5	100	SH	DEF	15
SUNRISE ASSISTED LVG	COM	86768K106	7,211	336,200	SH	DEF	6
SUNRISE ASSISTED LIVING	COM	86768K106	2,312	107,805	SH	DEF	12
SUNRISE ASSISTED LIVING INC	COM	86768K106	1,042	45,000	SH	DEF	
SUNTRUST BANKS	COM	867914103	513	8,350	SH	DEF	2
SUNTRUST BKS	COM	867914103	4,777	77,700	SH	DEF	3
SUNTRUST BANKS	COM	867914103	812	13,200	SH	DEF	5
SUNTRUST BANKS	COM	867914103	387	6,800	SH	DEF	6
SUNTRUST BANKS	COM	867914103	636	10,352	SH	DEF	7
SUNTRUST BANKS	COM	867914103	14,043	228,408	SH	DEF	12
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	1	1,400	SH	DEF	12
SUPERGEN	COM	868059106	7	4,000	SH	DEF	12
SUPERIOR ENERGY SERVICES	COM	868157108	3,870	595,320	SH	DEF	3
SUPERIOR ENERGY SVCS	COM	868157108	1,720	264,600	SH	DEF	6
SUPERIOR ENERGY SERVICES	COM	868157108	11	1,700	SH	DEF	12
SUPERIOR FNL COR DEL	COM	868161100	2,224	118,300	SH	DEF	6
SUPERIOR INDUSTRIES INTL	COM	868168105	31	655	SH	DEF	12
SUPERIOR SURGICL MFG	COM	868358102	1,121	99,600	SH	DEF	6
SUPERIOR UNIFORM GROUP	COM	868358102	141	12,500	SH	DEF	12
SUPERIOR TR I CONV PFD 8.50%	PFD	86836P202	2	1,700	SH	DEF	12
SUPERTEX	COM	868532102	1	100	SH	DEF	12
SUPERVALU	COM	868536103	25,624	1,586,600	SH	DEF	3
SUPERVALU	COM	868536103	219	13,550	SH	DEF	5
SUPERVALU	COM	868536103	27,029	1,676,410	SH	DEF	6
SUPERVALU	COM	868536103	839	51,979	SH	DEF	12
SUPREME INDS	CL A	868607102	639	143,573	SH	DEF	6
SUPREME INDUSTRIES -CL A	COM	868607102	6	1,337	SH	DEF	12
SUREBEAM CORP	COM	86866R102	7	3,884	SH	DEF	12
SURGUTNEFTEGAZ JSC SPON	ADR	868861204	154	9,570	SH	DEF	3
SUSQUEHANNA BANCSHARES	COM	869099101	45	2,100	SH	DEF	3
SUSQUEHANNA BANCSHARES -PA	COM	869099101	541	24,974	SH	DEF	12
SWIFT ENERGY CO	COM	870738101	2,371	228,000	SH	DEF	6
SWIFT ENERGY CO	COM	870738101	24	2,320	SH	DEF	12
SWIFT TRANSPORT CO	COM	870756103	4,134	264,980	SH	DEF	6

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

SWIFT TRANSPORTATION CO	COM	870756103	697	44,685	SH	DEF	12
SWIRE PACIFIC LTD SPONSORED	ADR	870794302	3	640	SH	DEF	2
SWISS HELVETIA FUND	UNIT	870875101	11	1,165	SH	DEF	12
SWISS AG	ADR	871013108	23	830	SH	DEF	2
SWITCHBOARD	COM	871045100	0	100	SH	DEF	2
SYBASE	COM	871130100	21,302	1,833,180	SH	DEF	3
SYBASE	COM	871130100	54,229	4,666,861	SH	DEF	8
SYBASE, INC.	COM	871130100	60,183	5,179,300	SH	DEF	10
SYBASE	COM	871130100	92	7,950	SH	DEF	12
SYBRON DENTAL SPECIALTIES	COM	871142105	450	32,186	SH	DEF	12
SYCAMORE NETWORKS	COM	871206108	0	100	SH	DEF	2
SYCAMORE NETWORKS	COM	871206108	6	2,690	SH	DEF	12
SYLVAN FOODS HLDGS	COM	871371100	608	52,800	SH	DEF	6
SYLVAN	COM	871371100	219	19,046	SH	DEF	12
SYLVAN LEARNING SYSTEMS	COM	871399101	86	6,316	SH	DEF	12
SYMANTEC CORP	COM	871503108	102	3,035	SH	DEF	2
SYMANTEC CORP NASD INDL	COM	871503108	12,711	377,970	SH	DEF	3
SYMANTEC CORP	COM	871503108	4,962	147,560	SH	DEF	6
SYMANTEC CORP	COM	871503108	20	602	SH	DEF	7
SYMANTEC CORP	COM	871503108	207,944	6,183,300	SH	DEF	8
SYMANTEC CORPORATION	COM	871503108	71,464	2,125,000	SH	DEF	10
SYMANTEC CORP	COM	871503108	2,698	80,116	SH	DEF	12
SYMANTEC CORPORATION	COM	871503108	20,178	600,000	SH	DEF	14
SYMBOL TECHNOLOGIES	COM	871508107	823	107,250	SH	DEF	1
SYMBOL TECHNOLOGIES	COM	871508107	10	1,282	SH	DEF	2
SYMBOL TECHNOLOGIES	COM	871508107	1	100	SH	DEF	6
SYMBOL TECHNOLOGIES	COM	871508107	157	20,496	SH	DEF	12
SYMBOL TECHNOLOGIES INC	COM	871508107	38	5,000	SH	DEF	
SYMBIAT	COM	87150R105	39	125,922	SH	DEF	12
SYMYX TECHNOLOGIES	COM	87155S108	16	1,500	SH	DEF	12
SYNALLOY CORP	COM	871565107	1	500	SH	DEF	12
SYNERGON INFO SYS LTD 144A GDR	GDR	87159M206	1,329	722,500	SH	DEF	3
SYNOPSISYS	COM	871607107	10,483	274,780	SH	DEF	3
SYNOPSISYS	COM	871607107	11,489	307,099	SH	DEF	6
SYNOPSISYS	COM	871607107	42	1,113	SH	DEF	12
SYNGENTA AG - SPON ADR	ADR	87160A100	226	20,900	SH	DEF	2
SYNPLICITY	COM	87160Y108	6	1,500	SH	DEF	12
SYNOVUS FINANCIAL CORP.	COM	87161C105	25	1,192	SH	DEF	2
SYNOVUS FINANCIAL CORP	COM	87161C105	195	9,460	SH	DEF	12
SYNTHETECH	COM	87162E100	1	1,000	SH	DEF	12
SYPRIS SOLUTIONS	COM	871655106	307	28,300	SH	DEF	12
SYSKO CORP	COM	871829107	19,417	683,921	SH	DEF	2
SYSKO	COM	871829107	33	1,145	SH	DEF	4
SYSKO CORP	COM	871829107	238	8,400	SH	DEF	5
SYSKO CORP	COM	871829107	5484	193,150	SH	DEF	7
SYSKO CORP	COM	871829107	263	9,279	SH	DEF	11
SYSKO CORP	COM	871829107	948	33,403	SH	DEF	12
SYSTEMS & PUTER TECHNOLOGY CORP	COM	871873105	10	1,437	SH	DEF	2
SYSTEX CORP GDR 144A	GDR	87203M103	4	2,370	SH	DEF	3
TBC CORP NASD INDL	COM	872180104	1,392	134,220	SH	DEF	3
TBC CORP	COM	872180104	3,205	309,100	SH	DEF	6
TBC CORP	COM	872180104	143	13,787	SH	DEF	12
TB WOODS CORP	COM	872226105	182	25,800	SH	DEF	6
TBX RESOURCES	COM	872228101	1	3,810	SH	DEF	12
TCF FINANCIAL CORP	COM	872275102	7720	182,365	SH	DEF	7
TCF FINANCIAL CORP	COM	872275102	152	3,590	SH	DEF	12
TC PIPELINES LP	COM	87233Q108	430	16,075	SH	DEF	12
TCW CONVERTIBLE SECURITIES	UNIT	872340104	170	41,600	SH	DEF	12
TCW DW TERM TRUST 2002-SBI	UNIT	87234T101	11	1,000	SH	DEF	12
TCW DW TERM TRUST 2003-SBI	UNIT	87234U108	77	7,127	SH	DEF	12
TECO ENERGY	COM	872375100	6	400	SH	DEF	2
TECO ENERGY	COM	872375100	8,990	566,090	SH	DEF	6

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

TECO ENERGY	COM	872375100	796	50,124	SH	DEF	12
TEPPCO PARTNERS LP	COM	872384102	1,082	37,066	SH	DEF	12
TEPPCO PARTNERS LP	COM	872384102	330	11,000	SH	DEF	
TESSCO TECH	COM	872386107	384	39,900	SH	DEF	6
TF FINL CORP	COM	872391107	262	12,600	SH	DEF	6
THQ NEW	COM	872443403	48	2,299	SH	DEF	12
TJX PANIES	COM	872540109	8	450	SH	DEF	2
TJX COS NEW	COM	872540109	7,827	460,400	SH	DEF	3
TJX PANIES (NEW)	COM	872540109	307	18,074	SH	DEF	5
TJX PANIES	COM	872540109	2,019	118,746	SH	DEF	6
TJX PANIES	COM	872540109	96,900	5,700,000	SH	DEF	8
TJX COMPANIES, INC.	COM	872540109	15,810	930,000	SH	DEF	10
TJX COMPANIES NEW	COM	872540109	2,869	168,772	SH	DEF	12
TLC VISION CORP	COM	872549100	20	21,280	SH	DEF	6
TLC VISION CORPORATION	COM	872549100	4	4,925	SH	DEF	12
TMBR/SHARP DRILLING	COM	87257P101	866	65,400	SH	DEF	6
TMBR/SHARP DRILLING	COM	87257P101	4	292	SH	DEF	12
TNETIX	COM	872597109	21	8,100	SH	DEF	6
T-NETIX	COM	872597109	58	22,000	SH	DEF	12
T R W	COM	872649108	92	1,570	SH	DEF	2
TRW	COM	872649108	4,951	84,562	SH	DEF	6
T R W	COM	872649108	64	1,100	SH	DEF	9
TRW	COM	872649108	410	7,010	SH	DEF	12
TSR	COM	872885108	202	43,700	SH	DEF	6
TMP WORLDWIDE	COM	872941109	6	700	SH	DEF	12
TXU CORP	COM	873168108	377	9,035	SH	DEF	2
TXU CORP	COM	873168108	33	800	SH	DEF	3
TXU CORP	COM	873168108	19,753	481,999	SH	DEF	6
TXU CORP	COM	873168108	10	237	SH	DEF	7
TXU CORP	COM	873168108	625	14,995	SH	DEF	11
TXU CORP	COM	873168108	3,787	90,801	SH	DEF	12
TXU CORP	COM	873168108	13	200	SH	DEF	15
TXU	PF	873168884	17,340	400,000	SH	DEF	13
TAB PRODUCTS CO-DELAWARE	COM	873197107	6	1,000	SH	DEF	12
TAIWAN SEMICONDUCTOR CO. LTD SPONS	AADR	874039100	57	8,911	SH	DEF	2
TAIWAN SEMICONDUCTOR - SP	ADR	874039100	164	25,829	SH	DEF	3
TAIWAN SEMICONDUCTOR	COM	874039100	8,237	1,315,750	SH	DEF	6
TAIWAN SEMICONDUCTOR CO. LTD SPONS	ADR	874039100	12	1,838	SH	DEF	7
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2,219	76,500	SH	DEF	3
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	3	100	SH	DEF	12
TALBOTS	COM	874161102	267	9,545	SH	DEF	12
TALISMAN ENERGY	COM	87425E103	9,059	225,900	SH	DEF	3
***TALISMAN ENERGY	COM	87425E103	5	125	SH	DEF	12
TALK AMERICA HOLDINGS	COM	87426R103	155	66,945	SH	DEF	12
TALK AMERICA HOLDINGS INC	COM	87426R103	12,876	5,550,000	SH	DEF	14
TALK AMERICA HOLDINGS INC	COM	87426R103	55	18,000	SH	DEF	
TANDY BRANDS ACCESS	COM	875378101	739	83,500	SH	DEF	6
TANGER FACTORY OUTLET CENTERS	COM	875465106	137	4,900	SH	DEF	7
TANGER FACTORY OUTLET CENTERS	COM	875465106	367	13,103	SH	DEF	12
TANOX	COM	87588Q109	14	1,300	SH	DEF	2
TARGET CORP.	COM	87612E106	8,267	280,045	SH	DEF	1
TARGET CORP	COM	87612E106	14,789	500,996	SH	DEF	2
TARGET CORP	COM	87612E106	3,189	108,039	SH	DEF	3
TARGET	COM	87612E106	21	710	SH	DEF	4
TARGET CORP	COM	87612E106	4,452	150,811	SH	DEF	5
TARGET CORP	COM	87612E106	794	26,905	SH	DEF	6
TARGET CORP	COM	87612E106	469	15,875	SH	DEF	11
TARGET CORP	COM	87612E106	5,750	194,779	SH	DEF	12
TARGET CORP.	COM	87612E106	3,059	65,350	SH	DEF	15
TARGETS TRUST VI	COM	87612P101	2	750	SH	DEF	12
TASTY BAKING CO.	COM	876553306	64	5,000	SH	DEF	9
TASTY BAKING CO	COM	876553306	479	37,537	SH	DEF	12

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

TAUBMAN CENTERS	COM	876664103	57	4,000	SH	DEF	2
TAUBMAN CENTERS	COM	876664103	36	2,500	SH	DEF	12
CALVIN B TAYLOR BANKSHARES	COM	876838103	10	264	SH	DEF	12
TEAMSTAFF	COM	87815U204	1	427	SH	DEF	12
TEAM SPORTS ENTERTAINMENT	COM	87815W101	14	50,000	SH	DEF	12
TECH DATA CORP NASD INDL	COM	878237106	66	2,500	SH	DEF	3
TECH DATA CORP	COM	878237106	3	120	SH	DEF	6
TECH DATA CORP	COM	878237106	121	4,583	SH	DEF	12
TECHNE CORP	COM	878377100	1,870	57,040	SH	DEF	3
TECHNE CORP	COM	878377100	13	400	SH	DEF	12
TECHNIP COFLEXIP ADR	COM	878546209	223	13,650	SH	DEF	6
TECHNITROL	COM	878555101	4,921	329,143	SH	DEF	4
TECHNITROL	COM	878555101	263	17,569	SH	DEF	12
TECHTRONIC INDS LTD S	COM	87873R101	3,871	248,073	SH	DEF	6
TECUMSEH PRODS CO	CL A	878895200	7,435	177,200	SH	DEF	6
TECUMSEH PRODUCTS CO-CL A	COM	878895200	49	1,162	SH	DEF	12
TEKELEC NASD INDL	COM	879101103	385	44,590	SH	DEF	3
TEKELEC	COM	879101103	87	10,078	SH	DEF	12
TEKTRONIX	COM	879131100	55	3,340	SH	DEF	2
TEKTRONIX	COM	879131100	1	50	SH	DEF	6
TEKTRONIX	COM	879131100	34	2,042	SH	DEF	12
TELECENTRO OESTE CELULAR	ADR	87923P105	541	233,000	SH	DEF	3
TELE ARGENTINA SA ADR 1 REPS 10	ADR	879273209	0	160	SH	DEF	2
TELE CORP. OF NEW	ADR	879278208	14	730	SH	DEF	2
TELECOM HOLDRS TR	COM	87927P200	2	100	SH	DEF	12
TELE ITALIA SPA S.A.	ADR	87927W106	1	10	SH	DEF	2
TELE ITALIA SPA S.A.	ADR	87927W106	2	35	SH	DEF	7
TELECOMMUNICATIONS SYSTEMS	COM	87929J103	3	3,100	SH	DEF	12
TELEDYNE TECHNOLOGIES	COM	879360105	254	13,960	SH	DEF	3
TELEDYNE TECHNOLOGIES	COM	879360105	22	1,224	SH	DEF	12
TELEFLEX	COM	879369106	46	1,000	SH	DEF	2
TELEFLEX	COM	879369106	6,624	145,337	SH	DEF	12
TELEFONICA SA SPONS ADR	ADR	879382208	902	40,393	SH	DEF	2
TELEFONICA S A ADR	ADR	879382208	313	14,000	SH	DEF	3
TELEFONICA DE ESPANA	COM	879382208	5,164	227,711	SH	DEF	6
TELEFONICA SA SPONS ADR	ADR	879382208	3	119	SH	DEF	7
TELEFONOS DE MEXICO SP ADR A	ADR	879403400	0	1	SH	DEF	4
TELEFONOS DE MEXICO SA SPONS	ADR	879403780	100	3,554	SH	DEF	2
TELEFONOS DE MEXICO S A ADR REP ORD	ADR	879403780	390	13,872	SH	DEF	3
TELEFONOS DE MEXICO	COM	879403780	2,265	76,780	SH	DEF	6
TELEFONOS DE MEXICO	SPON ADR	879403780	4	100	SH	DEF	15
TELEPHONE & DATA SYSTEMS	COM	879433100	256	5,065	SH	DEF	2
TELEPHONE & DATA SYS	COM	879433100	4,184	82,940	SH	DEF	6
TELEPHONE & DATA SYSTEMS	COM	879433100	13	250	SH	DEF	12
TELIK	COM	87959M109	238	19,200	SH	DEF	3
TELIK	COM	87959M109	502	40,550	SH	DEF	12
TELLABS	COM	879664100	4	1,000	SH	DEF	2
TELLABS	COM	879664100	222	54,550	SH	DEF	5
TELLABS	COM	879664100	104	25,500	SH	DEF	6
TELLABS	COM	879664100	593	145,809	SH	DEF	9
TELLABS	COM	879664100	502	123,416	SH	DEF	12
TELLABS	COM	879664100	6	900	SH	DEF	15
TELUS CORP	COM	87971M202	1	130	SH	DEF	2
***TELUS CORPORATION	COM	87971M202	2	253	SH	DEF	12
TEMPLE INLAND	COM	879868107	93	2,400	SH	DEF	2
TEMPLE INLAND	COM	879868107	222	5,750	SH	DEF	5
TEMPLE INLAND	COM	879868107	547	14,150	SH	DEF	6
TEMPLE INLAND	COM	879868107	134	3,473	SH	DEF	12
TEMPLETON DRAGON FUND	UNIT	88018T101	163	21,550	SH	DEF	12
TEMPLETON CHINA WORLD FUND	UNIT	88018X102	124	14,110	SH	DEF	12
TEMPLETON EMERGING MARKETS	UNIT	880190103	17	1,750	SH	DEF	12
TEMPLETON EMERGING MARKETS	UNIT	880191101	22	3,080	SH	DEF	12



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

TEMPLETON EMERGING MARKETS	UNIT	880192109	1,823	173,287	SH	DEF	12
TEMPLETON GLOBAL OME FUND	UNIT	880198106	4,234	581,569	SH	DEF	12
TENET HEALTHCARE CORP	COM	88033G100	76	1,539	SH	DEF	2
TENET HEALTHCARE CORP	COM	88033G100	9,025	182,320	SH	DEF	3
TENET HEALTHCARE CORP	COM	88033G100	506	10,224	SH	DEF	5
T HEALTHCARE CORP	COM	88033G100	1	20	SH	DEF	6
TENET HEALTHCARE CORP	COM	88033G100	4361	88,100	SH	DEF	7
TENET HEALTHCARE CORP	COM	88033G100	1,321	26,686	SH	DEF	12
TENGASCO (NEW)	COM	88033R205	29	9,855	SH	DEF	12
TENGTU INTERNATIONAL CORP	COM	88033T102	6	10,000	SH	DEF	15
TENNANT CO	COM	880345103	29	900	SH	DEF	2
TENNANT CO	COM	880345103	9	276	SH	DEF	12
TENNECO AUTOMOTIVE	COM	880349105	299	71,100	SH	DEF	3
TENNECO AUTOMOTIVE	COM	880349105	2	361	SH	DEF	12
TERADYNE	COM	880770102	253	26,334	SH	DEF	12
TERAYON COMMUNICATION SYSTEMS	COM	880775101	20	8,760	SH	DEF	12
TEREX CORP	COM	880779103	98	5,800	SH	DEF	6
TEREX CORP NEW	COM	880779103	111	6,557	SH	DEF	12
TERAFORCE TECHNOLOGY CORP	COM	88077T109	0	1,000	SH	DEF	2
TERAFORCE TECHNOLOGY CORP	COM	88077T109	1	4,500	SH	DEF	12
TESCO PLC-ADR	COM	881575302	3,947	412,953	SH	DEF	6
TESCO PLC SA	ADR	881575302	2	160	SH	DEF	7
TESORO PETE CORP	COM	881609101	1,039	371,000	SH	DEF	6
TESORO PETROLEUM CORP	COM	881609101	1	300	SH	DEF	12
TEVA PHARMACEUTICAL-SP	ADR	881624209	24	355	SH	DEF	2
TEVA PHARM INDS	ADR	881624209	3,397	50,700	SH	DEF	3
TETRA TECHNOLOGIES	COM	88162F105	2,920	144,900	SH	DEF	6
TETRA TECHNOLOGIES DEL	COM	88162F105	2	100	SH	DEF	7
TETRA TECH	COM	88162G103	473	59,200	SH	DEF	6
TETRA TECH NEW	COM	88162G103	62	7,700	SH	DEF	12
TEXACO	COM	881694103	0	0	SH	DEF	9
TEXAS INDS	COM	882491103	2,091	86,100	SH	DEF	6
TEXAS INDUSTRIES	COM	882491103	1,748	72,000	SH	DEF	12
TEXAS INSTRUMENTS	COM	882508104	4,130	279,652	SH	DEF	2
TEXAS INSTRS	COM	882508104	2,945	199,370	SH	DEF	3
TEXAS INSTRUMENTS	COM	882508104	5,799	392,625	SH	DEF	4
TEXAS INSTRUMENTS	COM	882508104	816	55,250	SH	DEF	5
TEXAS INSTRUMENTS	COM	882508104	757	51,274	SH	DEF	11
TEXAS INSTRUMENTS	COM	882508104	4,068	275,402	SH	DEF	12
TEXAS INSTRUMENTS	COM	882508104	84	3,600	SH	DEF	15
TEXAS PACIFIC LAND TRUST	COM	882610108	300	7,775	SH	DEF	12
TEXAS REGIONAL BANCSHARES	COM	882673106	8623	257,476	SH	DEF	7
TEXAS REGIONAL BANCSHARES	COM	882673106	105	3,150	SH	DEF	12
THAI FUND	UNIT	882904105	16	5,000	SH	DEF	12
THAI CAPITAL FUND NEW	COM	882905201	1	350	SH	DEF	12
TEXTRON CAPITAL I TRUST	PF	883198202	25	1,000	SH	DEF	2
TEXTRON	COM	883203101	152	4,450	SH	DEF	2
TEXTRON	COM	883203101	15,602	457,540	SH	DEF	6
TEXTRON	COM	883203101	5,803	170,174	SH	DEF	12
THERAGENICS CORP	COM	883375107	13	3,000	SH	DEF	12
THERASENSE	COM	883381105	55	3,945	SH	DEF	12
THERMO ELECTRON CORP.	COM	883556102	26	1,635	SH	DEF	2
THERMO ELECTRON CORP	COM	883556102	497	30,800	SH	DEF	6
THERMO ELECTRON CORP.	COM	883556102	13	800	SH	DEF	7
THERMO ELECTRON CORP	COM	883556102	84	5,193	SH	DEF	12
THOMAS & BETTS CORP	COM	884315102	3	200	SH	DEF	12
THOMAS INDS	COM	884425109	25	1,000	SH	DEF	3
THOMAS INDS	COM	884425109	226	9,100	SH	DEF	6
THORATEC CORP	COM	885175307	92	11,700	SH	DEF	12
THORNBURG MTG ASSET CORP	COM	885218107	19,363	1,030,495	SH	DEF	3
THORNBURG MORTGAGE	COM	885218107	43	2,300	SH	DEF	12
3 CORP.	COM	885535104	1	225	SH	DEF	2

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

3 CORP	COM	885535104	5,244	1,330,994	SH	DEF	6	1,
3COM CORP	COM	885535104	52	13,195	SH	DEF	12	
3COM CORP	COM	885535104	20	5,000	SH	DEF		
3-D SYSTEMS CORP-DEL NEW	COM	88554D205	5	700	SH	DEF	12	
THREE FIVE SYSTEMS	COM	88554L108	2	450	SH	DEF	12	
3TEC ENERGY CORP	COM	88575R308	1	43	SH	DEF	6	
36ONETWORKS SUB VTG SHS	COM	88575T205	0	1,000	SH	DEF	6	
3M COMPANY	COM	88579Y101	769	6,997	SH	DEF	1	
3M PANY	COM	88579Y101	2,397	21,797	SH	DEF	2	
3M CO	COM	88579Y101	9,483	86,229	SH	DEF	3	
3M CO.	COM	88579Y101	27	242	SH	DEF	4	
3M PANY	COM	88579Y101	1,649	14,994	SH	DEF	5	
3M PANY	COM	88579Y101	144	1,306	SH	DEF	7	
3M PANY	COM	88579Y101	504	4,579	SH	DEF	11	
3M COMPANY	COM	88579Y101	5,161	46,931	SH	DEF	12	
3M CO.	COM	88579Y101	343	1,965	SH	DEF	15	
THREE RIVERS BANCORP	COM	885CSH999	6	375	SH	DEF	12	
TIBCO SOFTWARE	COM	88632Q103	828	220,721	SH	DEF	6	
TICKETMASTER	COM	88633P203	6	400	SH	DEF	12	
TIDEWATER	COM	886423102	2,542	94,200	SH	DEF	3	
TIDEWATER	COM	886423102	41,640	1,547,695	SH	DEF	6	1,
TIDEWATER	COM	886423102	181	6,700	SH	DEF	12	
TIER TECHNOLOGIES CL - B	COM	88650Q100	277	14,640	SH	DEF	3	
TIFFANY & CO. NEW	COM	886547108	9	400	SH	DEF	2	
TIFFANY & CO NEW	COM	886547108	48	2,246	SH	DEF	12	
TIMBERLAND BANCORP I	COM	887098101	887	53,000	SH	DEF	6	
TIMBERLAND CO CL A	COM	887100105	691	21,800	SH	DEF	3	
TIMBERLAND CO	CL A	887100105	12,533	395,600	SH	DEF	6	
TIMBERLAND CO-CL A	COM	887100105	79	2,500	SH	DEF	12	
TIME WARNER TELECOM	COM	887319101	6	7,060	SH	DEF	12	
TIMKEN CO	COM	887389104	811	48,400	SH	DEF	3	
TIMKEN CO	COM	887389104	34	2,000	SH	DEF	12	
TIPPERARY CORP NEW	COM	888002300	41	19,000	SH	DEF	12	
TIPPINGPOINT TECHNOLOGIES	COM	888011103	3	359	SH	DEF	12	
TITAN CORP	COM	888266103	26	2,699	SH	DEF	12	
TITAN PHARMACEUTICALS DEL	COM	888314101	2	1,000	SH	DEF	2	
TITANIUM METALS CORP	COM	888339108	3	1,900	SH	DEF	12	
TODD SHIPYARDS CORP	COM	889039103	358	25,200	SH	DEF	6	
TODDLERWATCH. RST	COM	889043923	0	10,000	SH	DEF	6	
TODHUNTER INTL	COM	889050100	243	23,800	SH	DEF	6	
TOLL BROTHERS	COM	889478103	483	22,200	SH	DEF	3	
TOLL BROTHERS	COM	889478103	203	9,326	SH	DEF	12	
TOMRA SYSTEMS ASA	ADR	889905204	18	3,000	SH	DEF	2	
TOMKINS PLC SPONSORED ADR	ADR	890030208	233	16,500	SH	DEF	2	
TOO	COM	890333107	27	1,165	SH	DEF	12	
TOOTSIE ROLL INDUSTRIES	COM	890516107	659	22,190	SH	DEF	2	
TOOTSIE ROLL	COM	890516107	63	2,116	SH	DEF	4	
TOOTSIE ROLL INDUSTRIES	COM	890516107	122	4,098	SH	DEF	12	
TOPPS	COM	890786106	0	1	SH	DEF	2	
TOPPS	COM	890786106	4,012	465,381	SH	DEF	6	
TOPPS CO	COM	890786106	3	373	SH	DEF	12	
TOR MINERALS INTL	COM	890878101	1	800	SH	DEF	12	
TORCH OFFSHORE	COM	891019101	1	150	SH	DEF	12	
TORCHMARK CORP	COM	891027104	7,263	211,995	SH	DEF	6	
TORCHMARK CORP	COM	891027104	367	10,700	SH	DEF	12	
TOREADOR RESOURCES CORP	COM	891050106	0	1	SH	DEF	2	
TORO CO	COM	891092108	7,489	133,140	SH	DEF	3	
TORO CO	COM	891092108	21,243	375,332	SH	DEF	6	
BANQUE TORONTO DOMINION	COM	891160509	123	7,000	SH	DEF	12	
TORRINGTON WATER CO	COM	891466104	54	700	SH	DEF	12	
TOTAL FINA ELF S.A. ADR	ADR	89151E109	9,441	143,366	SH	DEF	2	
TOTAL FINA ELF S.A. ADR	ADR	89151E109	10	149	SH	DEF	7	

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

TOUCH AMERICA HOLDINGS	COM	891539108	2	3,950	SH	DEF	12
TOWER AUTOMOTIVE	COM	891707101	813	121,300	SH	DEF	3
TOWER AUTOMOTIVE	COM	891707101	5,875	876,800	SH	DEF	6
TOWER AUTOMOTIVE	COM	891707101	4	600	SH	DEF	12
TOTAL SYSTEM SERVICES	COM	891906109	241	18,352	SH	DEF	12
TRACK DATA CORP	COM	891918104	13	41,820	SH	DEF	12
THE TOWN AND COUNTRY TRUST	COM	892081100	263	12,500	SH	DEF	2
TOWN & COUNTRY TRUST	COM	892081100	549	26,100	SH	DEF	12
TOYS R US	COM	892335100	499	49,010	SH	DEF	6
TOYS 'R' US	COM	892335100	877	86,177	SH	DEF	9
TOYS R US	COM	892335100	675	66,297	SH	DEF	12
TOYS R US	COM	892335100	8	500	SH	DEF	15
TOYS R US PREFER	COM	892335209	13,213	384,781	SH	DEF	6
TOYS R US	COM	892335209	1	30	SH	DEF	12
TPG NV- ADR	ADR	892339102	3	169	SH	DEF	7
TRACTOR SUPPLY CO	COM	892356106	243	7,640	SH	DEF	3
TRACTOR SUPPLY CO	COM	892356106	132	4,160	SH	DEF	12
TRAFFIX	COM	892721101	509	156,528	SH	DEF	6
TRAMMEL CROW	COM	89288R106	63	6,400	SH	DEF	6
TRANS WORLD AIRLINES	COM	893349837	0	1	SH	DEF	2
TRANS WORLD ENTMT COR	COM	89336Q100	2,501	844,402	SH	DEF	6
TRANSACTION SYS ARCHITECTS CL A	COM	893416107	273	44,100	SH	DEF	3
TRANSACTION SYSTEMS ARCHITECTS	COM	893416107	6	1,000	SH	DEF	12
TRANSACTION SYSTEMS ARCHIT	CL A	893416107	10	1,050	SH	DEF	15
TRANSAMERICA OME SHARES	UNIT	893506105	139	6,000	SH	DEF	12
TRANSATLANTIC HOLDINGS	COM	893521104	90	1,350	SH	DEF	7
TRANSATLANTIC HOLDINGS	COM	893521104	202	3,047	SH	DEF	12
TRANSCANADA PIPELINES LTD	COM	893526103	1	100	SH	DEF	12
TRANSCONTINENTAL REALTY	COM	893617209	1	62	SH	DEF	12
TRANSKARYOTIC THERAPIES	COM	893735100	16	500	SH	DEF	12
TRANSMETA CORP DEL	COM	89376R109	1	1,510	SH	DEF	12
TRAVELERS P&C CAPITAL I 8.08%	PFD	893931204	5	200	SH	DEF	2
TRANSWITCH CORP	COM	894065101	5	11,300	SH	DEF	12
TRAVELERS/AETNA PC CAP II	PFD	89420B209	25	1,000	SH	DEF	2
TRAVELERS PROPERTY CASUALTY CORP CL COM	COM	89420G109	62	4,689	SH	DEF	2
TRAVELERS PROPERTY CASUALTY	CL A	89420G109	1	43	SH	DEF	4
TRAVELERS PPTY	CL A	89420G109	9,388	711,184	SH	DEF	6
TRAVELERS PROPERTY CASUALTY CORP CL COM	COM	89420G109	5	359	SH	DEF	7
TRAVELERS PROPERTY CASUALTY CORP CL COM	COM	89420G109	517	39,157	SH	DEF	8
TRAVELERS PROPERTY CASUALTY	COM	89420G109	421	31,905	SH	DEF	12
TRAVELERS PROPERTY CASUALTY CORP.	CL A	89420G109	200	9,550	SH	DEF	15
TRAVELERS PPTY CAS CORP NEW	PFD	89420G307	1	70	SH	DEF	12
TRAVELERS PROPERTY CASUALTY CORP CL COM	COM	89420G406	131	9,670	SH	DEF	2
TRAVELERS PROPERTY CASUALTY CORP CL COMH	COM	89420G406	1,905	140,794	SH	DEF	3
TRAVELERS PROPERTY CASUALTY -	CL A	89420G406	1	88	SH	DEF	4
TRAVELERS PPTY	CL B	89420G406	2,886	213,301	SH	DEF	6
TRAVELERS PROPERTY CASUALTY CORP CL COM	COM	89420G406	10	743	SH	DEF	7
TRAVELERS PROPERTY CASUALTY	COM	89420G406	813	60,076	SH	DEF	12
TRAVELERS PROPERTY CASUALTY CORP.	CL B	89420G406	421	19,643	SH	DEF	15
TREDEGAR CORPORATION	COM	894650100	27	1,630	SH	DEF	12
TREMONT CORP-DEL NEW	COM	894745207	2	70	SH	DEF	12
TREND MICRO -SPON ADR	ADR	89486M206	2	60	SH	DEF	7
TREX PANY	COM	89531P105	70	2,550	SH	DEF	3
TREX	COM	89531P105	114	4,175	SH	DEF	12
TRI CITY BANK SHARES CORP-WISC	COM	895364107	1	15	SH	DEF	2
TRI-CONTINENTAL CORP	UNIT	895436103	376	28,551	SH	DEF	12
TRIAD HOSPITALS	COM	89579K109	3	69	SH	DEF	2
TRIAD HOSPITAL	COM	89579K109	5	129	SH	DEF	12
TRIAD GTY	COM	895925105	3,271	93,940	SH	DEF	3
TRIAD GUARANTY	COM	895925105	38	1,100	SH	DEF	12
TRIARC COS	CL A	895927101	4,665	205,585	SH	DEF	6
TRIARC COS	COM	895927101	5,372	239,296	SH	DEF	6

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

TRIARC COMPANIES INC CVT SUB DEB	CONV	895927AB7	3,700	10,000,000	PRN	DEF	16
TRIBUNE PANY	COM	896047107	98	2,350	SH	DEF	2
TRIBUNE	COM	896047107	8,105	193,855	SH	DEF	4
TRIBUNE CO NEW	COM	896047107	438	10,473	SH	DEF	12
TRIBUNE PANY	COM	896047107	66	1,000	SH	DEF	15
TRICO BANCSHARES	COM	896095106	1,288	50,900	SH	DEF	6
TRICO BANCSHARES	COM	896095106	645	25,500	SH	DEF	12
TRICO MARINE SERVICES	COM	896106101	4	1,500	SH	DEF	12
TRIMBLE NAV LTD	COM	896239100	3	300	SH	DEF	2
TRIMBLE NAVIGATION LTD	COM	896239100	1,506	152,100	SH	DEF	3
TRIMBLE NAVIGATION LTD	COM	896239100	3	300	SH	DEF	12
TRINITY PETROLEUM TRUST-CBI	COM	896556107	3	100	SH	DEF	12
TRIQUINT SEMICONDUCTOR	COM	89674K103	5	1,458	SH	DEF	12
TRIUMPH GROUP	COM	896818101	6,877	245,600	SH	DEF	6
TRIUMPH GROUP NEW	COM	896818101	36	1,300	SH	DEF	12
TRIZEC CANADA	COM	896874104	2	224	SH	DEF	12
TRIZEC PROPERTIES	COM	89687P107	12	1,025	SH	DEF	12
TROPICAL SPORTSWEAR	COM	89708P102	121	9,300	SH	DEF	6
TROVER SOLUTIONS	COM	897249108	638	159,000	SH	DEF	6
TROVER SOLUTIONS	COM	897249108	8	2,000	SH	DEF	12
TRUST CO NJ JERSEY	COM	898304100	2,502	98,300	SH	DEF	6
TRUST CO OF NEW JERSEY NEW	COM	898304100	25	996	SH	DEF	12
TRUSTCO BANK CORP N Y	COM	898349105	400	37,804	SH	DEF	12
TRUSTMARK CORP NASD INDL	COM	898402102	7,654	335,700	SH	DEF	3
TRUSTMARK CORP	COM	898402102	2,265	99,327	SH	DEF	6
TRUSTMARK CORP	COM	898402102	1,104	48,423	SH	DEF	12
TULARIK	COM	899165104	7	1,000	SH	DEF	12
TUPPERWARE CORP.	COM	899896104	7	420	SH	DEF	2
TUPPERWARE CORP	COM	899896104	14,863	894,300	SH	DEF	6
TUPPERWARE CORP	COM	899896104	544	32,720	SH	DEF	12
TURNSTONE SYSTEMS	COM	900423104	2	800	SH	DEF	12
TWEETER HOME ENTMT	COM	901167106	2,077	301,000	SH	DEF	6
TWIN DISC	COM	901476101	200	15,300	SH	DEF	6
II VI	COM	902104108	1	100	SH	DEF	12
2002 TARGET TERM TRUST	UNIT	902106103	2	116	SH	DEF	12
TYCO INTERNATIONAL LTD	COM	902124106	3,017	213,955	SH	DEF	2
TYCO INTL LTD NEW	COM	902124106	662	46,957	SH	DEF	3
TYCO INTERNATIONAL	COM	902124106	11	754	SH	DEF	4
TYCO INTERNATIONAL LTD	COM	902124106	3,096	219,569	SH	DEF	5
TYCO INTL LTD	COM	902124106	4,003	283,920	SH	DEF	6
TYCO INTERNATIONAL LTD	COM	902124106	14	1,000	SH	DEF	7
TYCO INTERNATIONAL LTD	COM	902124106	306,170	21,714,200	SH	DEF	8
TYCO INTERNATIONAL LTD	COM	902124106	1,076	631,647	SH	DEF	9
TYCO INTERNATIONAL LTD	COM	902124106	567,836	40,272,050	SH	DEF	10
TYCO INTERNATIONAL LTD	COM	902124106	191	13,547	SH	DEF	11
TYCO INTERNATIONAL LTD	COM	902124106	11,790	836,145	SH	DEF	12
TYCO INTERNATIONAL LTD	COM	902124106	83,190	5,900,000	SH	DEF	14
TYCO INTERNATIONAL	COM	902124106	182	8,150	SH	DEF	15
TYCO INTL LTD NEW	CONV	902124AC0	29	45,000	PRN	DEF	12
TYSON FOODS	COM	902494103	14	1,169	SH	DEF	2
TYSON FOODS CL A	COM	902494103	127	10,900	SH	DEF	5
TYSON FOODS	CL A	902494103	5	470	SH	DEF	6
TYSON FOODS -CL A	COM	902494103	11	950	SH	DEF	12
UAL CORP NEW	COM	902549500	2	750	SH	DEF	12
UCBH HOLDINGS	COM	90262T308	8362	212,825	SH	DEF	7
UGI CORP NEW	COM	902681105	22,163	609,710	SH	DEF	3
UGI CORP NEW	COM	902681105	9,084	246,300	SH	DEF	6
UGI CORP HOLDING CO	COM	902681105	11	300	SH	DEF	12
UGI CORP HOLDING	COM	902681105	0	1	SH	DEF	15
UICI	COM	902737105	9,688	595,820	SH	DEF	3
UNITED ILLUM CO	COM	902748102	957	27,000	SH	DEF	3
UIL HOLDING CO	COM	902748102	7,852	221,500	SH	DEF	6

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

UIL HOLDINGS CORP	COM	902748102	372	10,500	SH	DEF	12
UMB FINL CORP	COM	902788108	2,116	54,200	SH	DEF	6
UMB FINANCIAL CORP	COM	902788108	7	173	SH	DEF	12
U S B HLDG	COM	902910108	35	1,900	SH	DEF	6
UST	COM	902911106	2	80	SH	DEF	6
UST	COM	902911106	226	8,000	SH	DEF	11
UST	COM	902911106	256	9,060	SH	DEF	12
U S PLASTIC LUMBER CORP	COM	902948108	1	5,000	SH	DEF	12
U S ENERGY SYSTEMS	COM	902951102	2	2,400	SH	DEF	12
U S RESTAURANT PROPERTIES	COM	902971100	2	150	SH	DEF	12
U.S. BANCORP	COM	902973304	17,277	929,851	SH	DEF	2
US BANCORP	COM	902973304	15,354	826,379	SH	DEF	3
US BANCORP	COM	902973304	74	3,962	SH	DEF	4
US BANCORP	COM	902973304	240	12,924	SH	DEF	5
U S BANCORP	COM	902973304	26,144	1,415,709	SH	DEF	6
U.S. BANCORP	COM	902973304	341	18,344	SH	DEF	7
US BANCORP DEL	COM	902973304	3,999	215,206	SH	DEF	12
USA INTERACTIVE	COM	902984103	39	2,000	SH	DEF	2
USA INTERACTIVE	COM	902984103	4,087	210,872	SH	DEF	6
USA INTERACTIVE	COM	902984103	132,815	6,853,219	SH	DEF	8
USA INTERACTIVE	COM	902984103	358,246	18,485,368	SH	DEF	10
USA INTERACTIVE	COM	902984103	1,438	74,200	SH	DEF	12
USA INTERACTIVE - RESTRICTED	COM	9029LMCM4	38,264	1,974,400	SH	DEF	8
URS CORP	COM	903236107	5,809	350,550	SH	DEF	3
URS CORP	COM	903236107	5,350	322,900	SH	DEF	6
URS CORP NEW	COM	903236107	29	1,747	SH	DEF	12
USA TECHNOLOGIES	COM	90328S401	1	5,000	SH	DEF	12
USG CORP NEW	COM	903293405	4	1,002	SH	DEF	12
USEC	COM	90333E108	11	1,700	SH	DEF	12
U.S CONCRETE	COM	90333L102	1,773	337,677	SH	DEF	6
US 1 INDUSTRIES	COM	903369106	3	7,000	SH	DEF	12
US UNWIRED	COM	90338R104	1	800	SH	DEF	12
US ONCOLOGY	COM	90338W103	2	250	SH	DEF	12
UCAP	COM	90347N102	3	5,000	SH	DEF	12
ULTIMATE ELECTRS	COM	903849107	813	63,800	SH	DEF	6
UNIBANCO-UNI GDS BRAZIL	GDS	90458E107	2,652	373,500	SH	DEF	3
UNIBANCO-UNIAO DE BANCOS	COM	90458E107	1	200	SH	DEF	12
UNIFI	COM	904677101	44	6,955	SH	DEF	12
UNIFAB INTERNATIONAL	COM	90467L100	1	1,900	SH	DEF	12
UNIGENE LABORATORIES	COM	904753100	4	12,500	SH	DEF	12
UNILEVER PLC	ADR	904767704	51	1,410	SH	DEF	2
UNILEVER PLC	ADR	904767704	4	105	SH	DEF	7
UNILEVER PLC	SPON ADR	N904767704	145	2,500	SH	DEF	15
UNILEVER N.V.	COM	904784709	679	11,419	SH	DEF	1
UNILEVER N.V. NEW YORK SHARES	COM	904784709	1,391	23,400	SH	DEF	3
UNILEVER N V	COM	904784709	207	3,487	SH	DEF	11
UNILEVER N V	COM	904784709	475	7,998	SH	DEF	12
UNILEVER N.V.	N Y SHS	NE904784709	5	89	SH	DEF	15
UNION ACCEP CORP	CL A	904832102	1,006	249,700	SH	DEF	6
UNION PACIFIC CORP.	COM	907818108	4,755	82,169	SH	DEF	2
UNION PAC CORP	COM	907818108	8,530	147,400	SH	DEF	3
UNION PACIFIC CORP	COM	907818108	343	5,933	SH	DEF	5
UNION PAC CORP	COM	907818108	6	100	SH	DEF	6
UNION PACIFIC CORP	COM	907818108	292	5,045	SH	DEF	11
UNION PACIFIC CORP	COM	907818108	1,622	28,036	SH	DEF	12
UNION PACIFIC CAPITAL TRUST TERM	PFD	907824403	31	600	SH	DEF	2
UNION PACIFIC CAPITAL TRUST	PFD	907824403	2	35	SH	DEF	12
UNION PLANTERS CORP.	COM	908068109	21	766	SH	DEF	2
UNION PLANTERS CORP	COM	908068109	25,238	919,070	SH	DEF	3
UNION PLANTERS CORP	COM	908068109	5	180	SH	DEF	6
UNION PLANTERS CORP	COM	908068109	4,736	172,476	SH	DEF	12
UNIONBANCAL CORP	COM	908906100	85,016	2,023,703	SH	DEF	8

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

UNIONBANCAL CORPORATION	COM	908906100	26,323	626,600	SH	DEF	10
UNISOURCE ENERGY CORP	COM	909205106	32	2,120	SH	DEF	12
UNISYS	COM	909214108	3,934	561,964	SH	DEF	4
UNISYS CORP	COM	909214108	1	150	SH	DEF	6
UNISYS CORP.	COM	909214108	286	40,863	SH	DEF	9
UNISYS CORP.	COM	909214108	2,555	365,000	SH	DEF	10
UNISYS CORP AUTREFOIS	COM	909214108	695	99,264	SH	DEF	12
UNISYS CORP.	COM	909214108	27,860	3,980,000	SH	DEF	14
UNISYS CORP	COM	909214108	77	11,000	SH	DEF	
UNIT CORP	COM	909218109	433	22,600	SH	DEF	6
UNITED AUTO GROUP	COM	909440109	287	20,500	SH	DEF	3
UNITED AUTO GROUP	COM	909440109	7,516	536,500	SH	DEF	6
UNITED AUTO GROUP	COM	909440109	744	53,120	SH	DEF	12
UNITED COMMUNITY BANCORP	COM	909832107	2	117	SH	DEF	12
UNITED BANKSHARES	COM	909907107	464	15,990	SH	DEF	3
UNITED BANKSHARES	COM	909907107	73	2,500	SH	DEF	4
UNITED BANKSHARES -W VA	COM	909907107	436	15,025	SH	DEF	12
UNITED DEFENSE INDUSTRIES	COM	91018B104	125	5,300	SH	DEF	12
UNITED DOMINION REALTY TRUST	COM	910197102	243	15,300	SH	DEF	2
UNITED DOMINION REALTY TRUST	COM	910197102	1,055	66,300	SH	DEF	9
UNITED DOMINION REALTY TRUST	COM	910197102	1,723	108,301	SH	DEF	12
UNITED GUARDIAN	COM	910571108	2	400	SH	DEF	12
UNITED HEALTHCARE	COM	910581107	36	415	SH	DEF	4
UNITED INDUSTRIAL CORP	COM	910671106	13	645	SH	DEF	12
UNITED MICROELECTRONICS CORP	ADR	910873207	172	48,817	SH	DEF	3
UNITED MICROELECTRONICS	ADR	910873207	1	185	SH	DEF	7
UTD NATL BANCORP N J	COM	910909100	3,870	188,069	SH	DEF	6
UNITED NATIONAL BANCORP-N.J.	COM	910909100	313	15,200	SH	DEF	12
UNITED MOBIL HOMES	COM	911024107	588	44,390	SH	DEF	12
UNITED NATURAL FOODS	COM	911163103	1	50	SH	DEF	12
UNITED ONLINE	COM	911268100	18,298	1,876,662	SH	DEF	6
UNITED ONLINE	COM	911268100	30	3,083	SH	DEF	12
UNITED OVERSEAS BANK LTD SPONS	ADR	911271302	14	1,066	SH	DEF	2
UNITED OVERSEAS BK LT	COM	911271302	5,398	415,235	SH	DEF	6
UNITED PARCEL SERVICE CL B	COM	911312106	17,280	276,349	SH	DEF	1
UNITED PARCEL SERVICE	COM	911312106	415	6,636	SH	DEF	2
UNITED PARCEL SERVICE CL B	COM	911312106	7,637	122,140	SH	DEF	3
UNITED PARCEL SERVICE	COM	911312106	2,683	42,910	SH	DEF	5
UNITED PARCEL SERVICE	COM	911312106	34	540	SH	DEF	9
UNITED PARCEL SERVICE CL B	COM	911312106	2,464	39,405	SH	DEF	11
UNITED PARCEL SVC	COM	911312106	3,390	54,219	SH	DEF	12
UNITED PARCEL SERVICE	CL B	911312106	40	400	SH	DEF	15
UNITED PARCEL SERVICE	COM	91131UEE0	6	96	SH	DEF	4
UNITED RENTAL	COM	911363109	12,244	1,450,750	SH	DEF	6
UNITED RENTALS	COM	911363109	1,103	130,709	SH	DEF	12
US CELLULAR CORP	COM	911684108	5,221	176,500	SH	DEF	3
UNITED STATES CELLUL	COM	911684108	3,525	119,180	SH	DEF	6
US AIR GROUP	COM	911905107	0	500	SH	DEF	2
UNITED STATES LIME & MINERALS	COM	911922102	954	247,819	SH	DEF	12
U S INDUSTRIES NEW	COM	912080108	7	2,900	SH	DEF	12
UNITED STATES STEEL CORP	COM	912909108	0	19	SH	DEF	2
UNITED STATES STEEL CORP	COM	912909108	160	13,800	SH	DEF	3
UNITED STATES STEEL C	COM	912909108	7,696	656,521	SH	DEF	6
UNITED STATES STL CORP NEW	COM	912909108	679	58,474	SH	DEF	12
UNITED STATIONERS NASD INDL	COM	913004107	902	34,300	SH	DEF	3
UNITED STATIONERS	COM	913004107	14,712	559,400	SH	DEF	6
UNITED STATIONERS	COM	913004107	392	14,922	SH	DEF	12
UNITED SURGICAL PARTNERS INTL	COM	913016309	110	5,000	SH	DEF	12
UNITED TECHNOLOGIES CORP.	COM	913017109	685	12,119	SH	DEF	1
UNITED TECHNOLOGIES CORP.	COM	913017109	2,338	41,396	SH	DEF	2
UNITED TECHNOLOGIES CORP	COM	913017109	11,056	195,709	SH	DEF	3
UNITED TECHNOLOGIES CORP	COM	913017109	943	16,689	SH	DEF	5

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

UNITED TECHNOLOGIES	COM	913017109	16,714	295,880	SH	DEF	6	
UNITED TECHNOLOGIES CORP.	COM	913017109	72	1,282	SH	DEF	7	
UNITED TECHNOLOGIES CORP	COM	913017109	384	6,800	SH	DEF	11	
UNITED TECHNOLOGIES CORP	COM	913017109	4,164	73,710	SH	DEF	12	
UNITED TECHNOLOGIES CORP.	COM	913017109	278	3,105	SH	DEF	15	
UNITED THERAPEUTICS CORP DEL	COM	91307C102	3	200	SH	DEF	12	
UNITED UTILS PLC ADR	COM	91311Q105	3,107	162,265	SH	DEF	6	
UNITEDHEALTH GROUP	COM	91324P102	201	2,303	SH	DEF	2	
UNITEDHEALTH GROUP	COM	91324P102	23,564	270,170	SH	DEF	3	
UNITED HEALTH GROUP	COM	91324P102	840	9,631	SH	DEF	5	
UNITEDHEALTH GRP	COM	91324P102	532	6,100	SH	DEF	6	
UNITEDHEALTH GROUP	COM	91324P102	392,355	4,498,450	SH	DEF	8	
UNITEDHEALTH GROUP INCORPORATED	COM	91324P102	738,146	8,463,041	SH	DEF	10	8,
UNITEDHEALTH GROUP	COM	91324P102	3,235	37,092	SH	DEF	12	
UNITED HEALTHCARE CORP.	COM	91324P102	69	500	SH	DEF	15	
UNITIL CORP	COM	913259107	829	30,550	SH	DEF	12	
UNITRIN	COM	913275103	153	4,976	SH	DEF	12	
UNIVERSAL ACCESS GLOBAL HLDGS	COM	91336M105	1	5,800	SH	DEF	12	
UNIVERSAL AMERN FINL	COM	913377107	583	118,900	SH	DEF	6	
UNIVERSAL PRESSION HOLDINGS	COM	913431102	2,231	137,700	SH	DEF	3	
UNIVERSAL PR HLD	COM	913431102	8,507	525,150	SH	DEF	6	
UNIVERSAL CORP	COM	913456109	11,418	325,570	SH	DEF	3	
UNIVERSAL CORP	COM	913456109	13,979	398,600	SH	DEF	6	
UNIVERSAL DISPLAY CORP	COM	91347P105	1	200	SH	DEF	12	
UNIVERSAL FOREST PRODS	COM	913543104	5,217	277,180	SH	DEF	3	
UNIVERSAL FST PRODS	COM	913543104	5,975	317,500	SH	DEF	6	
UNIVERSAL FOREST PRODUCTS	COM	913543104	19	1,000	SH	DEF	12	
UNIVERSAL HLTH RLTY OME TR	COM	91359E105	16	613	SH	DEF	2	
UNIVERSAL HEALTH REALTY OME TRUST	COM	91359E105	371	14,300	SH	DEF	3	
UNIVERSAL SECURITY INSTRUMENTS	COM	913821302	1	175	SH	DEF	12	
UNIVERSAL STAINLES	COM	913837100	487	82,600	SH	DEF	6	
UNIVERSAL HEALTH	COM	913903100	15	300	SH	DEF	2	
UNIVERSAL HEALTH	COM	913903100	20	391	SH	DEF	7	
UNIVERSAL HEALTH SERVICES	COM	913903100	302	5,911	SH	DEF	12	
UNIVISION MUNICATIONS	COM	914906102	3	150	SH	DEF	2	
UNIVISION MUNICATIONS	COM	914906102	11	480	SH	DEF	7	
UNIVISION COMMUNICATIONS	COM	914906102	14	616	SH	DEF	12	
UNOCAL CORP.	COM	915289102	2,428	77,335	SH	DEF	2	
UNOCAL CORP	COM	915289102	4	120	SH	DEF	6	
UNOCAL CORP	COM	915289102	541	17,245	SH	DEF	12	
UNOCAL CAPITAL TRUST-6.25%	PFD	91528T207	74	1,500	SH	DEF	12	
UNIZAN FINANCIAL COR	COM	91528W101	3,042	158,595	SH	DEF	6	
UNIZAN FINL CORP	COM	91528W101	297	15,475	SH	DEF	12	
UNUMPROVIDENT CORP	COM	91529Y106	2	115	SH	DEF	2	
UNUMPROVIDENT CORP	COM	91529Y106	12,615	625,610	SH	DEF	6	
UNUMPROVIDENT CORP	COM	91529Y106	73,327	3,603,301	SH	DEF	8	
UNUMPROVIDENT CORPORATION	COM	91529Y106	78,775	3,871,000	SH	DEF	10	3,
UNUMPROVIDENT CORP	COM	91529Y106	2,135	104,905	SH	DEF	12	
UNUMPROVIDENT CORPORATION	COM	91529Y106	34,188	1,680,000	SH	DEF	14	1,
UPGRADE INTERNATIONAL CORP NEW	COM	915301204	1	2,400	SH	DEF	12	
UPM KYMMENE CORP	ADR	915436109	137	4,800	SH	DEF	2	
UPM KYMMENE CORP	COM	915436109	6,755	237,436	SH	DEF	6	
USFREIGHTWAYS CORP CO	COM	916906100	12,833	446,814	SH	DEF	6	
USFREIGHTWAYS CORP	COM	916906100	20	700	SH	DEF	12	
URBAN OUTFITTERS	COM	917047102	5	200	SH	DEF	12	
URSTADT BIDDLE PROPERTIES	COM	917286106	11	1,000	SH	DEF	12	
URSTADT BIDDLE PROPERTIES	COM	917286205	12	1,000	SH	DEF	12	
UTAH MED PRODS	COM	917488108	508	31,626	SH	DEF	6	
UTILITIES HOLDRS TR	COM	918019100	13	200	SH	DEF	12	
UTSTAR	COM	918076100	23,081	1,511,500	SH	DEF	3	1,
UTSTARCOM	COM	918076100	350	22,900	SH	DEF	12	
VA SOFTWARE CORP	COM	91819B105	1	1,605	SH	DEF	12	

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

V F CORP.	COM	918204108	58	1,600	SH	DEF	2
V F CORP	COM	918204108	3,361	93,400	SH	DEF	3
V F CORP	COM	918204108	350	9,725	SH	DEF	5
V F CORP	COM	918204108	10	280	SH	DEF	6
V F CORP	COM	918204108	202	5,622	SH	DEF	12
VAIL BANKS	COM	918779109	860	73,500	SH	DEF	6
VAIL RESORTS	COM	91879Q109	1	50	SH	DEF	12
VALASSIS MUNICATI	COM	918866104	314	8,965	SH	DEF	3
VALASSIS COMMUNICATIONS	COM	918866104	29	825	SH	DEF	12
VALASSIS COMMUNICATIONS	CONV	918866AH7	1	3,000	PRN	DEF	12
VALERO L P	COM	91913W104	152	4,225	SH	DEF	12
VALERO ENERGY CORP NEW	COM	91913Y100	128	4,830	SH	DEF	12
VALMONT IND	COM	920253101	23	1,000	SH	DEF	2
VALMONT INDS NASD INDL	COM	920253101	411	17,600	SH	DEF	3
THE VALSPAR CORP.	COM	920355104	6,214	166,585	SH	DEF	2
VALSPAR CORP	COM	920355104	6,039	161,893	SH	DEF	12
VALUECLICK	COM	92046N102	2	988	SH	DEF	12
VALUEVISION MEDIA	COM	92047K107	36	3,100	SH	DEF	2
VAN KAMPEN MUNICIPAL OME	UNIT	920909108	248	25,950	SH	DEF	12
VAN KAMPEN HIGH OME TRUST	UNIT	920911104	8	2,280	SH	DEF	12
VAN KAMPEN HIGH OME TRUST	UNIT	920913100	4	1,000	SH	DEF	12
VAN KAMPEN MUNICIPAL TRUST	UNIT	920919107	151	9,887	SH	DEF	12
VAN KAMPEN FLORIDA QUALITY	UNIT	920921103	49	3,100	SH	DEF	12
VAN KAMPEN OHIO QUALITY	UNIT	920923109	74	4,050	SH	DEF	12
VAN KAMPEN PENNSYLVANIA	UNIT	920924107	34	2,000	SH	DEF	12
VAN KAMPEN TRUST FOR INSURED	UNIT	920928108	9	500	SH	DEF	12
VAN KAMPEN TR FOR INVESTMENT	UNIT	920929106	171	10,150	SH	DEF	12
VAN KAMPEN TRUST FOR INVT	UNIT	920931102	30	1,700	SH	DEF	12
VAN KAMPEN TR FOR INVESTMENT	UNIT	920933108	35	2,000	SH	DEF	12
VAN KAMPEN TR FOR INVESTMENT	UNIT	920934106	31	1,766	SH	DEF	12
VAN KAMPEN MUNICIPAL	UNIT	920935103	42	2,467	SH	DEF	12
VAN KAMPEN ADVANTAGE	UNIT	920937109	404	22,800	SH	DEF	12
VAN KAMPEN STRATEGIC SECTOR	UNIT	920943107	47	3,200	SH	DEF	12
VAN KAMPEN BOND FUND	UNIT	920955101	212	11,450	SH	DEF	12
VAN KAMPEN OME TRUST	UNIT	920957107	92	15,525	SH	DEF	12
VAN KAMPEN SENIOR OME TRUST	UNIT	920961109	118	17,917	SH	DEF	12
VAN KAMPEN ADVANTAGE MUNICIPAL	UNIT	921124103	79	4,800	SH	DEF	12
VAN KAMPEN ADVANTAGE MUNICIPAL	UNIT	92112K107	37	2,500	SH	DEF	12
VAN KAMPEN PENNSYLVANIA VALUE	UNIT	92112T108	86	5,200	SH	DEF	12
VAN KAMPEN OHIO VALUE	UNIT	92112W101	27	1,700	SH	DEF	12
VAN KAMPEN VALUE MUNICIPAL	UNIT	921132106	17	1,100	SH	DEF	12
VANNESSA VENTURES LTD	COM	921941100	1	2,000	SH	DEF	12
VARCO INTERNATIONAL	COM	922122106	467	27,600	SH	DEF	3
VARCO INTL	COM	922122106	1	50	SH	DEF	6
VARCO INTL DEL	COM	922122106	2	100	SH	DEF	12
VARIAN	COM	922206107	17	600	SH	DEF	2
VARIAN	COM	922206107	22	800	SH	DEF	12
VARIAN SEMICONDUCTOR EQUIP	COM	922207105	10	600	SH	DEF	2
VARIAN SEMICONDUCTOR EQUIPMENT	COM	922207105	4,747	288,770	SH	DEF	3
VARIAN SEMICONDUCTOR EQUIPMENT	COM	922207105	8	500	SH	DEF	12
VARIAN MEDICAL SYSTEMS	COM	92220P105	52	1,200	SH	DEF	2
VARIAN MEDICAL SYSTEMS	COM	92220P105	25	574	SH	DEF	12
VARITEK INDS	COM	922246202	1	625	SH	DEF	12
VARSITY BRANDS	COM	92227P108	26	6,000	SH	DEF	2
VASOGEN	COM	92232F103	36	19,100	SH	DEF	12
VAXGEN NEW	COM	922390208	3	345	SH	DEF	12
VECTREN CORP	COM	92240G101	154	6,982	SH	DEF	2
VECTREN CORP	COM	92240G101	387	17,600	SH	DEF	3
VECTREN CORP	COM	92240G101	96	4,360	SH	DEF	12
VECTOR GROUP LTD	COM	92240M108	6	452	SH	DEF	7
VECTOR GROUP LTD	COM	92240M108	281	22,280	SH	DEF	12
VELOCITYHSI	COM	92257K102	0	160	SH	DEF	7



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

VENTAS	COM	92276F100	4,935	368,010	SH	DEF	3
VENTAS	COM	92276F100	36	2,700	SH	DEF	12
VENTANA MEDICAL SYSTEMS	COM	92276H106	19	1,000	SH	DEF	12
VERIDIAN CORPORATION	COM	92342R203	52	2,100	SH	DEF	12
VERITAS SOFTWARE CORP	COM	923436109	3	212	SH	DEF	2
VERITAS SOFTWARE	COM	923436109	11	725	SH	DEF	4
VERITAS SOFTWARE CORP	COM	923436109	10	655	SH	DEF	7
VERITAS SOFTWARE CORP	COM	923436109	1	90	SH	DEF	9
VERITAS SOFTWARE CORP	COM	923436109	301	20,457	SH	DEF	12
VERITAS SOFTWARE CORP.	COM	923436109	33	1,400	SH	DEF	15
VERISIGN	COM	92343E102	3	510	SH	DEF	2
VERISIGN	COM	92343E102	2,876	569,600	SH	DEF	6
VERISIGN	COM	92343E102	507	100,495	SH	DEF	12
VERISIGN INC.	COM	92343E102	25,149	4,980,000	SH	DEF	14
VERITAS DGC	COM	92343P107	420	38,880	SH	DEF	3
VERITAS DGC	COM	92343P107	51	4,700	SH	DEF	6
VERIZON	COM	92343V104	7,190	262,043	SH	DEF	1
VERIZON MUNICATIONS	COM	92343V104	8,054	293,521	SH	DEF	2
VERIZON MUNICATIONS	COM	92343V104	23,668	862,521	SH	DEF	3
VERIZON MUNICATIONS	COM	92343V104	80	2,904	SH	DEF	4
VERIZON MUNICATIONS	COM	92343V104	1,906	69,448	SH	DEF	5
VERIZON	COM	92343V104	21,147	769,058	SH	DEF	6
VERIZON MUNICATIONS	COM	92343V104	20	714	SH	DEF	7
VERIZON MUNICATIONS	COM	92343V104	2,785	101,512	SH	DEF	9
VERIZON COMMUNICATIONS	COM	92343V104	3,156	115,000	SH	DEF	10
VERIZON MUNICATIONS	COM	92343V104	2,399	87,418	SH	DEF	11
VERIZON COMMUNICATIONS	COM	92343V104	18,038	657,346	SH	DEF	12
VERIZON MUNICATIONS	COM	92343V104	3,119	71,666	SH	DEF	15
VERIZON COMUNICATIONS	COM	92343V104	558	19,900	SH	DEF	
VERINT SYSTEMS	COM	92343X100	3	400	SH	DEF	12
VERIZON GLOBAL FDG CORP CONV BOND	CONV	92344GAN6	92,089	169,750,000	PRN	DEF	16
VERMONT PURE HOLDINGS LTD	COM	924237100	18	4,300	SH	DEF	12
VERSO TECHNOLOGIES	COM	925317109	2	8,500	SH	DEF	12
VERTEX PHARMACEUTICALS	COM	92532F100	20	1,100	SH	DEF	2
VERTEX PHARMACEUTICALS	COM	92532F100	2	110	SH	DEF	7
VERTEX PHARMACEUTICALS	COM	92532F100	2	93	SH	DEF	12
VERTICALNET	COM	92532L206	1	1,520	SH	DEF	12
VESTA INSURANCE GROUP	COM	925391104	12	4,950	SH	DEF	12
VIA CLASS A	COM	925524100	4	100	SH	DEF	2
VIACOM -CL A	COM	925524100	202	4,976	SH	DEF	12
VIA CLASS B	COM	925524308	220	5,421	SH	DEF	2
VIA CL B	COM	925524308	8,492	209,409	SH	DEF	3
VIA CL B	COM	925524308	1,283	31,647	SH	DEF	5
VIA	CL B	925524308	22	550	SH	DEF	6
VIA CLASS B	COM	925524308	20	500	SH	DEF	7
VIA CLASS B	COM	925524308	61	1,500	SH	DEF	9
VIA CL B	COM	925524308	210	5,169	SH	DEF	11
VIACOM -CL B	COM	925524308	4,197	103,498	SH	DEF	12
VIA	CL B	925524308	191	2,976	SH	DEF	15
VIACOM "B" SHARES	COM	925524308	183	4,300	SH	DEF	
VIAD CORP	COM	92552R109	76	3,700	SH	DEF	3
VIAD CORP	COM	92552R109	50,462	2,470,000	SH	DEF	8
VIAD CORP	COM	92552R109	170	8,313	SH	DEF	12
VIANT CORP	COM	92553N107	10	6,000	SH	DEF	12
VIASYS HEALTHCARE	COM	92553Q209	2	131	SH	DEF	2
VIASYS HEALTHCARE	COM	92553Q209	2	146	SH	DEF	7
VIASYS HEALTHCARE	COM	92553Q209	15	997	SH	DEF	12
VICINITY CORP	COM	925653107	7	3,000	SH	DEF	12
VICOR CORP	COM	925815102	16	2,300	SH	DEF	12
VICTOR INDUSTRIES	COM	925903106	2	120,000	SH	DEF	12
VIA NETWORKS	COM	925912107	0	400	SH	DEF	6
VIEWPOINT CORP	COM	92672P108	2	700	SH	DEF	2

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

VIGNETTE CORP	COM	926734104	1	740	SH	DEF	12
VIKING CAPITAL GROUP NEW	COM	92676E208	1	5,000	SH	DEF	12
VINTAGE PETE	COM	927460105	8,408	778,500	SH	DEF	6
VION PHARMACEUTICALS	COM	927624106	19	51,450	SH	DEF	12
VIRAGEN	COM	927638106	5	30,300	SH	DEF	5
VIRAGEN	COM	927638106	2	13,333	SH	DEF	12
VIRGINIA COMM BANCORP	COM	92778Q109	61	2,550	SH	DEF	12
VIRGINIA FINANCIAL GROUP	COM	927810101	301	10,027	SH	DEF	12
VIOPHARMA	COM	928241108	1	1,400	SH	DEF	12
VIOPRO	COM	928242106	0	165	SH	DEF	7
VISHAY INTERTECHNOLOGY	COM	928298108	9	1,032	SH	DEF	2
VISHAY INTERTECH	COM	928298108	2,695	306,300	SH	DEF	6
VISHAY INTERTECHNOLOGY	COM	928298108	377	42,822	SH	DEF	12
VISTEON CORP	COM	92839U107	108	11,361	SH	DEF	2
VISTEON CORP	COM	92839U107	4,510	476,230	SH	DEF	6
VISTEON CORP	COM	92839U107	342	36,077	SH	DEF	12
VISUAL NETWORKS	COM	928444108	124	144,673	SH	DEF	12
VISX -DEL	COM	92844S105	22	2,410	SH	DEF	12
INFOCURE	COM	928483106	559	76,900	SH	DEF	3
VITESSE SEMICONDUCTOR CORP.	COM	928497106	2	3,000	SH	DEF	2
VITESSE SEMICONDUCTOR CORP	COM	928497106	5	6,854	SH	DEF	12
VITRIA TECHNOLOGY	COM	92849Q104	3	3,350	SH	DEF	12
VIVENDI UNIVERSAL-SP ADR	ADR	92851S204	3	229	SH	DEF	2
VIVENDI UNIVERSAL	COM	92851S204	270	23,700	SH	DEF	6
VIVENDI UNIVERSAL ADR	ADR	92851S204	142	12,440	SH	DEF	9
VIVUS	COM	928551100	0	3	SH	DEF	2
VIVUS	COM	928551100	3	725	SH	DEF	12
VIXEL CORP DEL	COM	928552108	2	1,500	SH	DEF	12
VNU-NV SPONSORED ADR	ADR	92856P106	3	120	SH	DEF	7
VODAFONE AIRTOUCH PLC ADS	COM	92857W100	4,907	382,470	SH	DEF	1
VODAFONE GROUP PLC NEW	ADR	92857W100	117	9,154	SH	DEF	2
VODAFONE GROUP PLC-SP ADR	COM	92857W100	164	12,800	SH	DEF	5
VODAFONE AIRTOUC (4VODFF)	COM	92857W100	1	426	SH	DEF	6
VODAFONE GROUP PLC NEW	ADR	92857W100	3	224	SH	DEF	7
VODAFONE GROUP PLC NEW	COM	92857W100	482	37,550	SH	DEF	9
VODAFONE GROUP PLC NEW	ADR	92857W100	5,036	392,500	SH	DEF	10
VORNADO REALTY TRUST MON SHS	COM	929042109	1,271	32,216	SH	DEF	2
VORNADO REALTY TRUST	COM	929042109	487	12,357	SH	DEF	12
VULCAN MATLS CO	COM	929160109	2	50	SH	DEF	6
VULCAN MATERIALS CO	COM	929160109	165	4,550	SH	DEF	12
WD 40 CO NASD INDL	COM	929236107	321	11,110	SH	DEF	3
WD 40 CO	COM	929236107	191	6,595	SH	DEF	12
WFS FINL	COM	92923B106	2,141	103,225	SH	DEF	6
WCI COMMUNITIES	COM	92923C104	10	800	SH	DEF	12
WHX CORP-CONV PFD SER A	PFD	929248201	2	500	SH	DEF	12
WGL HOLDINGS	COM	92924F106	741	30,990	SH	DEF	12
W HOLDING PANY	COM	929251106	9,174	562,805	SH	DEF	3
W-H ENERGY SERVICES	COM	92925E108	965	55,800	SH	DEF	3
W-H ENERGY SVCS	COM	92925E108	7,299	421,900	SH	DEF	6
WMS INDUSTRIES	COM	929297109	4	300	SH	DEF	12
WPP GROUP PLC SPONS A	COM	929309300	4,087	123,623	SH	DEF	6
WPP GROUP PLC SPONSORED	ADR	929309300	154,853	4,541,154	SH	DEF	8
WPP GROUP PLC	COM	929309300	644	12,995	SH	DEF	9
WPP GROUP PLC SPONSORED ADR	ADR	929309300	8,341	244,600	SH	DEF	10
W P CAREY & CO LLC	COM	92930Y107	642	25,887	SH	DEF	12
WPS RESOURCES CORP	COM	92931B106	5,646	159,300	SH	DEF	6
W P S RESOURCES CORP.	COM	92931B106	134	3,780	SH	DEF	9
WPS RESOURCES CORP	COM	92931B106	441	12,440	SH	DEF	12
WSFS FINL CORP	COM	929328102	2,556	91,270	SH	DEF	3
WSFS FINL CORP	COM	929328102	3,836	137,000	SH	DEF	6
WSFS FINANCIAL CORP	COM	929328102	6	200	SH	DEF	12
WABASH NATIONAL CORP	COM	929566107	9	1,600	SH	DEF	12

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

WACKENHUT CORRECT	COM	929798106	2,469	217,700	SH	DEF	6
WACKENHUT CORRECTIONS CORP	COM	929798106	471	41,542	SH	DEF	12
WACHOVIA CORP	COM	929903102	443	13,546	SH	DEF	2
WACHOVIA CORP	COM	929903102	17,122	523,773	SH	DEF	3
WACHOVIA	COM	929903102	13,943	426,523	SH	DEF	4
WACHOVIA CORP	COM	929903102	1,551	47,454	SH	DEF	5
WACHOVIA GROUP	COM	929903102	47,113	1,447,664	SH	DEF	6
WACHOVIA CORP	COM	929903102	75	2,300	SH	DEF	7
WACHOVIA CORP 2ND NEW	COM	929903102	526	16,087	SH	DEF	11
WACHOVIA CORP 2ND NEW	COM	929903102	13,713	419,482	SH	DEF	12
WACHOVIA CORP.	COM	929903102	161	3,100	SH	DEF	15
WADDELL & REED FINANCIAL	COM	930059100	13	762	SH	DEF	12
WAKE FOREST BANCSHARES	COM	930888102	85	5,485	SH	DEF	12
WAL-MART STORES	COM	931142103	766	15,550	SH	DEF	1
WAL-MART STORES	COM	931142103	3,832	77,828	SH	DEF	2
WAL MART STORES	COM	931142103	23,059	468,292	SH	DEF	3
WAL-MART	COM	931142103	51	1,038	SH	DEF	4
WAL MART STORES	COM	931142103	4,032	81,887	SH	DEF	5
WAL-MART STORES	COM	931142103	1080	21,925	SH	DEF	7
WAL-MART STORES	COM	931142103	1,552	31,513	SH	DEF	9
WAL-MART STORES, INC.	COM	931142103	1,723	35,000	SH	DEF	10
WAL-MART STORES	COM	931142103	5,460	110,883	SH	DEF	11
WAL-MART STORES	COM	931142103	14,334	291,108	SH	DEF	12
WALMART STORES	COM	931142103	4,916	62,955	SH	DEF	15
WALGREEN CO	COM	931422109	4,299	139,762	SH	DEF	2
WALGREEN CO	COM	931422109	3,467	112,717	SH	DEF	3
WALGREEN	COM	931422109	157	5,103	SH	DEF	4
WALGREEN CO	COM	931422109	1,809	58,820	SH	DEF	5
WALGREEN CO	COM	931422109	5967	193,970	SH	DEF	7
WALGREEN CO	COM	931422109	2,097	68,179	SH	DEF	12
WALGREEN CO.	COM	931422109	159	3,250	SH	DEF	15
WALLACE PUTER SVC	COM	932270101	8,223	465,900	SH	DEF	6
WALLACE COMPUTER SERVICES	COM	932270101	79	4,500	SH	DEF	12
WALTER INDUSTRIES	COM	93317Q105	572	46,600	SH	DEF	3
WALTER INDS	COM	93317Q105	9,108	741,700	SH	DEF	6
WARNACO GROUP -CL A	COM	934390105	1	12,500	SH	DEF	12
WARREN BANCORP	COM	934710104	39	2,500	SH	DEF	6
WASHINGTON FEDERAL	COM	938824109	2,916	130,656	SH	DEF	2
WASHINGTON FED	COM	938824109	23,011	1,031,180	SH	DEF	3
WASHINGTON FEDERAL	COM	938824109	934	41,865	SH	DEF	4
WASHINGTON FED	COM	938824109	22,184	1,002,244	SH	DEF	6
WASHINGTON FEDERAL	COM	938824109	83	3,715	SH	DEF	12
WASHINGTON MUTUAL	COM	939322103	553	17,577	SH	DEF	2
WASHINGTON MUTUAL	COM	939322103	9,019	286,590	SH	DEF	3
WASHINGTON MUTUAL	COM	939322103	2,115	67,221	SH	DEF	4
WASHINGTON MUTUAL	COM	939322103	2,587	82,217	SH	DEF	5
WASHINGTON MUT	COM	939322103	25,608	820,309	SH	DEF	6
WASHINGTON MUTUAL	COM	939322103	2559	81,325	SH	DEF	7
WASHINGTON MUTUAL	COM	939322103	269,064	8,549,849	SH	DEF	8
WASHINGTON MUTUAL	COM	939322103	844	26,816	SH	DEF	9
WASHINGTON MUTUAL, INC.	COM	939322103	512,893	16,297,848	SH	DEF	10
WASHINGTON MUTUAL	COM	939322103	310	9,845	SH	DEF	11
WASHINGTON MUTUAL	COM	939322103	10,003	317,860	SH	DEF	12
WASHINGTON MUTUAL, INC.	COM	939322103	26,750	850,000	SH	DEF	14
WASHINGTON MUTUAL	COM	939322103	452	9,500	SH	DEF	15
WASHINGTON POST CO-CL B	COM	939640108	686	1,057	SH	DEF	12
WASHINGTON POST	COM	939640108	51	50	SH	DEF	15
WASHINGTON REAL ESTATE INV TRUST	COM	939653101	231	9,100	SH	DEF	2
WASHINGTON REAL ESTATE	COM	939653101	2,619	103,183	SH	DEF	12
WASHINGTON TRUST BANCORP	COM	940610108	41	2,094	SH	DEF	12
WASTE CONNECTIONS	COM	941053100	317	9,100	SH	DEF	3
WASTE CONNECTIONS	COM	941053100	5	150	SH	DEF	12

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

WASTE INDUS USA	COM	941057101	727	126,450	SH	DEF	6
WASTE MANAGEMENT	COM	94106L109	1,012	43,400	SH	DEF	3
WASTE MANAGEMENT	COM	94106L109	7,115	305,117	SH	DEF	4
WASTE MGMT	COM	94106L109	877	37,600	SH	DEF	6
WASTE MANAGEMENT	COM	94106L109	310,343	13,308,032	SH	DEF	8
WASTE MANAGEMENT	COM	94106L109	437	400,646	SH	DEF	9
WASTE MANAGEMENT, INC.	COM	94106L109	603,838	25,893,585	SH	DEF	10 25,
WASTE MANAGEMENT DEL	COM	94106L109	5,500	235,861	SH	DEF	12
WASTE MANAGEMENT	COM	94106L109	48	1,300	SH	DEF	15
WATER PIK TECH	COM	94113U100	1,732	170,600	SH	DEF	6
WATER PIK TECHNOLOGIES	COM	94113U100	4	420	SH	DEF	12
WATERFORD STERLING CORP	COM	941443103	1	5,000	SH	DEF	12
WATERS CORP	COM	941848103	586	24,181	SH	DEF	12
WATERSIDE CAPITAL CORP	COM	941872103	17	8,566	SH	DEF	12
WATSCO	COM	942622200	31	2,200	SH	DEF	3
WATSCO	COM	942622200	778	54,400	SH	DEF	6
WATSCO	COM	942622200	4	300	SH	DEF	12
WATSON PHARMACEUTICALS	COM	942683103	257	10,475	SH	DEF	5
WATSON PHARMACEUTCLS	COM	942683103	4,648	189,620	SH	DEF	6
WATSON PHARMACEUTICALS	COM	942683103	1,025	41,810	SH	DEF	12
WATTS INDUSTRIES CLASS A	COM	942749102	5	300	SH	DEF	2
WATTS INDS CL A NASD INDL	COM	942749102	6,463	394,100	SH	DEF	3
WATTS INDUSTRIES	CL A	942749102	3,272	199,500	SH	DEF	6
WAUSAU-MOSINEE PAPER CORP	COM	943315101	230	25,000	SH	DEF	12
WAVE SYSTEMS CORP-CL A	COM	943526103	26	17,200	SH	DEF	12
WAYPOINT FINANCIAL	COM	946756103	47	2,800	SH	DEF	4
WAYPOINT FINANCIAL CORP	COM	946756103	315	18,673	SH	DEF	12
WEATHERFORD INTERNATIONAL	COM	947074100	21	575	SH	DEF	4
WEBSense	COM	947684106	2,046	176,215	SH	DEF	3
WEBMETHODS	COM	94768C108	8	1,736	SH	DEF	12
HEALTHION CORP	COM	94769M105	47	9,400	SH	DEF	3
WEBMD CORP	COM	94769M105	1,587	317,339	SH	DEF	6
WEBMD CORP	COM	94769M105	77	15,200	SH	DEF	7
WEBMD CORP	COM	94769M105	75	14,921	SH	DEF	12
WEBSTER FINL CORP WA	COM	947890109	17,881	532,500	SH	DEF	3
WEBSTER FINANCIAL CO	COM	947890109	4,705	140,100	SH	DEF	6
WEBSTER FINANCIAL CORP	COM	947890109	2,806	83,552	SH	DEF	12
WEIGHT WATCHERS INTL NEW	COM	948626106	23	530	SH	DEF	12
WEIGHT WATCHERS INTL INC	COM	948626106	101	2,400	SH	DEF	
WEINGARTEN REALTY INVESTORS	COM	948741103	65	1,774	SH	DEF	2
WEINGARTEN RLTY INVS SH BEN INT	COM	948741103	1,292	35,300	SH	DEF	3
WEINGARTEN REALTY INVESTORS	COM	948741103	2,300	62,845	SH	DEF	9
WEINGARTEN REALTY INVESTORS	COM	948741103	1,565	42,767	SH	DEF	12
WEIS MARKETS	COM	948849104	48	1,441	SH	DEF	2
WEIS MARKETS	COM	948849104	1,020	30,456	SH	DEF	12
WELLMAN	COM	949702104	711	52,100	SH	DEF	3
WELLMAN	COM	949702104	1,253	93,440	SH	DEF	6
WELLPOINT HLTH NETWORKS NEW CL A	COM	94973H108	6,868	93,700	SH	DEF	3
WELLPOINT HEALTH NETWORKS	COM	94973H108	62	850	SH	DEF	7
WELLPOINT HEALTH NETWORKS	COM	94973H108	114,880	1,567,264	SH	DEF	8
WELLPOINT HEALTH NETWORKS INC.	COM	94973H108	134,139	1,830,000	SH	DEF	10 1,
WELLPOINT HEALTH NTRKS NEW	COM	94973H108	235	3,200	SH	DEF	11
WELLPOINT HEALTH NETWORKS	COM	94973H108	354	4,833	SH	DEF	12
WELLS FARGO & CO.	COM	949746101	530	11,000	SH	DEF	1
WELLS FARGO PANY	COM	949746101	1,493	30,996	SH	DEF	2
WELLS FARGO & CO	COM	949746101	40,754	846,227	SH	DEF	3
WELLS FARGO	COM	949746101	4,010	83,264	SH	DEF	4
WELLS FARGO & CO NEW	COM	949746101	3,134	65,080	SH	DEF	5
WELLS FARGO & CO	COM	949746101	950	19,726	SH	DEF	6
WELLS FARGO PANY	COM	949746101	5989	124,349	SH	DEF	7
WELLS FARGO & CO	COM	949746101	589	12,223	SH	DEF	11
WELLS FARGO & CO-NEW	COM	949746101	8,676	180,145	SH	DEF	12

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

WELLS FARGO PANY	COM	949746101	573	7,500	SH	DEF	15	
WELLSFORD REAL PTYS	COM	950240200	2,550	149,812	SH	DEF	6	
WENDY'S INTERNATIONAL	COM	950590109	4	108	SH	DEF	2	
WENDYS INTERNATIONAL	COM	950590109	2,488	75,151	SH	DEF	12	
WERNER ENTERPRISES	NASD INDL	COM	950755108	33	1,800	SH	DEF	3
WERNER ENTERPRISES	COM	950755108	298	16,230	SH	DEF	12	
WESBANCO	COM	950810101	369	15,500	SH	DEF	6	
WESBANCO	COM	950810101	113	4,762	SH	DEF	12	
WESCO FINANCIAL CORP	COM	950817106	131	425	SH	DEF	12	
WESCO INTL	COM	95082P105	2,951	686,300	SH	DEF	6	
WEST COAST BANCORP	COM	952145100	2,326	153,660	SH	DEF	6	
WEST CORP	COM	952355105	392	28,000	SH	DEF	3	
WEST MARINE	COM	954235107	550	43,250	SH	DEF	6	
WEST MARINE	COM	954235107	10	800	SH	DEF	12	
WEST PHARMACEUTICAL SVCS	COM	955306105	9	400	SH	DEF	12	
WESTAMERICA BANCORP	COM	957090103	12	300	SH	DEF	12	
WESTAR ENERGY	COM	95709T100	6	600	SH	DEF	2	
WESTERN ENERGY	COM	95709T100	681	67,710	SH	DEF	3	
WESTAR ENERGY	COM	95709T100	3	340	SH	DEF	12	
WESTELL TECHNOLOGIES -CL A	COM	957541105	2	1,000	SH	DEF	12	
WESTERN ASSET PREMIER BD FUND	UNIT	957664105	5,375	389,740	SH	DEF	12	
WESTCORP	COM	957907108	5,707	285,329	SH	DEF	6	
WESTERN CONSORTIUM	COM	958049108	0	18,500	SH	DEF	7	
WESTERN DIGITAL CORP	COM	958102105	47	10,100	SH	DEF	3	
WESTERN DIGITAL CORP	COM	958102105	169	35,920	SH	DEF	12	
WESTERN GAS RESOURCES	COM	958259103	34	1,100	SH	DEF	12	
WESTERN SVG & LN ASSN PHOENIX AZ	COM	959432105	0	525	SH	DEF	7	
WESTERN SIERRA BANCORP	COM	959522103	3430	144,741	SH	DEF	7	
WESTERN WATER CO	COM	959881103	1	3,000	SH	DEF	12	
WESTERN WIRELESS CORP-CL A	COM	95988E204	3	1,100	SH	DEF	12	
GEORGE WESTON LIMITEE	COM	961148509	20	300	SH	DEF	12	
WESTPOINT STEVENS	COM	961238102	4	4,565	SH	DEF	12	
WESTWOOD ONE, INC.	COM	961815107	357	10,000	SH	DEF	1	
WESTWOOD ONE	NASD INDL	COM	961815107	483	13,500	SH	DEF	3
WESTWOOD ONE	COM	961815107	17	480	SH	DEF	7	
WESTWOOD ONE	COM	961815107	25	709	SH	DEF	12	
WET SEAL	CL A	961840105	3,756	375,600	SH	DEF	6	
WET SEAL -CL A	COM	961840105	80	8,000	SH	DEF	12	
WEYERHAEUSER CO.	COM	962166104	615	14,045	SH	DEF	1	
WEYERHAEUSER CO. B	COM	962166104	322	7,363	SH	DEF	1	
WEYERHAEUSER CO.	COM	962166104	359	8,200	SH	DEF	2	
WEYERHAEUSER CO	COM	962166104	4	100	SH	DEF	6	
WEYERHAEUSER CO	COM	962166104	467	10,666	SH	DEF	12	
WEYERHAEUSER CO.	COM	962166104	19	280	SH	DEF	15	
WHIRLPOOL CORP	COM	963320106	490	10,675	SH	DEF	5	
WHIRLPOOL CORP	COM	963320106	686	14,960	SH	DEF	6	
WHIRLPOOL CORP	COM	963320106	59	1,279	SH	DEF	12	
WHITE ELECTRIC DESIGNS CORP	COM	963801105	30	4,000	SH	DEF	12	
WHITMAN EDUCATION GROUP	COM	966524100	46	8,000	SH	DEF	12	
WHITNEY HOLDING CORP	COM	966612103	1,851	57,700	SH	DEF	3	
WHITNEY HOLDING CORP	COM	966612103	89	2,800	SH	DEF	12	
WHOLE FOODS MARKET	COM	966837106	86	2,000	SH	DEF	2	
WHOLE FOODS MARKET	COM	966837106	1217	28,400	SH	DEF	7	
WHOLE FOODS MARKET	COM	966837106	167	3,894	SH	DEF	12	
WILD OATS MARKETS	COM	96808B107	18	1,950	SH	DEF	2	
WILD OATS MARKETS	COM	96808B107	3	300	SH	DEF	12	
JOHN WILEY & SONS -CL A	COM	968223206	1,252	56,882	SH	DEF	12	
JOHN WILEY & SONS -CL B	COM	968223305	70	3,200	SH	DEF	12	
WILLBROS GROUP	COM	969199108	51	4,900	SH	DEF	3	
WILLIAMS MUNICATIONS GROUP	COM	969455104	0	2,000	SH	DEF	7	
WILLIAMS PANIES	COM	969457100	10	4,464	SH	DEF	2	
WILLIAMS PANIES	COM	969457100	0	175	SH	DEF	4	

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

WILLIAMS COS	COM	969457100	4,352	1,925,703	SH	DEF	6	1,
WILLIAMS COMPANIES	COM	969457100	160	70,987	SH	DEF	12	
WILLIAMS COS	COM	969457100	944	263,300	SH	DEF	15	
WILLIAMS COS	PFD	969457886	2,145	300,000	SH	DEF	13	
WILLIAMS CLAYTON EN	COM	969490101	125	14,900	SH	DEF	6	
WILLIAMS ENERGY PARTNERS L P	COM	969491109	659	20,290	SH	DEF	3	
WILLIAMS ENERGY PARTNERS L P	COM	969491109	4,546	139,887	SH	DEF	12	
WILLIAMS SONOMA	COM	969904101	308	13,016	SH	DEF	2	
WILLIAMS SONOMA NASD INDL	COM	969904101	1,587	67,150	SH	DEF	3	
WILLIAMS SONOMA	COM	969904101	181	7,662	SH	DEF	12	
WILLIS LEASE FINANCE	COM	970646105	381	97,800	SH	DEF	6	
WILMINGTON TRUST CORP. NEW	COM	971807102	20	700	SH	DEF	7	
WILMINGTON TRUST CORP	COM	971807102	1,623	56,121	SH	DEF	12	
WIND RIVER SYSTEMS	COM	973149107	23	7,155	SH	DEF	12	
WINFIELD CAPITAL CORP	COM	973859101	1	1,700	SH	DEF	12	
WINN DIXIE STORES	COM	974280109	10	800	SH	DEF	3	
WINN DIXIE STORES	COM	974280109	3,273	249,490	SH	DEF	6	
WINN-DIXIE STORES	COM	974280109	897	68,377	SH	DEF	12	
WINNEBAGO INDS	COM	974637100	1,308	33,100	SH	DEF	3	
WINNEBAGO INDUSTRIES	COM	974637100	1	32	SH	DEF	12	
WINSTAR MUNICATIONS	COM	975515107	0	5,500	SH	DEF	2	
WINTON FINL CORP	COM	976446104	24	2,500	SH	DEF	2	
WINTON FINANCIAL CORP	COM	976446104	36	3,711	SH	DEF	12	
WINTRUST FINANCIAL CORP	COM	97650W108	88	3,070	SH	DEF	12	
WIRELESS TELECOM GROUP	COM	976524108	1	600	SH	DEF	12	
WIRELESS FACILITIES	COM	97653A103	1	300	SH	DEF	12	
WISCONSIN ENERGY CORP	COM	976657106	24,535	1,009,660	SH	DEF	3	
WISCONSIN ENERGY CORP	COM	976657106	283	11,650	SH	DEF	5	
WISCONSIN ENERGY	COM	976657106	6	250	SH	DEF	6	
WISCONSIN ENERGY CORP	COM	976657106	838	34,504	SH	DEF	12	
WOLTERS KLUWER NV SPONS	ADR	977874205	445	24,615	SH	DEF	2	
WOLTERS KLUWER N V AD	COM	977874205	5,691	308,511	SH	DEF	6	
WOLVERINE TUBE	COM	978093102	1,268	206,800	SH	DEF	6	
WOLVERINE TUBE	COM	978093102	2	300	SH	DEF	12	
WOLVERINE WORLD WIDE	COM	978097103	1,449	96,600	SH	DEF	6	
WOLVERINE WORLD WIDE	COM	978097103	20	1,300	SH	DEF	12	
WOODWARD GOVERNOR CO	COM	980745103	1,649	34,780	SH	DEF	3	
WOODWARD GOVNR CO	COM	980745103	1,375	29,000	SH	DEF	6	
WORKFLOW MGMT	COM	98137N109	349	195,100	SH	DEF	6	
WORLD ACCEP CORP	COM	981419104	2,480	313,164	SH	DEF	6	
WORLD ACCEPTANCE CORP-S.C.	COM	981419104	12	1,500	SH	DEF	12	
WORLD FUEL SERVICES CORP	COM	981475106	342	17,700	SH	DEF	3	
WORLD FUEL SVCS CORP	COM	981475106	2,943	152,500	SH	DEF	6	
WORLD TELEVISION	COM	98151F305	0	23	SH	DEF	2	
WORLDGATE COMMUNICATIONS	COM	98156L307	6	10,115	SH	DEF	12	
WORLD WRESTLING ENT	CL A	98156Q108	1,621	193,655	SH	DEF	6	
WORLD WRESTLING FEDN	COM	98156Q108	1,658	198,532	SH	DEF	6	
WORLD - WORLD GROUP	COM	98157D106	20	200,388	SH	DEF	2	
WORLD	COM	98157D106	8	84,650	SH	DEF	6	
WORLD - WORLD GROUP	COM	98157D106	0	1,300	SH	DEF	7	
WORLD - WORLD GROUP	COM	98157D106	0	0	SH	DEF	9	
WORLDCOM -GA NEW	COM	98157D106	40	397,801	SH	DEF	12	
WORLD - WORLD GROUP	WRLDCOM	GP98157D106	0	200	SH	DEF	15	
WORLD - MCI GROUP	COM	98157D304	0	648	SH	DEF	2	
WORLD - MCI GROUP	COM	98157D304	0	18	SH	DEF	7	
WORLD - MCI GROUP	COM	98157D304	0	1,119	SH	DEF	9	
WORLDCOM GA NEW	COM	98157D304	3	17,117	SH	DEF	12	
WORLD - MCI GROUP	MCI GRP	CO98157D304	0	12	SH	DEF	15	
WORTHINGTON INDUSTRIES	COM	981811102	82	4,400	SH	DEF	2	
WORTHINGTON INDS NASD INDL	COM	981811102	9,614	514,105	SH	DEF	3	
WORTHINGTON INDUSTRIES	COM	981811102	200	10,710	SH	DEF	12	
WRIGLEY (WM) JR. PANY	COM	982526105	71	1,440	SH	DEF	2	

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

WRIGLEY (WM) JR. PANY	COM	982526105	8914	180,122	SH	DEF	7
WM WRIGLEY JR CO	COM	982526105	205	4,150	SH	DEF	11
WM WRIGLEY JR CO	COM	982526105	889	17,956	SH	DEF	12
WM WRIGLEY JR CO-CL B	COM	982526204	143	2,880	SH	DEF	12
WYETH	COM	983024100	1,898	59,700	SH	DEF	1
WYETH	COM	983024100	4,300	135,233	SH	DEF	2
WYETH	COM	983024100	5,577	175,376	SH	DEF	3
WYETH	COM	983024100	25	783	SH	DEF	4
WYETH CORP	COM	983024100	2,117	66,566	SH	DEF	5
WYETH	COM	983024100	10,902	339,280	SH	DEF	6
WYETH	COM	983024100	149	4,700	SH	DEF	7
WYETH	COM	983024100	795	25,000	SH	DEF	10
WYETH	COM	983024100	398	12,529	SH	DEF	11
WYETH	COM	983024100	7,581	238,411	SH	DEF	12
WYETH	COM	983024100	5,848	116,005	SH	DEF	15
WYNDHAM INTERNATIONAL	COM	983101106	2	6,627	SH	DEF	12
XM SATELLITE RADIO HLDGS	COM	983759101	80	20,570	SH	DEF	12
XO COMMUNICATIONS	COM	983764101	1	31,094	SH	DEF	12
X-RITE	COM	983857103	19	2,400	SH	DEF	12
XTO ENERGY	COM	98385X106	23,127	1,122,115	SH	DEF	3
XTO ENERGY	COM	98385X106	20	950	SH	DEF	12
XCEL ENERGY	COM	98389B100	54	5,816	SH	DEF	2
XCEL ENERGY	COM	98389B100	4	405	SH	DEF	6
XCEL ENERGY	COM	98389B100	124	13,274	SH	DEF	11
XCEL ENERGY	COM	98389B100	2,918	313,454	SH	DEF	12
XCEL ENERGY	COM	98389B100	7,396	800,000	SH	DEF	13
XANSER CORP	COM	98389J103	1	500	SH	DEF	12
XETA TECH	COM	983909102	166	85,000	SH	DEF	6
XETA TECHNOLOGIES	COM	983909102	2	1,200	SH	DEF	12
XILINX	COM	983919101	2	100	SH	DEF	2
XILINX	COM	983919101	12	780	SH	DEF	7
XILINX	COM	983919101	245	15,456	SH	DEF	12
XEROX CORP	COM	984121103	1,455	293,900	SH	DEF	3
XEROX CORP	COM	984121103	512	103,406	SH	DEF	12
XEROX CORP CONVERTIBLE	CONV	984121BB8	5,221	9,041,000	PRN	DEF	16
YAHOO	COM	984332106	16	1,700	SH	DEF	2
YAHOO	COM	984332106	5	475	SH	DEF	7
YAHOO	COM	984332106	189	19,713	SH	DEF	12
YANKEE CANDLE	COM	984757104	26	1,500	SH	DEF	12
XICOR	COM	984903104	3	800	SH	DEF	12
YARDVILLE NATL BANC	COM	985021104	1,877	110,500	SH	DEF	6
YARDVILLE NATIONAL BANCORP	COM	985021104	0	0	SH	DEF	9
YARDVILLE NATIONAL BANCORP	COM	985021104	156	9,211	SH	DEF	12
YELLOW CORP	COM	985509108	4,518	153,100	SH	DEF	3
YELLOW CORP	COM	985509108	15	500	SH	DEF	12
YORK INTERNATIONAL	COM	986670107	30	1,050	SH	DEF	2
YORK INTL CORP	COM	986670107	17,664	626,380	SH	DEF	6
YORK INTERNATIONAL CORP NEW	COM	986670107	14	500	SH	DEF	12
YOUNG BROADCASTING -CL A	COM	987434107	378	43,620	SH	DEF	12
YUM! BRANDS	COM	988498101	193	6,982	SH	DEF	2
YUM! BRANDS	COM	988498101	8,194	295,700	SH	DEF	3
YUM BRANDS	COM	988498101	238	8,600	SH	DEF	6
YUM BRANDS	COM	988498101	593	21,400	SH	DEF	11
YUM BRANDS	COM	988498101	1,283	46,313	SH	DEF	12
YUKOS ADR	ADR	98849W108	8,561	63,300	SH	DEF	3
Z-TEL TECHNOLOGIES	COM	988792107	50	46,480	SH	DEF	12
ZALE CORP	COM	988858106	21,781	722,190	SH	DEF	6
ZAPATA CORP	COM	989070602	74	2,990	SH	DEF	12
ZEBRA TECHNOLOGIES C	COM	989207105	550	10,430	SH	DEF	3
ZEBRA TECHNOLOGIES CORP-CL A	COM	989207105	5	100	SH	DEF	12
ZEROPUS.	COM	98949Y103	0	500	SH	DEF	2
ZILA	COM	989513205	11	9,100	SH	DEF	12

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

ZIMMER HOLDINGS	COM	98956P102	511	13,321	SH	DEF	2
ZIMMER HOLDINGS	COM	98956P102	2	50	SH	DEF	4
ZIMMER HOLDINGS	COM	98956P102	55	1,427	SH	DEF	7
ZIMMER HOLDINGS	COM	98956P102	2,449	63,886	SH	DEF	12
ZIMMER HOLDINGS	COM	98956P102	67	1,100	SH	DEF	15
ZIONS BANCORP	COM	989701107	14,637	336,248	SH	DEF	1
ZIONS BANCORP	COM	989701107	1984	45,576	SH	DEF	7
ZIONS BANCORP	COM	989701107	1,084	24,910	SH	DEF	11
ZIONS BANCORPORATION	COM	989701107	1,029	23,633	SH	DEF	12
ZIX CORPORATION	COM	98974P100	1	250	SH	DEF	12
ZORAN CORP	COM	98975F101	1,422	129,250	SH	DEF	3
ZORAN CORP	COM	98975F101	74	6,737	SH	DEF	12
ZONAGEN	COM	98975L108	3	3,000	SH	DEF	12
ZOLTEK COMPANIES	COM	98975W104	7	4,000	SH	DEF	12
ZURICH FINANCIAL SERVICES AG ADR	ADR	98982M107	3	366	SH	DEF	2
ZWEIG FUND	UNIT	989834106	75	14,386	SH	DEF	12
ZWEIG TOTAL RETURN FUND	UNIT	989837109	23	3,865	SH	DEF	12
ZOMAX OPTICAL MEDIA	COM	989929104	30	7,600	SH	DEF	6
ZOMAX - MN	COM	989929104	18	4,700	SH	DEF	12
NORTH STAR	COM	990186918	27	2,000	SH	DEF	2
AFSC EQUITY FUND	COM	BLA111113	2,617	114,326	SH	DEF	6
BASF AG-ORD	COM	D06216101	26	750	SH	DEF	12
CELANESE AG	COM	D1497A101	272	14,900	SH	DEF	3
DAIMLERCHRYSLER A.G.	ADR	D1668R123	150	4,480	SH	DEF	2
DAIMLERCHRYSLER A.G.	ADR	D1668R123	385	11,494	SH	DEF	9
DAIMLERCHRYSLER A.G.	COM	D1668R123	740	22,071	SH	DEF	12
DEUTSCHE BANK AKTIENG	COM	D18190898	4,190	92,622	SH	DEF	6
DEUTSCHE BANK AG	COM	D18190898	6	126	SH	DEF	7
DEUTSCHE BANK AG NAMEN AKT	COM	D18190898	12	266	SH	DEF	12
E.ON AG NPV	COM	D24909109	33	700	SH	DEF	12
DASSAULT SYSTEMES SA	COM	F2457H100	8	500	SH	DEF	12
VIVENDI UNIVERSAL	COM	F7063C114	2	165	SH	DEF	12
ACE LIMITED	COM	G0070K103	1,122	37,900	SH	DEF	5
ACE LIMITED	COM	G0070K103	30,076	1,015,747	SH	DEF	6
ACE LTD-ORD	COM	G0070K103	145	4,902	SH	DEF	12
AMDOCS LTD	COM	G02602103	429	67,000	SH	DEF	3
AMDOCS LTD ORD	COM	G02602103	15,519	2,430,613	SH	DEF	6
AMDOCS LIMITED	COM	G02602103	209	32,684	SH	DEF	8
AMDOCS LIMITED	COM	G02602103	7,040	1,100,000	SH	DEF	10
AMDOCS LIMITED	COM	G02602103	54	8,489	SH	DEF	12
ANNUITY & LIFE RE (HLDGS.)	COM	G03910109	122	18,500	SH	DEF	15
APEX SILVER MINES LTD	COM	G04074103	692	49,995	SH	DEF	12
APW LTD.	COM	G04397108	0	8,700	SH	DEF	2
WTS APW LTD NEW	COM	G04397116	0	10	SH	DEF	2
ARCH CAPITAL GROUP LTD	COM	G0450A105	42	1,500	SH	DEF	12
ACCENTURE LTD.	COM	G1150G111	4,681	327,817	SH	DEF	8
ACCENTURE LTD.	COM	G1150G111	37,485	2,625,000	SH	DEF	10
ACCENTURE LTD CL-A	COM	G1150G111	6	424	SH	DEF	12
BOOSEY & HAWKES GR	COM	G1239D105	4	1,659	SH	DEF	12
BUNGE LTD	COM	G16962105	1,392	57,500	SH	DEF	3
COOPER INDUSTRIES LTD.	COM	G24182100	79	2,600	SH	DEF	2
COOPER INDS LTD	CL A	G24182100	3,098	102,090	SH	DEF	6
COOPER INDUSTRIES LTD	COM	G24182100	4,254	140,438	SH	DEF	6
COOPER INDUSTRIES LTD	COM	G24182100	1,025	33,769	SH	DEF	12
XCELERA	COM	G31611109	2	4,572	SH	DEF	12
EUROTUNNEL PLC/EUROTUNNEL	COM	G32060108	25	30,000	SH	DEF	12
EVEREST RE GROUP LTD	COM	G3223R108	203	3,700	SH	DEF	5
EVEREST RE GROUP	COM	G3223R108	17,070	311,299	SH	DEF	6
EVEREST RE GROUP LTD	COM	G3223R108	195	3,561	SH	DEF	12
FRESH DEL MONTE PRODUCE	COM	G36738105	13,918	543,900	SH	DEF	3
***GARMIN LTD	COM	G37260109	32	1,700	SH	DEF	12
***GLAXOSMITHKLINE	COM	G3910J112	3	141	SH	DEF	12



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

GLOBAL CROSSING LTD.	COM	G3921A100	0	350	SH	DEF	2
***GLOBAL CROSSING LTD	COM	G3921A100	3	124,338	SH	DEF	12
GLOBAL SANTAFE CORPOR	COM	G3930E101	1,445	63,821	SH	DEF	6
***GLOBALSANTAFE CORP	COM	G3930E101	311	13,912	SH	DEF	12
***GLOBALSTAR	COM	G3930H104	1	7,261	SH	DEF	12
***DIAGEO PLC-ORD 28 101/108P	COM	G42089113	9	720	SH	DEF	12
***HELEN OF TROY LTD-BERMUDA	COM	G4388N106	22	1,950	SH	DEF	12
INGERSOLL RAND CO	COM	G4776G101	8,813	255,890	SH	DEF	3
***INGERSOLL RAND CO LTD	COM	G4776G101	2,441	70,875	SH	DEF	12
INGERSOLL RAND CO.	CL A	G4776G101	66	1,200	SH	DEF	15
IPC HOLDINGS LTD	COM	G4933P101	16,255	553,460	SH	DEF	3
***IPC HOLDINGS LTD	COM	G4933P101	18	600	SH	DEF	12
***IQE PLC	COM	G49356119	2	18,356	SH	DEF	12
***KNIGHTSBRIDGE TANKERS LTD	COM	G5299G106	542	45,764	SH	DEF	12
LLOYDS TSB GROUP PLC	FOR	G5542W106	51,039	6,915,786	SH	DEF	8
***LORAL SPACE &	COM	G56462107	6	23,195	SH	DEF	12
MARVELL TECHNOLOGY GROUP LTD	COM	G5876H105	12,578	793,550	SH	DEF	3
FRIENDS PROVIDENT PLC	COM	G6083W109	1	700	SH	DEF	2
NABORS INDUSTRIES LTD.	COM	G6359F103	1,447	44,170	SH	DEF	2
***NABORS INDUSTRIES LTD	COM	G6359F103	172	5,245	SH	DEF	12
NOBLE CORP	COM	G65422100	381	12,305	SH	DEF	12
***NORDIC AMERICAN TANKER	COM	G65773106	1	100	SH	DEF	12
***ORIENT EXPRESS HOTELS LTD	COM	G67743107	31	2,250	SH	DEF	12
***PARTNERRE LTD	COM	G6852T105	18	375	SH	DEF	12
***PSION PLC-ORD 5P	COM	G72928107	1	1,500	SH	DEF	12
***QIAO XING UNIVERSAL	COM	G7303A109	15	12,500	SH	DEF	12
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	6,952	183,960	SH	DEF	3
RENAISSANCE RE HLDGS	COM	G7496G103	16,805	444,690	SH	DEF	6
***RENAISSANCERE HOLDINGS LTD	COM	G7496G103	68	1,788	SH	DEF	12
***ROYAL BANK OF SCOTLAND	COM	G76891111	3	160	SH	DEF	12
***SEVEN SEAS PETROLEUM	COM	G80550109	1	2,500	SH	DEF	12
***SHIRE PHARMACEUTICALS GROUP	COM	G81083100	20	2,500	SH	DEF	12
SMITH & NEPHEW P L C	COM	G82343164	229	36,262	SH	DEF	6
W.P. STEWART & CO LTD	COM	G84922106	176	10,300	SH	DEF	3
***TIERS PRIPAL PROTECTED	COM	G88649119	4	500	SH	DEF	12
TOMMY HILFIGER CORP	COM	G8915Z102	362	38,700	SH	DEF	3
TOMMY HILFIGER CORP	COM	G8915Z102	7,935	875,483	SH	DEF	6
***TOMMY HILFIGER CORP-ORD	COM	G8915Z102	42	4,500	SH	DEF	12
TRANSOCEAN	COM	G90078109	8	399	SH	DEF	2
TRANSOCEAN SEDCO FORE	COM	G90078109	11,954	574,895	SH	DEF	6
***TRANSOCEAN .	COM	G90078109	349	16,793	SH	DEF	12
TRANSOCEAN	COM	G90078109	53	1,600	SH	DEF	15
***TRENWICK GROUP LTD BERMUDA	COM	G9032C109	6	1,237	SH	DEF	12
***VODAFONE GROUP PLC NEW	COM	G93882101	5	4,211	SH	DEF	12
***WEATHERFORD INTERNATIONAL	COM	G95089101	452	12,167	SH	DEF	12
***WHITE MTNS INS GROUP LTD	COM	G9618E107	666	2,262	SH	DEF	12
WILLIS GROUP HOLDINGS LTD	COM	G96655108	663	19,800	SH	DEF	3
WILLIS GROUP HOLDINGS LTD	COM	G96655108	347	10,350	SH	DEF	5
***WILLIS GROUP HOLDINGS LTD	COM	G96655108	403	12,023	SH	DEF	12
XL CAPITAL LTD - CLASS A	COM	G98255105	44	600	SH	DEF	2
XL CAP LTD	CL A	G98255105	2,025	27,551	SH	DEF	6
XL CAPITAL LTD - CLASS A	COM	G98255105	10	140	SH	DEF	7
***XL CAPITAL LTD-CL A	COM	G98255105	224	3,042	SH	DEF	12
***XOMA LTD-(BERMUDA)	COM	G9825R107	71	11,300	SH	DEF	12
***YUE YUEN INDUSTRIAL	COM	G98803128	3	1,000	SH	DEF	12
***ALCON	COM	H01301102	21	550	SH	DEF	12
***SWATCH GROUP AG	COM	H83949141	60	800	SH	DEF	12
***UBS AG	COM	H8920M855	195	4,758	SH	DEF	12
***ZURICH FINANCIAL SERVICES	COM	H9870Y105	5	50	SH	DEF	12
DIV REINVEST PLAN I B M	COM	IBM999ZZZ	0	7	SH	DEF	2
***MITSUBISHI HEAVY INDUSTRIES	COM	J44002129	6	2,300	SH	DEF	12
TERUMO CORP.	COM	J83173104	278	18,800	SH	DEF	2

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

***MILLICOM INTERNATIONAL	COM	L6388F102	3	5,000	SH	DEF	12
***AUDIOCODES LTD ORD	COM	M15342104	2	1,200	SH	DEF	12
ROBOGROUP TEK LTD	COM	M20330102	2	2,000	SH	DEF	12
CHECK POINT SOFTWARE TECH LTD	COM	M22465104	7	500	SH	DEF	2
CHECK POINT SOFTWARE TECHN	COM	M22465104	3,324	241,900	SH	DEF	3
***CHECK POINT SOFTWARE	COM	M22465104	166	12,096	SH	DEF	12
***COMPUGEN LIMITED	COM	M25722105	8	7,800	SH	DEF	12
***ELBIT SYSTEMS LTD-ORD	COM	M3760D101	3	200	SH	DEF	12
***ELSCINT LTD-ORD NEW	COM	M40168102	1	160	SH	DEF	12
GIVEN IMAGING	COM	M52020100	13	1,300	SH	DEF	12
***LANOPTICS LTD-ORD	COM	M6706C103	195	35,746	SH	DEF	12
***LUMENIS LTD	COM	M6778Q105	39	9,920	SH	DEF	12
ORBOTECH LTD	COM	M75253100	5,228	362,659	SH	DEF	6
TTI TEAM TELE INTL LTD	COM	M88258104	213	31,360	SH	DEF	3
***ASML HOLDING NV NY REG SHS	COM	N07059111	4	643	SH	DEF	12
***CNH GLOBAL N.V.	COM	N20935107	161	47,495	SH	DEF	12
CORE LABORATORIES NV	COM	N22717107	1,837	196,010	SH	DEF	3
***MADGE NETWORKS NV	COM	N5424G106	1	6,770	SH	DEF	12
***METRON TECHNOLOGY NV	COM	N5665B105	1	500	SH	DEF	12
ORTHOFIX INTERNATIONAL N V	COM	N6748L102	291	11,000	SH	DEF	3
DIV REINVEST PLAN NCR CORP. NEW	COM	NCR9ZZZZZ	0	5	SH	DEF	2
***KERZNER INTERNATIONAL LTD	COM	P6065Y107	9	405	SH	DEF	12
PANAMERICAN BEVERAGES CL A	COM	P74823108	82	8,600	SH	DEF	3
***STEINER LEISURE LTD	COM	P8744Y102	25	2,062	SH	DEF	12
DIV REINVEST PLAN GENERAL MOTORS	COM	SGM9ZZZZZ	1	19	SH	DEF	2
DIV REINVEST PLAN SBC MUN	COM	SSBC9ZZZZ	13	632	SH	DEF	2
DIV REINVEST PLAN AMER TEL & TEL	COM	ST9ZZZZZZ	1	66	SH	DEF	2
ROYAL CARIBBEAN CRUIS	COM	V7780T103	3,969	247,499	SH	DEF	6
ROYAL CARRIBEAN CRUISES LTD.	COM	V7780T103	28,503	1,790,400	SH	DEF	8
***ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	136	8,531	SH	DEF	12
***SINGAPORE AIRLINES LTD	COM	V80178110	2	307	SH	DEF	12
ASE TEST LIMITED	COM	Y02516105	9,381	2,657,500	SH	DEF	3
***CATHAY PACIFIC AIRWAYS LTD	COM	Y11757104	5	3,500	SH	DEF	12
***CREATIVE TECHNOLOGY LTD-ORD	COM	Y1775U107	17	2,532	SH	DEF	12
FLEXTRONICS INTERNATIONAL LTD	COM	Y2573F102	45	6,506	SH	DEF	2
***FLEXTRONICS INTERNATIONAL	COM	Y2573F102	8,939	1,282,151	SH	DEF	12
GIGAMEDIA LIMITED	COM	Y2711Y104	3,111	4,508,300	SH	DEF	3
OMI CORP NEW	COM	Y6476W104	6	1,850	SH	DEF	12
***TEEKAY SHIPPING CORP	COM	Y8564W103	162	5,700	SH	DEF	12