

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

LEGG MASON INC
Form 13F-HR
February 17, 2004

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2003

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

Institutional Investment Manager Filing this Report:

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

Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD February 13, 2004

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

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

Report Summary:

Number of Other Included Managers: 13

Form13F Information Table Entry Total: 8003

Form13F Information Table Value Total: \$59,817,457 (thousands)

List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTH MANA
1 800 FLOWERS COM	CL A	68243Q106	15	1400	SH		DEF	12
1838 BD-DEB TRADING FD	COM	282520105	22	1151	SH		DEF	12
1ST SOURCE CORP	COM	336901103	47	2181	SH		DEF	2
21ST CENTY INS GROUP	COM	90130N103	184	13400	SH		DEF	3
3COM CORP	COM	885535104	111	13630	SH		DEF	12
3COM CORP	COM	885535104	123	15000	SH		DEF	
3COM CORP	COM	885535104	666	81480	SH		DEF	6
3COM CORP	COM	885535104	20	2900	SH		DEF	11
3M CO	COM	88579Y101	3788	44554	SH		DEF	2
3M CO	COM	88579Y101	9773	114934	SH		DEF	3
3M CO	COM	88579Y101	60	702	SH		DEF	4
3M CO	COM	88579Y101	2726	34888	SH		DEF	11
3M CO	COM	88579Y101	1862	21898	SH		DEF	5
3M CO	COM	88579Y101	1383	16262	SH		DEF	1
3M CO	COM	88579Y101	8783	103297	SH		DEF	12
3M CO	COM	88579Y101	212	1930	SH		DEF	7
4 KIDS ENTMT INC	COM	350865101	3362	129200	SH		DEF	3
40 / 86 STRATEGIC INCOME FD	SH BEN INT	349739102	38	3476.86	SH		DEF	12
7-ELEVEN INC	COM NEW	817826209	11	700	SH		DEF	12

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

7-ELEVEN INC	COM NEW	817826209	4254	265060	SH	DEF	3
A C MOORE ARTS & CRAFTS INC	COM	00086T103	29	1500	SH	DEF	12
A D C TELECOMMUNICATIONS	COM	000886101	99	33185	SH	DEF	12
A D C TELECOMMUNICATIONS	COM	000886101	118	39800	SH	DEF	5
A S V INC	COM	001963107	2842	76300	SH	DEF	3
AAR CORP	COM	000361105	10488	700837	SH	DEF	6
ABB LTD	SPONSORED ADR	000375204	51	10000	SH	DEF	
ABBEY NATL PLC	GDR	002920809	77	2828	SH	DEF	12
ABBEY NATL PLC	GDR	002920809	57	2075	SH	DEF	2
ABBOTT LABS	COM	002824100	1506	33795	SH	DEF	11
ABBOTT LABS	COM	002824100	6844	146870	SH	DEF	1
ABBOTT LABS	COM	002824100	12090	259437	SH	DEF	4
ABBOTT LABS	COM	002824100	9317	199933	SH	DEF	5
ABBOTT LABS	COM	002824100	319	5300	SH	DEF	7
ABBOTT LABS	COM	002824100	18797	403359	SH	DEF	12
ABBOTT LABS	COM	002824100	305	6788	SH	DEF	9
ABBOTT LABS	COM	002824100	18839	404274	SH	DEF	3
ABBOTT LABS	COM	002824100	26015	558266	SH	DEF	2
ABC BANCORP	COM	000400101	1323	82200	SH	DEF	6
ABER DIAMOND CORP	COM	002893105	188	4000	SH	DEF	7
ABERCROMBIE & FITCH CO	CL A	002896207	37	1410	SH	DEF	11
ABERCROMBIE & FITCH CO	CL A	002896207	144	5810	SH	DEF	12
ABERCROMBIE & FITCH CO	CL A	002896207	41573	1683357	SH	DEF	6
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	5361	844252	SH	DEF	12
ABERDEEN GLOBAL INCOME FD IN	COM	003013109	26	1800	SH	DEF	12
ABGENIX INC	COM	00339B107	1172	94035	SH	DEF	12
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	60	3300	SH	DEF	11
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	425	22349	SH	DEF	12
ABIOMED INC	COM	003654100	93	13400	SH	DEF	12
ABITIBI-CONSOLIDATED INC	COM	003924107	30453	2936690	SH	DEF	7
ABITIBI-CONSOLIDATED INC	COM	003924107	191	23510	SH	DEF	12
ABLE LABORATORIES INC	COM NEW	00371N407	15	833	SH	DEF	12
ABM INDS INC	COM	000957100	21	1200	SH	DEF	12
ACACIA RESH CORP	ACACIA TCH COM	003881307	5	863	SH	DEF	12
ACACIA RESH CORP	COMBIMTRX COM	003881208	2	481	SH	DEF	12
ACADIA RLTY TR	COM SH BEN INT	004239109	106	8500	SH	DEF	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	5098	193700	SH	DEF	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	13	500	SH	DEF	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	83829	3185000	SH	DEF	10
ACCENTURE LTD BERMUDA	CL A	G1150G111	536	20350	SH	DEF	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	10	390	SH	DEF	11
ACCENTURE LTD BERMUDA	CL A	G1150G111	244	9274	SH	DEF	12
ACCENTURE LTD BERMUDA	CL A	G1150G111	350	13300	SH	DEF	9
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	809	154333	SH	DEF	5
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	52	10000	SH	DEF	12
ACCREDO HEALTH INC	COM	00437V104	17	525	SH	DEF	2
ACCREDO HEALTH INC	COM	00437V104	4476	141610	SH	DEF	3
ACCREDO HEALTH INC	COM	00437V104	39	1236	SH	DEF	12
ACCREDO HEALTH INC	COM	00437V104	256	8100	SH	DEF	5
ACE CASH EXPRESS INC	COM	004403101	2244	105400	SH	DEF	6
ACE LTD	ORD	G0070K103	32086	774650	SH	DEF	6
ACE LTD	ORD	G0070K103	788	19023	SH	DEF	12
ACE LTD	ORD	G0070K103	1752	42300	SH	DEF	3
ACE LTD	ORD	G0070K103	1064	25700	SH	DEF	5
ACM GOVT OPPORTUNITY FD INC	COM	000918102	19	2065	SH	DEF	12
ACM INCOME FUND INC	COM	000912105	1836	213960	SH	DEF	12
ACM MANAGED DLR INCOME FD	COM	000949107	8	1000	SH	DEF	12
ACM MANAGED INCOME FD INC	COM	000919100	2	500	SH	DEF	12
ACM MUN SECS INCOME FD INC	COM	000942102	60	5106	SH	DEF	12
ACTION PRODS INTL INC	COM	004920104	39	12000	SH	DEF	12
ACTIVISION INC NEW	COM NEW	004930202	12	770	SH	DEF	11
ACTIVISION INC NEW	COM NEW	004930202	49	2666	SH	DEF	12

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

ACTIVISION INC NEW	COM NEW	004930202	3680	202100	SH	DEF	6
ACTUANT CORP	CL A NEW	00508X203	6889	190300	SH	DEF	3
ACTUANT CORP	CL A NEW	00508X203	217	6000	SH	DEF	5
ACUITY BRANDS INC	COM	00508Y102	21	800	SH	DEF	2
ACUITY BRANDS INC	COM	00508Y102	144	5600	SH	DEF	12
ACUITY BRANDS INC	COM	00508Y102	9	475	SH	DEF	11
ACUITY BRANDS INC	COM	00508Y102	32706	1267660	SH	DEF	3
ACUITY BRANDS INC	COM	00508Y102	10003	387700	SH	DEF	6
ACXIOM CORP	COM	005125109	11417	614800	SH	DEF	8
ACXIOM CORP	COM	005125109	55710	3000000	SH	DEF	13
ACXIOM CORP	COM	005125109	1024	55133	SH	DEF	12
ACXIOM CORP	COM	005125109	74280	4000000	SH	DEF	10
ADAMS EXPRESS CO	COM	006212104	366	29491	SH	DEF	12
ADAPTEC INC	COM	00651F108	20	2250	SH	DEF	12
ADE CORP MASS	COM	00089C107	3774	203800	SH	DEF	3
ADECCO SA	SPONSORED ADR	006754105	902	56000	SH	DEF	6
ADMINISTAFF INC	COM	007094105	15814	909920	SH	DEF	3
ADOBE SYS INC	COM	00724F101	63	1600	SH	DEF	2
ADOBE SYS INC	COM	00724F101	298	7595	SH	DEF	12
ADVANCED AUTO PARTS INC	COM	00751Y106	9842	120910	SH	DEF	3
ADVANCED AUTO PARTS INC	COM	00751Y106	57	700	SH	DEF	12
ADVANCED DIGITAL INFORMATION	COM	007525108	4	300	SH	DEF	12
ADVANCED DIGITAL INFORMATION	COM	007525108	11325	808930	SH	DEF	3
ADVANCED ENERGY INDS	COM	007973100	8	300	SH	DEF	12
ADVANCED FIBRE COMMUNICATION	COM	00754A105	2	100	SH	DEF	12
ADVANCED FIBRE COMMUNICATION	COM	00754A105	1672	82960	SH	DEF	6
ADVANCED MARKETING SVCS INC	COM	00753T105	2	200	SH	DEF	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	14	711	SH	DEF	2
ADVANCED MEDICAL OPTICS INC	COM	00763M108	15139	770450	SH	DEF	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	4	208	SH	DEF	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	0	2	SH	DEF	1
ADVANCED MICRO DEVICES INC	COM	007903107	879	59000	SH	DEF	2
ADVANCED MICRO DEVICES INC	COM	007903107	529	35500	SH	DEF	6
ADVANCED MICRO DEVICES INC	COM	007903107	358	24000	SH	DEF	12
ADVANCED NEUROMODULATION SYS	COM	00757t101	382	8300	SH	DEF	9
ADVANCED NEUROMODULATION SYS	COM	00757T101	17	375	SH	DEF	12
ADVANCED PHOTONIX INC	CL A	00754E107	7	3450	SH	DEF	12
ADVANCEPCS	COM	00790K109	45	850	SH	DEF	12
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	30	4000	SH	DEF	12
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	13	1700	SH	DEF	1
ADVANTA CORP	CL A	007942105	1772	137040	SH	DEF	6
ADVANTA CORP	CL A	007942105	14	1095.54	SH	DEF	12
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	519	19708.01	SH	DEF	12
ADVENT SOFTWARE INC	COM	007974108	61	3520	SH	DEF	4
ADVO INC	COM	007585102	31743	999480	SH	DEF	3
AEGON N V	ORD AMER REG	007924103	86	5824	SH	DEF	2
AEGON N V	ORD AMER REG	007924103	182	13760	SH	DEF	11
AEROPOSTALE	COM	007865108	35	1260	SH	DEF	12
AEROPOSTALE	COM	007865108	11789	429950	SH	DEF	3
AES CORP	COM	00130H105	327515	34694400	SH	DEF	8
AES CORP	COM	00130H105	637773	67560698	SH	DEF	10
AES CORP	COM	00130H105	5796	613957	SH	DEF	12
AES CORP	COM	00130H105	11	1300	SH	DEF	11
AES CORP	COM	00130H105	348	36836	SH	DEF	5
AES CORP	COM	00130H105	75520	8000000	SH	DEF	13
AES CORP	COM	00130H105	1567	166000	SH	DEF	
AES CORP	COM	00130H105	37	3927	SH	DEF	2
AES TR III	PFD CV 6.75%	00808N202	108	2700	SH	DEF	11
AES TR III	PFD CV 6.75%	00808N202	309	7150	SH	DEF	12
AETHER SYS INC	COM	00808V105	98	20616	SH	DEF	12
AETHER SYS INC	COM	00808v105	272	57270	SH	DEF	4
AETHER SYS INC	COM	00808V105	0	11	SH	DEF	11

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

AETNA INC NEW	COM	00817Y108	71	1100	SH	DEF	11
AETNA INC NEW	COM	00817Y108	81	1200	SH	DEF	4
AETNA INC NEW	COM	00817Y108	9	135	SH	DEF	2
AETNA INC NEW	COM	00817Y108	452	6693	SH	DEF	12
AETNA INC NEW	COM	00817Y108	577	8540	SH	DEF	6
AEW REAL ESTATE INCOME FD	COM	00104H107	63	3500	SH	DEF	12
AFFILIATED COMPUTER SERVICES	CL A	008190100	1362	25000	SH	DEF	3
AFFILIATED COMPUTER SERVICES	CL A	008190100	293	5380	SH	DEF	12
AFFILIATED COMPUTER SERVICES	CL A	008190100	16	300	SH	DEF	4
AFFILIATED MANAGERS GROUP	COM	008252108	125	1800	SH	DEF	3
AFFYMETRIX INC	COM	00826T108	71	2900	SH	DEF	12
AFFYMETRIX INC	COM	00826T108	1400	56890	SH	DEF	3
AFFYMETRIX INC	COM	00826T108	71	2900	SH	DEF	2
AFLAC INC	COM	001055102	3715	102680	SH	DEF	3
AFLAC INC	COM	001055102	30	920	SH	DEF	11
AFLAC INC	COM	001055102	3495	96605	SH	DEF	2
AFLAC INC	COM	001055102	2276	62902.53	SH	DEF	12
AFTERMARKET TECHNOLOGY CORP	COM	008318107	5153	375570	SH	DEF	6
AG SVCS AMER INC	COM	001250109	245	28900	SH	DEF	6
AGCO CORP	COM	001084102	130	7000	SH	DEF	11
AGCO CORP	COM	001084102	990	49150	SH	DEF	12
AGCO CORP	COM	001084102	211	10500	SH	DEF	6
AGERE SYS INC	CL B	00845V209	1	223	SH	DEF	1
AGERE SYS INC	CL B	00845V209	3	1043	SH	DEF	2
AGERE SYS INC	CL A	00845V100	0	40	SH	DEF	2
AGERE SYS INC	CL A	00845V100	0	8	SH	DEF	1
AGERE SYS INC	CL A	00845V100	351	115200	SH	DEF	3
AGERE SYS INC	CL A	00845V100	5904	1935900	SH	DEF	6
AGERE SYS INC	CL B	00845V209	86	29723	SH	DEF	12
AGERE SYS INC	CL A	00845V100	38	12502	SH	DEF	12
AGILE SOFTWARE CORP DEL	COM	00846X105	10	1000	SH	DEF	12
AGILENT TECHNOLOGIES INC	COM	00846U101	11	380	SH	DEF	1
AGILENT TECHNOLOGIES INC	COM	00846U101	1089	37257	SH	DEF	12
AGILENT TECHNOLOGIES INC	COM	00846U101	8078	276269	SH	DEF	6
AGILENT TECHNOLOGIES INC	COM	00846U101	1609	55040	SH	DEF	2
AGILENT TECHNOLOGIES INC	COM	00846u101	178	6100	SH	DEF	4
AGILENT TECHNOLOGIES INC	COM	00846U101	79	3080	SH	DEF	11
AGILYSYS INC	COM	00847J105	3	250	SH	DEF	12
AGILYSYS INC	COM	00847J105	6	500	SH	DEF	2
AGL RES INC	COM	001204106	113	3950	SH	DEF	11
AGL RES INC	COM	001204106	25069	861490	SH	DEF	6
AGL RES INC	COM	001204106	1573	54060	SH	DEF	12
AGL RES INC	COM	001204106	2159	74200	SH	DEF	3
AGNICO EAGLE MINES LTD	COM	008474108	5	300	SH	DEF	7
AGREE REALTY CORP	COM	008492100	25	900	SH	DEF	12
AGRIUM INC	COM	008916108	5491	333610	SH	DEF	3
AGRIUM INC	COM	008916108	17608	823200	SH	DEF	7
AIM SELECT REAL ESTATE INCM	SHS	00888R107	242	14595.52	SH	DEF	12
AIR PRODS & CHEMS INC	COM	009158106	1547	29285.63	SH	DEF	12
AIR PRODS & CHEMS INC	COM	009158106	115	2175	SH	DEF	2
AIR PRODS & CHEMS INC	COM	009158106	533	10875	SH	DEF	11
AIR PRODS & CHEMS INC	COM	009158106	17829	337490	SH	DEF	6
AIR PRODS & CHEMS INC	COM	009158106	775	14675	SH	DEF	5
AIR PRODS & CHEMS INC	COM	009158106	143	2700	SH	DEF	4
AIR T INC	COM	009207101	1	200	SH	DEF	12
AIRGAS INC	COM	009363102	71	3300	SH	DEF	12
AIRNET COMMUNICATIONS CORP	COM	00941P106	0	500	SH	DEF	12
AIRNET SYS INC	COM	009417106	50	13200	SH	DEF	6
AIRTRAN HLDGS INC	COM	00949P108	34	2850	SH	DEF	12
AIRTRAN HLDGS INC	COM	00949P108	111	9300	SH	DEF	6
AK STL HLDG CORP	COM	001547108	28	5431	SH	DEF	12
AKAMAI TECHNOLOGIES INC	COM	00971T101	24	2240	SH	DEF	12

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

AKSYS LTD	COM	010196103	3	300	SH	DEF	12
AKTIEBOLAGETT ELECTROLUX	SPONSORED ADR	010198208	82	1850	SH	DEF	2
AKZO NOBEL NV	SPONSORED ADR	010199305	7288	190525	SH	DEF	6
AKZO NOBEL NV	SPONSORED ADR	010199305	92	2410	SH	DEF	2
ALABAMA NATL BANCORP DELA	COM	010317105	452	8603	SH	DEF	2
ALABAMA NATL BANCORP DELA	COM	010317105	1542	29350	SH	DEF	3
ALARIS MEDICAL SYSTEMS INC	COM	011637105	21531	1415610	SH	DEF	3
ALBANY INTL CORP	CL A	012348108	3060	90252	SH	DEF	6
ALBANY INTL CORP	CL A	012348108	34199	1008830	SH	DEF	3
ALBANY MOLECULAR RESH INC	COM	012423109	8815	587259	SH	DEF	6
ALBEMARLE CORP	COM	012653101	79	2742	SH	DEF	11
ALBERTO CULVER CO	CL B CONV	013068101	168	2746	SH	DEF	11
ALBERTO CULVER CO	CL B CONV	013068101	1333	21130	SH	DEF	12
ALBERTSONS INC	COM	013104104	238031	10509100	SH	DEF	8
ALBERTSONS INC	COM	013104104	16	700	SH	DEF	2
ALBERTSONS INC	COM	013104104	58	2570	SH	DEF	9
ALBERTSONS INC	COM	013104104	4611	203556	SH	DEF	12
ALBERTSONS INC	COM	013104104	488609	21572121	SH	DEF	10
ALBERTSONS INC	COM	013104104	345	11800	SH	DEF	7
ALBERTSONS INC	COM	013104104	461	20340	SH	DEF	6
ALBERTSONS INC	COM	013104104	273	12662	SH	DEF	11
ALCAN INC	COM	013716105	57576	950565	SH	DEF	7
ALCAN INC	COM	013716105	1286	27400	SH	DEF	3
ALCAN INC	COM	013716105	18	375	SH	DEF	12
ALCATEL	SPONSORED ADR	013904305	231	17985	SH	DEF	2
ALCATEL	SPONSORED ADR	013904305	67	5400	SH	DEF	11
ALCOA INC	COM	013817101	6	145	SH	DEF	4
ALCOA INC	COM	013817101	211	5558	SH	DEF	2
ALCOA INC	COM	013817101	3302	86893	SH	DEF	12
ALCOA INC	COM	013817101	34911	918697	SH	DEF	6
ALCOA INC	COM	013817101	6753	137500	SH	DEF	7
ALCOA INC	COM	013817101	233	7210	SH	DEF	11
ALCOA INC	COM	013817101	13118	345200	SH	DEF	3
ALCON INC	COM SHS	H01301102	18	300	SH	DEF	4
ALCON INC	COM SHS	H01301102	17	275	SH	DEF	11
ALCON INC	COM SHS	H01301102	35	570	SH	DEF	12
ALDERWOODS GROUP INC	COM	014383103	182	19300	SH	DEF	3
ALEXANDER & BALDWIN INC	COM	014482103	19289	571497	SH	DEF	6
ALEXANDER & BALDWIN INC	COM	014482103	45	1325	SH	DEF	12
ALEXION PHARMACEUTICALS INC	COM	015351109	3	200	SH	DEF	12
ALEXION PHARMACEUTICALS INC	COM	015351109	17	1000	SH	DEF	2
ALFA CORP	COM	015385107	1824	141815	SH	DEF	6
ALIGN TECHNOLOGY INC	COM	016255101	20	1200	SH	DEF	12
ALIGN TECHNOLOGY INC	COM	016255101	5	300	SH	DEF	2
ALKERMES INC	COM	01642t108	11	850	SH	DEF	4
ALKERMES INC	COM	01642T108	2	130	SH	DEF	2
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	3	700	SH	DEF	12
ALLEGHANY CORP DEL	COM	017175100	8132	36545	SH	DEF	6
ALLEGHENY ENERGY INC	COM	017361106	25145	1970613	SH	DEF	6
ALLEGHENY ENERGY INC	COM	017361106	270	21126	SH	DEF	12
ALLEGHENY ENERGY INC	COM	017361106	2	200	SH	DEF	11
ALLEGHENY ENERGY INC	COM	017361106	7	555	SH	DEF	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	26	2000	SH	DEF	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	144	10926	SH	DEF	12
ALLEGIANT BANCORP INC	COM	017476102	14	500	SH	DEF	12
ALLEGIANT BANCORP INC	COM	017476102	188	6700	SH	DEF	6
ALLERGAN INC	COM	018490102	206	2650	SH	DEF	11
ALLERGAN INC	COM	018490102	188	2446	SH	DEF	2
ALLERGAN INC	COM	018490102	88	1145	SH	DEF	12
ALLERGAN INC	COM	018490102	2287	29775	SH	DEF	1
ALLETE INC	COM	018522102	247	8978	SH	DEF	11
ALLETE INC	COM	018522102	24	800	SH	DEF	2

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

ALLETE INC	COM	018522102	46	1500	SH	DEF	6
ALLETE INC	COM	018522102	325	10620	SH	DEF	3
ALLETE INC	COM	018522102	9	300	SH	DEF	12
ALLIANCE BANCORP NEW ENG INC	COM	01852Q109	4	100	SH	DEF	12
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	2336	64447	SH	DEF	9
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	1792	53086	SH	DEF	12
ALLIANCE DATA SYSTEMS CORP	COM	018581108	270	10000	SH	DEF	11
ALLIANCE GAMING CORP	COM NEW	01859P609	1554	63035	SH	DEF	12
ALLIANCE IMAGING INC	COM NEW	018606202	2258	610400	SH	DEF	6
ALLIANCE NATL MUN INCOME FD	COM	01864U106	167	11878	SH	DEF	12
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	1160	33735	SH	DEF	12
ALLIANCE WORLD DLR GV FD II	COM	01879R106	228	17500	SH	DEF	12
ALLIANCE WORLD DLR GV FD INC	COM	018796102	178	13034	SH	DEF	12
ALLIANT ENERGY CORP	COM	018802108	10644	427450	SH	DEF	6
ALLIANT ENERGY CORP	COM	018802108	3101	124535	SH	DEF	12
ALLIANT ENERGY CORP	COM	018802108	111	4675	SH	DEF	11
ALLIANT TECHSYSTEMS INC	COM	018804104	2426	42000	SH	DEF	3
ALLIANT TECHSYSTEMS INC	COM	018804104	103	1787	SH	DEF	12
ALLIANT TECHSYSTEMS INC	COM	018804104	129	2233	SH	DEF	2
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	16920	1330305	SH	DEF	6
ALLIED CAP CORP NEW	COM	01903Q108	4276	153377	SH	DEF	12
ALLIED CAP CORP NEW	COM	01903Q108	92	3500	SH	DEF	11
ALLIED CAP CORP NEW	COM	01903Q108	179	6420	SH	DEF	6
ALLIED DEFENSE GROUP INC	COM	019118108	5	200	SH	DEF	12
ALLIED DEFENSE GROUP INC	COM	019118108	1289	53900	SH	DEF	6
ALLIED DEFENSE GROUP INC	COM	019118108	24	1000	SH	DEF	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	1524	48030	SH	DEF	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	105	3300	SH	DEF	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	3	106	SH	DEF	11
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	5922	426680	SH	DEF	6
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	19	1400	SH	DEF	12
ALLMERICA FINL CORP	COM	019754100	-59	-1920	SH	DEF	12
ALLMERICA SECS TR	SH BEN INT	019921105	226	23135	SH	DEF	12
ALLOS THERAPEUTICS INC	COM	019777101	7	2000	SH	DEF	12
ALLOY INC	COM	019855105	8	1500	SH	DEF	12
ALLOY INC	COM	019855105	1634	313559	SH	DEF	6
ALLOY INC	COM	019855105	92	17637	SH	DEF	5
ALLSTATE CORP	COM	020002101	1529	35545	SH	DEF	6
ALLSTATE CORP	COM	020002101	5535	128671	SH	DEF	12
ALLSTATE CORP	COM	020002101	14480	336590	SH	DEF	3
ALLSTATE CORP	COM	020002101	365	9075	SH	DEF	11
ALLSTATE CORP	COM	020002101	315	7332	SH	DEF	2
ALLSTREAM INC	CL A VTG SHS	02004C105	960	13618	SH	DEF	7
ALLTEL CORP	COM	020039103	490	10515	SH	DEF	4
ALLTEL CORP	COM	020039103	573	12300	SH	DEF	3
ALLTEL CORP	COM	020039103	8850	190000	SH	DEF	10
ALLTEL CORP	COM	020039103	1041	21375	SH	DEF	9
ALLTEL CORP	COM	020039103	125	2687	SH	DEF	11
ALLTEL CORP	COM	020039103	389	8355	SH	DEF	2
ALLTEL CORP	COM	020039103	15357	329692	SH	DEF	12
ALLTEL CORP	CORP UNT 7.75%	020039822	25	500	SH	DEF	11
ALLTEL CORP	CORP UNT 7.75%	020039822	1359	27340	SH	DEF	12
ALLTEL CORP	CORP UNT 7.75%	020039822	2248	35000	SH	DEF	7
ALLTEL CORP	COM	020039103	954	20475	SH	DEF	5
ALLTEL CORP	COM	020039103	2	50	SH	DEF	6
ALMOST FAMILY INC	COM	020409108	54	6000	SH	DEF	12
ALPHARMA INC	CL A	020813101	90	4500	SH	DEF	3
ALPHARMA INC	CL A	020813101	31	1550	SH	DEF	12
ALTAIR NANOTECHNOLOGIES INC	COM	021373105	17	6500	SH	DEF	12
ALTERA CORP	COM	021441100	157	6900	SH	DEF	12
ALTERA CORP	COM	021441100	19	840	SH	DEF	3
ALTERA CORP	COM	021441100	7	300	SH	DEF	2

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

ALTRIA GROUP INC	COM	02209S103	10683	151900	SH	DEF	7
ALTRIA GROUP INC	COM	02209S103	11415	209763	SH	DEF	6
ALTRIA GROUP INC	COM	02209S103	1046	19225	SH	DEF	5
ALTRIA GROUP INC	COM	02209S103	680	13800	SH	DEF	11
ALTRIA GROUP INC	COM	02209S103	48290	887366	SH	DEF	3
ALTRIA GROUP INC	COM	02209S103	13609	250074	SH	DEF	12
ALTRIA GROUP INC	COM	02209S103	22856	420000	SH	DEF	10
ALTRIA GROUP INC	COM	02209S103	2244	41230	SH	DEF	2
AMAZON COM INC	COM	023135106	1804200	34274309	SH	DEF	10
AMAZON COM INC	COM	023135106	756026	14362200	SH	DEF	8
AMAZON COM INC	COM	023135106	263200	5000000	SH	DEF	13
AMAZON COM INC	COM	023135106	1350	25650	SH	DEF	9
AMAZON COM INC	COM	023135106	550	11098	SH	DEF	11
AMAZON COM INC	COM	023135106	11076	210413	SH	DEF	12
AMAZON COM INC	COM	023135106	65	950	SH	DEF	7
AMB PROPERTY CORP	COM	00163T109	26	800	SH	DEF	12
AMB PROPERTY CORP	COM	00163T109	20	600	SH	DEF	2
AMBAC FINL GROUP INC	COM	023139108	364	5247	SH	DEF	12
AMBAC FINL GROUP INC	COM	023139108	254	3655	SH	DEF	6
AMBAC FINL GROUP INC	COM	023139108	187	2790	SH	DEF	11
AMBAC FINL GROUP INC	COM	023139108	24	350	SH	DEF	2
AMBAC FINL GROUP INC	COM	023139108	29	325	SH	DEF	7
AMBASSADORS GROUP INC	COM	023177108	329	14016	SH	DEF	6
AMC ENTMT INC	COM	001669100	2645	173870	SH	DEF	3
AMCOL INTL CORP	COM	02341W103	8	400	SH	DEF	12
AMCOL INTL CORP	COM	02341W103	288	14200	SH	DEF	3
AMCOR LTD	ADR NEW	02341R302	60	2400	SH	DEF	2
AMDOCS LTD	ORD	G02602103	192	8559	SH	DEF	12
AMDOCS LTD	ORD	G02602103	89489	3981379	SH	DEF	6
AMDOCS LTD	ORD	G02602103	36274	1613600	SH	DEF	10
AMDOCS LTD	ORD	G02602103	3093	137600	SH	DEF	8
AMDOCS LTD	ORD	G02602103	32938	1465230	SH	DEF	3
AMEN PPTYS INC	COM NEW	023477201	0	75	SH	DEF	12
AMERADA HESS CORP	COM	023551104	133	2306	SH	DEF	9
AMERADA HESS CORP	COM	023551104	166	3128	SH	DEF	12
AMERADA HESS CORP	COM	023551104	262	4920	SH	DEF	6
AMERADA HESS CORP	COM	023551104	0	2	SH	DEF	1
AMERADA HESS CORP	PFD CV ACES 7%	023551401	114	2070	SH	DEF	12
AMERCO	COM	023586100	4	200	SH	DEF	12
AMEREN CORP	COM	023608102	2300	50650	SH	DEF	9
AMEREN CORP	COM	023608102	1509	32813.92	SH	DEF	12
AMEREN CORP	COM	023608102	14	300	SH	DEF	2
AMEREN CORP	COM	023608102	275	5970	SH	DEF	6
AMERIANA BANCORP	COM	023613102	10	700	SH	DEF	12
AMERICA FIRST APT INV INC	COM	02363X104	117	10400	SH	DEF	12
AMERICA FIRST REAL ESTATE IN	UNIT LTD PARTN	02364Y101	13	1468	SH	DEF	12
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	223	31000	SH	DEF	12
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	101	14000	SH	DEF	11
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	140	5124	SH	DEF	2
AMERICA SVC GROUP INC	COM	02364L109	1993	64530	SH	DEF	3
AMERICA WEST HLDG CORP	CL B	023657208	10057	811030	SH	DEF	3
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	17472	432260	SH	DEF	3
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	20444	505800	SH	DEF	6
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	16	400	SH	DEF	4
AMERICAN CAPITAL STRATEGIES	COM	024937104	149	5000	SH	DEF	8
AMERICAN CAPITAL STRATEGIES	COM	024937104	14	475	SH	DEF	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	3713	124899	SH	DEF	12
AMERICAN CMNTY PPTYS TR	COM	02520N106	2	250	SH	DEF	12
AMERICAN DENTAL PARTNERS	COM	025353103	17	1500	SH	DEF	6
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	6	350	SH	DEF	12
AMERICAN ECOLOGY CORP	COM NEW	025533407	29	3486	SH	DEF	12
AMERICAN ELEC PWR INC	COM	025537101	1155	37871	SH	DEF	12

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

AMERICAN ELEC PWR INC	COM	025537101	12024	394100	SH	DEF	6
AMERICAN ELEC PWR INC	COM	025537101	467	15300	SH	DEF	3
AMERICAN ELEC PWR INC	COM	025537101	18	600	SH	DEF	11
AMERICAN ELEC PWR INC	COM	025537101	903	29600	SH	DEF	5
AMERICAN ELEC PWR INC	COM	025537101	86	2826	SH	DEF	2
AMERICAN EQTY INVT LIFE HLD	COM	025676206	15	1500	SH	DEF	
AMERICAN EXPRESS CO	COM	025816109	205	4250	SH	DEF	5
AMERICAN EXPRESS CO	COM	025816109	12049	249817	SH	DEF	12
AMERICAN EXPRESS CO	COM	025816109	3476	72062	SH	DEF	2
AMERICAN EXPRESS CO	COM	025816109	1088	22560	SH	DEF	4
AMERICAN EXPRESS CO	COM	025816109	12287	254769	SH	DEF	6
AMERICAN EXPRESS CO	COM	025816109	3734	59900	SH	DEF	7
AMERICAN EXPRESS CO	COM	025816109	796	17080	SH	DEF	11
AMERICAN EXPRESS CO	COM	025816109	9384	194578	SH	DEF	3
AMERICAN EXPRESS CO	COM	025816109	670	13900	SH	DEF	1
AMERICAN FINL GROUP INC OHIO	COM	025932104	175	7278	SH	DEF	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	42	1589	SH	DEF	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	25339	957630	SH	DEF	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	40	1525	SH	DEF	12
AMERICAN FINL RLTY TR	COM	02607P305	938	54999	SH	DEF	12
AMERICAN GREETINGS CORP	CL A	026375105	4	200	SH	DEF	12
AMERICAN GREETINGS CORP	CL A	026375105	13305	608375	SH	DEF	6
AMERICAN HEALTHWAYS INC	COM	02649V104	33	1400	SH	DEF	12
AMERICAN HOME MTG INVT CORP	COM	02660R107	31	1365	SH	DEF	12
AMERICAN INDEPENDENCE CORP	COM NEW	026760405	60	5069	SH	DEF	12
AMERICAN INTL GROUP INC	COM	026874107	10567	159436	SH	DEF	4
AMERICAN INTL GROUP INC	COM	026874107	1633	26707	SH	DEF	11
AMERICAN INTL GROUP INC	COM	026874107	3470	50199	SH	DEF	9
AMERICAN INTL GROUP INC	COM	026874107	59174	892794	SH	DEF	3
AMERICAN INTL GROUP INC	COM	026874107	41452	625409	SH	DEF	6
AMERICAN INTL GROUP INC	COM	026874107	7713	116372	SH	DEF	2
AMERICAN INTL GROUP INC	COM	026874107	19921	300558	SH	DEF	12
AMERICAN INTL GROUP INC	COM	026874107	5140	60000	SH	DEF	7
AMERICAN INTL GROUP INC	COM	026874107	13185	198924	SH	DEF	5
AMERICAN INTL GROUP INC	COM	026874107	30212	455821	SH	DEF	1
AMERICAN ITALIAN PASTA CO	CL A	027070101	79	1878	SH	DEF	12
AMERICAN ITALIAN PASTA CO	CL A	027070101	177	4400	SH	DEF	11
AMERICAN ITALIAN PASTA CO	CL A	027070101	6592	157325	SH	DEF	1
AMERICAN MED SEC GROUP INC	COM	02744P101	10968	489190	SH	DEF	3
AMERICAN MED SYS HLDGS INC	COM	02744M108	4	179	SH	DEF	12
AMERICAN MGMT SYS INC	COM	027352103	48	3410	SH	DEF	11
AMERICAN MGMT SYS INC	COM	027352103	173	11500	SH	DEF	12
AMERICAN MTG ACCEP CO	SH BEN INT	027568104	41	2529	SH	DEF	12
AMERICAN NATL BANKSHARES INC	COM	027745108	106	4000	SH	DEF	12
AMERICAN NATL INS CO	COM	028591105	117	1380	SH	DEF	6
AMERICAN PAC CORP	COM	028740108	51	5350	SH	DEF	12
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	16	475	SH	DEF	12
AMERICAN PHYSICIANS CAPITAL	COM	028884104	8004	435315	SH	DEF	6
AMERICAN PWR CONVERSION CORP	COM	029066107	78	3200	SH	DEF	2
AMERICAN PWR CONVERSION CORP	COM	029066107	757	30945	SH	DEF	12
AMERICAN REAL ESTATE PARTNR	DEPOSITRY UNIT	029169109	42	2467	SH	DEF	12
AMERICAN RETIREMENT CORP	COM	028913101	0	100	SH	DEF	12
AMERICAN SCIENCE & ENGR INC	COM	029429107	12	1000	SH	DEF	2
AMERICAN STD COS INC DEL	COM	029712106	286	2840	SH	DEF	12
AMERICAN STRATEGIC INCM PTFL	COM	030098107	6	420	SH	DEF	12
AMERICAN STS WTR CO	COM	029899101	56	2324	SH	DEF	11
AMERICAN STS WTR CO	COM	029899101	375	15012	SH	DEF	12
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	153	11050	SH	DEF	12
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	15	1050	SH	DEF	1
AMERICAN TECHNOLOGY CORP	COM NEW	030145205	2	500	SH	DEF	12
AMERICAN TOWER CORP	CL A	029912201	138	12800	SH	DEF	5
AMERICAN TOWER CORP	CL A	029912201	236	21775	SH	DEF	12

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

AMERICAN WOODMARK CORP	COM	030506109	2772	50349	SH	DEF	6
AMERICAN WOODMARK CORP	COM	030506109	21	430	SH	DEF	11
AMERICANWEST BANCORPORATION	COM	03058P109	714	31331	SH	DEF	6
AMERICREDIT CORP	COM	03060R101	63720	4000000	SH	DEF	10
AMERICREDIT CORP	COM	03060R101	176823	11100000	SH	DEF	13
AMERICREDIT CORP	COM	03060R101	10901	684300	SH	DEF	8
AMERICREDIT CORP	COM	03060R101	746	46840	SH	DEF	12
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	256	9125	SH	DEF	12
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	226	7938	SH	DEF	9
AMERIGROUP CORP	COM	03073T102	175	4100	SH	DEF	3
AMERIGROUP CORP	COM	03073T102	4	95	SH	DEF	12
AMERISERV FINL INC	COM	03074A102	2	400	SH	DEF	12
AMERISOURCEBERGEN CORP	COM	03073e105	112	2000	SH	DEF	4
AMERISOURCEBERGEN CORP	COM	03073E105	104	1852	SH	DEF	12
AMERISTAR CASINOS INC	COM	03070Q101	7921	323700	SH	DEF	3
AMERN STRATEGIC INCOME PTFL	COM	030099105	26	1841	SH	DEF	12
AMERON INTL INC	COM	030710107	3563	102700	SH	DEF	6
AMERON INTL INC	COM	030710107	1347	38835	SH	DEF	12
AMERUS GROUP CO	COM	03072M108	1	39	SH	DEF	12
AMERUS GROUP CO	COM	03072M108	28418	812636	SH	DEF	6
AMERUS GROUP CO	COM	03072M108	2276	65080	SH	DEF	3
AMETEK INC NEW	COM	031100100	51	1050	SH	DEF	12
AMGEN INC	COM	031162100	3458	53881	SH	DEF	11
AMGEN INC	COM	031162100	1116	18065	SH	DEF	5
AMGEN INC	COM	031162100	869	10900	SH	DEF	7
AMGEN INC	COM	031162100	29429	476271	SH	DEF	3
AMGEN INC	COM	031162100	19380	313593	SH	DEF	12
AMGEN INC	COM	031162100	3503	56684	SH	DEF	2
AMGEN INC	COM	031162100	21275	344300	SH	DEF	1
AMGEN INC	COM	031162100	320	5172	SH	DEF	4
AMIS HLDGS INC	COM	031538101	1980	108300	SH	DEF	3
AMKOR TECHNOLOGY INC	COM	031652100	2	100	SH	DEF	12
AMKOR TECHNOLOGY INC	COM	031652100	8068	444790	SH	DEF	3
AMN HEALTHCARE SERVICES INC	COM	001744101	12160	708600	SH	DEF	6
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	21	2228	SH	DEF	2
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	2	204	SH	DEF	12
AMPCO-PITTSBURGH CORP	COM	032037103	7	500	SH	DEF	12
AMPHENOL CORP NEW	CL A	032095101	1508	23595	SH	DEF	12
AMPHENOL CORP NEW	CL A	032095101	24136	377540	SH	DEF	3
AMR CORP	COM	001765106	150	11550	SH	DEF	12
AMR CORP	COM	001765106	9	686	SH	DEF	12
AMREP CORP NEW	COM	032159105	1	54	SH	DEF	2
AMSOUTH BANCORPORATION	COM	032165102	23	970	SH	DEF	11
AMSOUTH BANCORPORATION	COM	032165102	2889	117929	SH	DEF	12
AMSOUTH BANCORPORATION	COM	032165102	1343	51025	SH	DEF	9
AMSOUTH BANCORPORATION	COM	032165102	62	2529	SH	DEF	1
AMSOUTH BANCORPORATION	COM	032165102	1311	53522	SH	DEF	6
AMSOUTH BANCORPORATION	COM	032165102	7	300	SH	DEF	4
AMTECH SYS INC	COM PAR \$0.01N	032332504	1	200	SH	DEF	12
AMX CORP NEW	COM	00180C105	126	15750	SH	DEF	12
AMYLIN PHARMACEUTICALS INC	COM	032346108	27	1200	SH	DEF	2
AMYLIN PHARMACEUTICALS INC	COM	032346108	4	200	SH	DEF	12
ANADARKO PETE CORP	COM	032511107	4897	96000	SH	DEF	10
ANADARKO PETE CORP	COM	032511107	14230	278956	SH	DEF	1
ANADARKO PETE CORP	COM	032511107	2169	42530	SH	DEF	12
ANADARKO PETE CORP	COM	032511107	12264	240414	SH	DEF	6
ANADARKO PETE CORP	COM	032511107	1174	23011	SH	DEF	2
ANADARKO PETE CORP	COM	032511107	120	2582	SH	DEF	11
ANALEX CORP	COM	032653107	4	1000	SH	DEF	12
ANALOG DEVICES INC	COM	032654105	5606	122800	SH	DEF	1
ANALOG DEVICES INC	COM	032654105	192	4198	SH	DEF	2
ANALOG DEVICES INC	COM	032654105	511	12210	SH	DEF	11

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

ANALOG DEVICES INC	COM	032654105	19	410	SH	DEF	3
ANALOG DEVICES INC	COM	032654105	1054	23085	SH	DEF	12
ANALOGIC CORP	COM PAR \$0.05	032657207	14	340	SH	DEF	12
ANCHOR BANCORP WIS INC	COM	032839102	157	6300	SH	DEF	3
ANCHOR BANCORP WIS INC	COM	032839102	11819	474663	SH	DEF	6
ANDERSONS INC	COM	034164103	1231	77100	SH	DEF	6
ANDREW CORP	COM	034425108	30	2630	SH	DEF	12
ANDREW CORP	COM	034425108	0	1	SH	DEF	3
ANDREW CORP	COM	034425108	98	8490	SH	DEF	6
ANDREW CORP	COM	034425108	20	1775	SH	DEF	2
ANDRX CORP DEL	ANDRX GROUP	034553107	42	1750	SH	DEF	12
ANGEION CORP	COM	03462H404	0	1	SH	DEF	12
ANGELICA CORP	COM	034663104	4826	219380	SH	DEF	3
ANGELICA CORP	COM	034663104	39	1750	SH	DEF	2
ANGELICA CORP	COM	034663104	9	400	SH	DEF	12
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	7338	159900	SH	DEF	3
ANGLO AMERN PLC	ADR	03485P102	5965	269935	SH	DEF	6
ANGLOGOLD LTD	SPONSORED ADR	035128206	47	1000	SH	DEF	2
ANHEUSER BUSCH COS INC	COM	035229103	9342	177337	SH	DEF	12
ANHEUSER BUSCH COS INC	COM	035229103	170	2500	SH	DEF	7
ANHEUSER BUSCH COS INC	COM	035229103	5292	100460	SH	DEF	3
ANHEUSER BUSCH COS INC	COM	035229103	561	10647	SH	DEF	5
ANHEUSER BUSCH COS INC	COM	035229103	28684	544488	SH	DEF	2
ANHEUSER BUSCH COS INC	COM	035229103	6896	134820	SH	DEF	11
ANIXTER INTL INC	COM	035290105	36	1400	SH	DEF	2
ANIXTER INTL INC	COM	035290105	21	814	SH	DEF	12
ANIXTER INTL INC	COM	035290105	2968	114700	SH	DEF	3
ANNALY MTG MGMT INC	COM	035710409	2757	149854	SH	DEF	12
ANNALY MTG MGMT INC	COM	035710409	221	12000	SH	DEF	8
ANNALY MTG MGMT INC	COM	035710409	145	8300	SH	DEF	11
ANNALY MTG MGMT INC	COM	035710409	115	6250	SH	DEF	2
ANNTAYLOR STORES CORP	COM	036115103	38018	974820	SH	DEF	3
ANNTAYLOR STORES CORP	COM	036115103	30	760	SH	DEF	12
ANNTAYLOR STORES CORP	COM	036115103	37	1050	SH	DEF	11
ANSOFT CORP	COM	036384105	4	300	SH	DEF	12
ANSWERTHINK INC	COM	036916104	4	800	SH	DEF	12
ANSYS INC	COM	03662Q105	2459	61940	SH	DEF	3
ANTEON INTL CORP	COM	03674E108	7651	212225	SH	DEF	1
ANTEON INTL CORP	COM	03674E108	306	8480	SH	DEF	12
ANTHEM INC	COM	03674B104	371	4940	SH	DEF	6
ANTHEM INC	COM	03674B104	16583	221108	SH	DEF	3
ANTHEM INC	COM	03674B104	7796	103950	SH	DEF	8
ANTHEM INC	COM	03674B104	958	12773	SH	DEF	12
ANTHEM INC	COM	03674B104	114	1523	SH	DEF	2
ANTHEM INC	COM	03674B104	57660	768800	SH	DEF	10
ANTHRACITE CAP INC	COM	037023108	33	3000	SH	DEF	2
ANTHRACITE CAP INC	COM	037023108	469	42350	SH	DEF	12
ANTIGENICS INC DEL	COM	037032109	31	2711	SH	DEF	12
ANWORTH MORTGAGE ASSET CP	COM	037347101	33	2400	SH	DEF	12
AON CORP	COM	037389103	2667	111391	SH	DEF	12
AON CORP	COM	037389103	1337	60396	SH	DEF	11
AON CORP	COM	037389103	9576	400000	SH	DEF	13
AON CORP	COM	037389103	412	17230	SH	DEF	6
AP PHARMA INC	COM	00202j104	4	1580	SH	DEF	4
APAC CUSTOMER SERVICES INC	COM	00185E106	698	268544	SH	DEF	6
APACHE CORP	COM	037411105	1495	18434	SH	DEF	6
APACHE CORP	COM	037411105	901	11108	SH	DEF	5
APACHE CORP	COM	037411105	6245	77000	SH	DEF	10
APACHE CORP	COM	037411105	830	10233	SH	DEF	2
APACHE CORP	COM	037411105	7179	88519	SH	DEF	12
APACHE CORP	COM	037411105	766	9448	SH	DEF	1
APACHE CORP	COM	037411105	41	549	SH	DEF	11

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

APARTMENT INVT & MGMT CO	CL A	03748R101	62	1800	SH	DEF	2
APARTMENT INVT & MGMT CO	CL A	03748R101	439	12729	SH	DEF	12
APARTMENT INVT & MGMT CO	PFD CV P \$.01	03748R861	40	1573	SH	DEF	12
APEX MUN FD INC	COM	037580107	30	3587	SH	DEF	12
APEX SILVER MINES LTD	ORD	G04074103	785	37552	SH	DEF	12
APOGEE ENTERPRISES INC	COM	037598109	11154	983995	SH	DEF	6
APOGENT TECHNOLOGIES INC	COM	03760A101	2047	88840	SH	DEF	12
APOGENT TECHNOLOGIES INC	COM	03760A101	182	8300	SH	DEF	11
APOGENT TECHNOLOGIES INC	COM	03760A101	10740	466160	SH	DEF	3
APOGENT TECHNOLOGIES INC	COM	03760A101	2	100	SH	DEF	6
APOLLO GROUP INC	COM UNV PHOENX	037604204	0	0	SH	DEF	12
APOLLO GROUP INC	COM UNV PHOENX	037604204	33867	491320	SH	DEF	3
APOLLO GROUP INC	CL A	037604105	81	1200	SH	DEF	4
APOLLO GROUP INC	CL A	037604105	849	12479	SH	DEF	12
APPLE COMPUTER INC	COM	037833100	538	19700	SH	DEF	7
APPLE COMPUTER INC	COM	037833100	32	1500	SH	DEF	4
APPLE COMPUTER INC	COM	037833100	66	3100	SH	DEF	2
APPLE COMPUTER INC	COM	037833100	430	20110	SH	DEF	6
APPLE COMPUTER INC	COM	037833100	372	17400	SH	DEF	5
APPLE COMPUTER INC	COM	037833100	53	2500	SH	DEF	
APPLE COMPUTER INC	COM	037833100	1796	84050	SH	DEF	12
APPLEBEES INTL INC	COM	037899101	396	10090	SH	DEF	12
APPLEBEES INTL INC	COM	037899101	9	225	SH	DEF	1
APPLEBEES INTL INC	COM	037899101	39	1000	SH	DEF	2
APPLERA CORP	COM CE GEN GRP	038020202	3	200	SH	DEF	2
APPLERA CORP	COM CE GEN GRP	038020202	85	6078	SH	DEF	12
APPLERA CORP	COM AP BIO GRP	038020103	17	800	SH	DEF	2
APPLERA CORP	COM AP BIO GRP	038020103	41	1920	SH	DEF	11
APPLERA CORP	COM AP BIO GRP	038020103	77	3717	SH	DEF	12
APPLICA INC	COM	03815A106	49	6400	SH	DEF	12
APPLIED DIGITAL SOLUTIONS	COM	038188108	1	2400	SH	DEF	12
APPLIED EXTRUSION TECHNOLOGI	COM	038196101	13	5000	SH	DEF	12
APPLIED FILMS CORP	COM	038197109	1862	56400	SH	DEF	3
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	12	500	SH	DEF	12
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	5531	231790	SH	DEF	3
APPLIED MATLS INC	COM	038222105	981	48552	SH	DEF	11
APPLIED MATLS INC	COM	038222105	9209	410222	SH	DEF	2
APPLIED MATLS INC	COM	038222105	5501	245048	SH	DEF	12
APPLIED MATLS INC	COM	038222105	4132	184120	SH	DEF	3
APPLIED MICRO CIRCUITS CORP	COM	03822W109	652	109130	SH	DEF	6
APPLIED MICRO CIRCUITS CORP	COM	03822W109	4	600	SH	DEF	12
APPLIED MICRO CIRCUITS CORP	COM	03822W109	0	68	SH	DEF	2
APPLIED MOLECULAR EVOLUTION	COM	03823E108	36	2000	SH	DEF	2
APPLIED MOLECULAR EVOLUTION	COM	03823E108	89	5000	SH	DEF	12
APRIA HEALTHCARE GROUP INC	COM	037933108	112	4000	SH	DEF	11
APRIA HEALTHCARE GROUP INC	COM	037933108	1639	57580	SH	DEF	3
APRIA HEALTHCARE GROUP INC	COM	037933108	359	12599	SH	DEF	12
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	51	21400	SH	DEF	2
APTARGROUP INC	COM	038336103	11894	304980	SH	DEF	3
APTARGROUP INC	COM	038336103	356	9128	SH	DEF	12
AQUACELL TECHNOLOGIES INC	COM	03840N107	52	45000	SH	DEF	12
AQUILA INC	COM	03840P102	256	75409	SH	DEF	12
ARADIGM CORP	COM	038505103	1	525	SH	DEF	7
ARAMARK CORP	CL B	038521100	16	600	SH	DEF	12
ARBITRON INC	COM	03875Q108	61	1454	SH	DEF	12
ARBITRON INC	COM	03875Q108	53	1282	SH	DEF	6
ARCADIS N V	NY REGISTRY SH	03923E107	261	22104	SH	DEF	6
ARCH CAP GROUP LTD	ORD	G0450A105	15673	393200	SH	DEF	3
ARCH CHEMICALS INC	COM	03937R102	10	393	SH	DEF	12
ARCH CHEMICALS INC	COM	03937R102	9153	356695	SH	DEF	6
ARCH COAL INC	COM	039380100	8	246	SH	DEF	4
ARCH COAL INC	COM	039380100	6	200	SH	DEF	12

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

ARCH COAL INC	COM	039380100	5896	189145	SH	DEF	6
ARCHER DANIELS MIDLAND CO	COM	039483102	104	6806	SH	DEF	9
ARCHER DANIELS MIDLAND CO	COM	039483102	37	2440	SH	DEF	2
ARCHER DANIELS MIDLAND CO	COM	039483102	64	4200	SH	DEF	3
ARCHER DANIELS MIDLAND CO	COM	039483102	558	36665	SH	DEF	6
ARCHER DANIELS MIDLAND CO	COM	039483102	1627	106908	SH	DEF	12
ARCHSTONE SMITH TR	COM	039583109	1823	65150	SH	DEF	12
ARCHSTONE SMITH TR	COM	039583109	13	450	SH	DEF	2
ARCHSTONE SMITH TR	COM	039583109	11	394	SH	DEF	11
ARCHSTONE SMITH TR	COM	039583109	9	334	SH	DEF	1
ARCTIC CAT INC	COM	039670104	48	1980	SH	DEF	3
ARCTIC CAT INC	COM	039670104	621	25419	SH	DEF	6
ARDEN RLTY INC	COM	039793104	39	1300	SH	DEF	12
ARGONAUT GROUP INC	COM	040157109	16	1000	SH	DEF	12
ARGOSY GAMING CO	COM	040228108	60	2300	SH	DEF	3
ARGOSY GAMING CO	COM	040228108	5	200	SH	DEF	12
ARGOSY GAMING CO	COM	040228108	16575	637805	SH	DEF	6
ARIAD PHARMACEUTICALS INC	COM	04033A100	17	2300	SH	DEF	12
ARIBA INC	COM	04033V104	7	2250	SH	DEF	12
ARIBA INC	COM	04033v104	1	200	SH	DEF	4
ARISTOTLE CORP	COM NEW	040448201	5	1030	SH	DEF	12
ARKANSAS BEST CORP DEL	COM	040790107	38	1200	SH	DEF	12
ARMOR HOLDINGS INC	COM	042260109	6	240	SH	DEF	12
ARQULE INC	COM	04269E107	15	3000	SH	DEF	12
ARRAY BIOPHARMA INC	COM	04269X105	657	115453	SH	DEF	12
ARROW ELECTRS INC	COM	042735100	129	5560	SH	DEF	6
ARROW ELECTRS INC	COM	042735100	320	13825	SH	DEF	5
ARROW ELECTRS INC	COM	042735100	226	9750	SH	DEF	12
ARROW FINL CORP	COM	042744102	314	11298	SH	DEF	6
ARROW INTL INC	COM	042764100	52	2100	SH	DEF	12
ARVINMERITOR INC	COM	043353101	42114	1746040	SH	DEF	6
ARVINMERITOR INC	COM	043353101	21	930	SH	DEF	11
ARVINMERITOR INC	COM	043353101	54	2259	SH	DEF	12
ASA LTD	COM	002050102	23	500	SH	DEF	12
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	3143	175500	SH	DEF	6
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	167	9300	SH	DEF	3
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	84	3242	SH	DEF	12
ASE TEST LTD	ORD	Y02516105	48669	3251125	SH	DEF	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	754	80300	SH	DEF	12
ASHLAND INC	COM	044204105	44	1000	SH	DEF	4
ASHLAND INC	COM	044204105	111	2510	SH	DEF	12
ASHLAND INC	COM	044204105	163	3690	SH	DEF	6
ASHWORTH INC	COM	04516H101	26	3230	SH	DEF	6
ASIA PAC FD INC	COM	044901106	54	3785	SH	DEF	12
ASIAINFO HLDGS INC	COM	04518A104	186	27900	SH	DEF	3
ASK JEEVES INC	COM	045174109	2673	147540	SH	DEF	3
ASML HLDG NV	N Y SHS	N07059111	1	40	SH	DEF	6
ASML HLDG NV	N Y SHS	N07059111	13	640	SH	DEF	2
ASPECT COMMUNICATIONS CORP	COM	04523Q102	22896	1453740	SH	DEF	3
ASPECT COMMUNICATIONS CORP	COM	04523Q102	47	3000	SH	DEF	12
ASPECT MED SYS INC	COM	045235108	2	200	SH	DEF	12
ASPEN TECHNOLOGY INC	COM	045327103	3743	364810	SH	DEF	3
ASSOCIATED BANC CORP	COM	045487105	4	100	SH	DEF	6
ASSOCIATED BANC CORP	COM	045487105	250	5857	SH	DEF	12
ASSOCIATED ESTATES RLTY CORP	COM	045604105	36	4950	SH	DEF	12
ASSOCIATED ESTATES RLTY CORP	COM	045604105	10	1500	SH	DEF	11
ASTA FDG INC	COM	046220109	38	1100	SH	DEF	3
ASTEC INDS INC	COM	046224101	10	800	SH	DEF	12
ASTORIA FINL CORP	COM	046265104	153	4120	SH	DEF	6
ASTORIA FINL CORP	COM	046265104	27	800	SH	DEF	11
ASTORIA FINL CORP	COM	046265104	171	4603	SH	DEF	12
ASTORIA FINL CORP	COM	046265104	74	2000	SH	DEF	2

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

ASTRONICS CORP	COM	046433108	273	54900	SH	DEF	6
AT&T CORP	COM NEW	001957505	18	680	SH	DEF	7
AT&T CORP	COM NEW	001957505	556	27369	SH	DEF	2
AT&T CORP	COM NEW	001957505	65	3124	SH	DEF	11
AT&T CORP	COM NEW	001957505	1101	54242	SH	DEF	12
AT&T CORP	COM NEW	001957505	19	940	SH	DEF	6
AT&T CORP	COM NEW	001957505	0	20	SH	DEF	1
AT&T CORP	COM NEW	001957505	1110	54700	SH	DEF	3
AT&T WIRELESS SVCS INC	COM	00209A106	52	6405	SH	DEF	11
AT&T WIRELESS SVCS INC	COM	00209a106	10069	1260253	SH	DEF	4
AT&T WIRELESS SVCS INC	COM	00209A106	2099	262682	SH	DEF	12
AT&T WIRELESS SVCS INC	COM	00209A106	427	53425	SH	DEF	2
AT&T WIRELESS SVCS INC	COM	00209A106	3	289	SH	DEF	7
AT&T WIRELESS SVCS INC	COM	00209A106	0	32	SH	DEF	1
AT&T WIRELESS SVCS INC	COM	00209A106	40	5000	SH	DEF	
AT&T WIRELESS SVCS INC	COM	00209A106	8	965	SH	DEF	6
AT&T WIRELESS SVCS INC	COM	00209A106	5465	683992	SH	DEF	5
ATC HEALTHCARE INC	CL A	00209C102	5	7500	SH	DEF	12
ATHEROGENICS INC	COM	047439104	1592	106495	SH	DEF	12
ATHEROGENICS INC	COM	047439104	1040	70000	SH	DEF	
ATI TECHNOLOGIES INC	COM	001941103	8172	419300	SH	DEF	7
ATI TECHNOLOGIES INC	COM	001941103	3357	222020	SH	DEF	3
ATI TECHNOLOGIES INC	COM	001941103	31	2025	SH	DEF	12
ATLANTIC COAST AIRLINES HLDG	COM	048396105	4391	445800	SH	DEF	6
ATLANTIC COAST AIRLINES HLDG	COM	048396105	15	1500	SH	DEF	12
ATLANTIC RLTY TR	SH BEN INT	048798102	121	8000	SH	DEF	12
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	2317	57926	SH	DEF	12
ATEMEL CORP	COM	049513104	92	15240	SH	DEF	12
ATEMEL CORP	COM	049513104	146	24300	SH	DEF	3
ATEMEL CORP	SDCV	5/2 049513AE4	257	6000	SH	DEF	12
ATMOS ENERGY CORP	COM	049560105	4243	174600	SH	DEF	6
ATMOS ENERGY CORP	COM	049560105	452	18621	SH	DEF	12
ATMOS ENERGY CORP	COM	049560105	50	2064	SH	DEF	2
ATWOOD OCEANICS INC	COM	050095108	11	400	SH	DEF	11
AUDICODES LTD	ORD	M15342104	3088	295800	SH	DEF	3
AUDIOVOX CORP	CL A	050757103	955	74400	SH	DEF	3
AUDIOVOX CORP	CL A	050757103	64	5000	SH	DEF	12
AUTHENTIDATE HLDG CORP	COM	052666104	6	500	SH	DEF	12
AUTODESK INC	COM	052769106	127	5175	SH	DEF	4
AUTODESK INC	COM	052769106	13022	529800	SH	DEF	3
AUTODESK INC	COM	052769106	1651	67150	SH	DEF	6
AUTODESK INC	COM	052769106	1674	68104	SH	DEF	12
AUTODESK INC	COM	052769106	116	5850	SH	DEF	11
AUTOIMMUNE INC	COM	052776101	9	6000	SH	DEF	12
AUTOLIV INC	COM	052800109	2716	72128	SH	DEF	12
AUTOLIV INC	COM	052800109	32716	868960	SH	DEF	3
AUTOLIV INC	COM	052800109	22	636	SH	DEF	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	12803	323223	SH	DEF	12
AUTOMATIC DATA PROCESSING IN	COM	053015103	16580	418577	SH	DEF	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	15543	392391	SH	DEF	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	8374	211422	SH	DEF	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	1417	35166	SH	DEF	9
AUTOMATIC DATA PROCESSING IN	COM	053015103	1321	35030	SH	DEF	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	20004	505033	SH	DEF	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	11101	280266	SH	DEF	3
AUNATION INC	COM	05329W102	2	100	SH	DEF	12
AUNATION INC	COM	05329W102	275	14950	SH	DEF	6
AUTOZONE INC	COM	053332102	2	25	SH	DEF	11
AUTOZONE INC	COM	053332102	4184	49105	SH	DEF	12
AUTOZONE INC	COM	053332102	622	7300	SH	DEF	3
AVALONBAY CMNTYS INC	COM	053484101	17	350	SH	DEF	2
AVALONBAY CMNTYS INC	COM	053484101	157	3290	SH	DEF	12

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

AVALONBAY CMNTYS INC	COM	053484101	511	10690	SH	DEF	5
AVANEX CORP	COM	05348W109	215	43050	SH	DEF	12
AVANIR PHARMACEUTICALS	CL A	05348P104	2	1250	SH	DEF	12
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	6	2075	SH	DEF	12
AVATAR HLDGS INC	COM	053494100	107	2900	SH	DEF	12
AVAYA INC	COM	053499109	29	2245	SH	DEF	2
AVAYA INC	COM	053499109	5509	425710	SH	DEF	3
AVAYA INC	COM	053499109	3	216	SH	DEF	6
AVAYA INC	COM	053499109	0	33	SH	DEF	1
AVAYA INC	COM	053499109	221	17059	SH	DEF	12
AVENTIS	SPONSORED ADR	053561106	46	700	SH	DEF	4
AVENTIS	SPONSORED ADR	053561106	68	1030	SH	DEF	2
AVENTIS	SPONSORED ADR	053561106	8180	123260	SH	DEF	6
AVENTIS	SPONSORED ADR	053561106	262	3950	SH	DEF	5
AVERY DENNISON CORP	COM	053611109	832	14843.38	SH	DEF	12
AVERY DENNISON CORP	COM	053611109	202	3794	SH	DEF	11
AVERY DENNISON CORP	COM	053611109	45	800	SH	DEF	2
AVI BIOPHARMA INC	COM	002346104	154	37750	SH	DEF	12
AVIALL INC NEW	COM	05366B102	3825	246600	SH	DEF	6
AVICI SYS INC	COM NEW	05367L802	1	81	SH	DEF	12
AVID TECHNOLOGY INC	COM	05367P100	34898	727040	SH	DEF	3
AVISTA CORP	COM	05379B107	890	49100	SH	DEF	6
AVISTA CORP	COM	05379B107	7677	423670	SH	DEF	3
AVISTA CORP	COM	05379B107	61	3350	SH	DEF	12
AVITAR INC NEW	COM	053801106	5	20000	SH	DEF	5
AVITAR INC NEW	COM	053801106	0	1000	SH	DEF	12
AVNET INC	COM	053807103	395	18245	SH	DEF	12
AVNET INC	COM	053807103	45	2060	SH	DEF	6
AVNET INC	COM	053807103	251	11575	SH	DEF	5
AVOCENT CORP	COM	053893103	329	9000	SH	DEF	12
AVON PRODS INC	COM	054303102	2081	30829	SH	DEF	12
AVON PRODS INC	COM	054303102	74	1100	SH	DEF	2
AVON PRODS INC	COM	054303102	751	11370	SH	DEF	11
AVX CORP NEW	COM	002444107	4	230	SH	DEF	6
AVX CORP NEW	COM	002444107	31	1875	SH	DEF	12
AWARE INC MASS	COM	05453N100	1	200	SH	DEF	12
AXA	SPONSORED ADR	054536107	348	16216	SH	DEF	2
AXA	SPONSORED ADR	054536107	9	472	SH	DEF	11
AXA	SPONSORED ADR	054536107	10050	467039	SH	DEF	6
AXCAN PHARMA INC	COM	054923107	15	975	SH	DEF	12
AXCAN PHARMA INC	COM	054923107	3117	199200	SH	DEF	3
AXCELIS TECHNOLOGIES INC	COM	054540109	16	1525	SH	DEF	12
AXCELIS TECHNOLOGIES INC	COM	054540109	24	2356	SH	DEF	2
AXEDA SYSTEMS INC	COM	054959101	6	4401	SH	DEF	12
AXIS CAPITAL HOLDINGS	SHS	G0692U109	435	11500	SH	DEF	7
AXIS CAPITAL HOLDINGS	SHS	G0692U109	18699	638630	SH	DEF	6
AXSYS TECHNOLOGIES INC	COM	054615109	4	300	SH	DEF	12
AZTAR CORP	COM	054802103	33	1450	SH	DEF	12
AZTAR CORP	COM	054802103	2023	89900	SH	DEF	3
AZTAR CORP	COM	054802103	43639	1939068	SH	DEF	6
AZZ INC	COM	002474104	912	68300	SH	DEF	6
B A S F A G	SPONSORED ADR	055262505	4488	80380	SH	DEF	6
B2B INTERNET HOLDRS TR	DEPOSTRY RCPT	056033103	0	100	SH	DEF	12
BACK YD BURGERS INC	COM	05635W101	33	5330	SH	DEF	12
BADGER METER INC	COM	056525108	15	400	SH	DEF	12
BAIRNCO CORP	COM	057097107	506	83200	SH	DEF	6
BAKER HUGHES INC	COM	057224107	384	11927	SH	DEF	12
BAKER HUGHES INC	COM	057224107	1032	34860	SH	DEF	11
BAKER HUGHES INC	COM	057224107	12	380	SH	DEF	6
BALDOR ELEC CO	COM	057741100	23	1000	SH	DEF	2
BALDOR ELEC CO	COM	057741100	650	28425	SH	DEF	12
BALL CORP	COM	058498106	63	1065	SH	DEF	12

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

BALL CORP	COM	058498106	31900	535495	SH	DEF	6
BALLARD PWR SYS INC	COM	05858H104	52	4400	SH	DEF	12
BALLARD PWR SYS INC	COM	05858H104	11	700	SH	DEF	7
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	0	50	SH	DEF	12
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	4811	687300	SH	DEF	6
BANCFIRST CORP	COM	05945F103	2051	35514	SH	DEF	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	60	4300	SH	DEF	2
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	657	47445	SH	DEF	6
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	3013	47800	SH	DEF	7
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	22993	471474	SH	DEF	6
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	127	6615	SH	DEF	12
BANCO SANTANDER CHILE NEW	SP ADR REP COM	05965X109	2639	110900	SH	DEF	3
BANCORP RHODE ISLAND INC	COM	059690107	1596	48500	SH	DEF	1
BANCORPSOUTH INC	COM	059692103	240	10124	SH	DEF	12
BANCORPSOUTH INC	COM	059692103	18493	779650	SH	DEF	3
BANDAG INC	COM	059815100	115	2800	SH	DEF	3
BANDAG INC	CL A	059815308	5264	130300	SH	DEF	6
BANDAG INC	COM	059815100	981	23800	SH	DEF	6
BANDAG INC	COM	059815100	7	175	SH	DEF	12
BANK HAWAII CORP	COM	062540109	5848	138570	SH	DEF	6
BANK HAWAII CORP	COM	062540109	20388	483130	SH	DEF	3
BANK HAWAII CORP	COM	062540109	85	2005	SH	DEF	12
BANK MONTREAL QUE	COM	063671101	81926	1531320	SH	DEF	7
BANK MONTREAL QUE	COM	063671101	70	1700	SH	DEF	12
BANK NEW YORK INC	COM	064057102	3448	104100	SH	DEF	3
BANK NEW YORK INC	COM	064057102	590	17800	SH	DEF	1
BANK NEW YORK INC	COM	064057102	1578	47631	SH	DEF	12
BANK NEW YORK INC	COM	064057102	412	12450	SH	DEF	5
BANK NEW YORK INC	COM	064057102	2297	69452	SH	DEF	9
BANK NEW YORK INC	COM	064057102	322	9725	SH	DEF	4
BANK NEW YORK INC	COM	064057102	225	6796	SH	DEF	2
BANK NEW YORK INC	COM	064057102	492	15790	SH	DEF	11
BANK NOVA SCOTIA HALIFAX	COM	064149107	10	200	SH	DEF	12
BANK NOVA SCOTIA HALIFAX	COM	064149107	80507	1223507	SH	DEF	7
BANK OF AMERICA CORPORATION	COM	060505104	19818	246405	SH	DEF	3
BANK OF AMERICA CORPORATION	COM	060505104	51984	646322	SH	DEF	6
BANK OF AMERICA CORPORATION	COM	060505104	9377	118309	SH	DEF	11
BANK OF AMERICA CORPORATION	COM	060505104	13810	171700	SH	DEF	10
BANK OF AMERICA CORPORATION	COM	060505104	843	10476	SH	DEF	2
BANK OF AMERICA CORPORATION	COM	060505104	31920	396871	SH	DEF	12
BANK OF AMERICA CORPORATION	COM	060505104	2564	31878	SH	DEF	5
BANK OF AMERICA CORPORATION	COM	060505104	355	4525	SH	DEF	9
BANK OF AMERICA CORPORATION	COM	060505104	800	9938	SH	DEF	1
BANK OF AMERICA CORPORATION	COM	060505104	10	120	SH	DEF	4
BANK OF AMERICA CORPORATION	COM	060505104	715	6875	SH	DEF	7
BANK OF BERMUDA LTD	SHS	G07644100	28	628	SH	DEF	2
BANK OF GRANITE CORP	COM	062401104	13	585	SH	DEF	12
BANK OF THE OZARKS INC	COM	063904106	2617	116140	SH	DEF	3
BANK ONE CORP	COM	06423A103	1342	23000	SH	DEF	7
BANK ONE CORP	COM	06423A103	563231	12354267	SH	DEF	10
BANK ONE CORP	COM	06423A103	9344	204958	SH	DEF	12
BANK ONE CORP	COM	06423A103	6973	152960	SH	DEF	3
BANK ONE CORP	COM	06423A103	24	524	SH	DEF	9
BANK ONE CORP	COM	06423a103	18	400	SH	DEF	4
BANK ONE CORP	COM	06423A103	5321	116721	SH	DEF	6
BANK ONE CORP	COM	06423A103	275014	6032340	SH	DEF	8
BANK ONE CORP	COM	06423A103	2642	62764	SH	DEF	11
BANK ONE CORP	COM	06423A103	325	7128	SH	DEF	2
BANKNORTH GROUP INC NEW	COM	06646r107	36	1100	SH	DEF	4
BANKNORTH GROUP INC NEW	COM	06646R107	2017	62013.25	SH	DEF	12
BANKNORTH GROUP INC NEW	COM	06646R107	6190	190300	SH	DEF	1
BANKNORTH GROUP INC NEW	COM	06646R107	261	8020	SH	DEF	5

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

BANKNORTH GROUP INC NEW	COM	06646R107	90	2780	SH	DEF	6
BANKNORTH GROUP INC NEW	COM	06646R107	3593	110441	SH	DEF	8
BANKNORTH GROUP INC NEW	COM	06646R107	42	1380	SH	DEF	11
BANKNORTH GROUP INC NEW	COM	06646R107	52048	1600000	SH	DEF	10
BARCLAYS PLC	ADR	06738E204	1	27	SH	DEF	6
BARD C R INC	COM	067383109	1605	19749	SH	DEF	12
BARD C R INC	COM	067383109	22	270	SH	DEF	3
BARNES & NOBLE INC	COM	067774109	13	430	SH	DEF	11
BARNES & NOBLE INC	COM	067774109	1829	55680	SH	DEF	12
BARNES & NOBLE INC	COM	067774109	10369	315650	SH	DEF	3
BARNES & NOBLE INC	COM	067774109	37202	1132495	SH	DEF	6
BARNES & NOBLE INC	COM	067774109	102	3100	SH	DEF	4
BARNES GROUP INC	COM	067806109	105	3600	SH	DEF	11
BARR LABS INC	COM	068306109	564	7325	SH	DEF	12
BARR LABS INC	COM	068306109	27	350	SH	DEF	4
BARRICK GOLD CORP	COM	067901108	70	3696	SH	DEF	11
BARRICK GOLD CORP	COM	067901108	63418	2163690	SH	DEF	7
BARRICK GOLD CORP	COM	067901108	68	3000	SH	DEF	11
BARRICK GOLD CORP	COM	067901108	2097	92342	SH	DEF	12
BARRY R G CORP OHIO	COM	068798107	6	1312	SH	DEF	12
BAUSCH & LOMB INC	COM	071707103	32106	618610	SH	DEF	3
BAUSCH & LOMB INC	COM	071707103	21	400	SH	DEF	9
BAUSCH & LOMB INC	COM	071707103	6	110	SH	DEF	6
BAUSCH & LOMB INC	COM	071707103	200	3850	SH	DEF	2
BAUSCH & LOMB INC	COM	071707103	174	3346	SH	DEF	12
BAXTER INTL INC	COM	071813109	558	18285	SH	DEF	5
BAXTER INTL INC	CORP UNITS 7%	071813406	2359	33000	SH	DEF	7
BAXTER INTL INC	COM	071813109	113	3700	SH	DEF	6
BAXTER INTL INC	COM	071813109	904	30312	SH	DEF	11
BAXTER INTL INC	COM	071813109	9486	310815	SH	DEF	2
BAXTER INTL INC	COM	071813109	1431	47218	SH	DEF	9
BAXTER INTL INC	COM	071813109	452	14804	SH	DEF	3
BAXTER INTL INC	CORP UNITS 7%	071813406	33	600	SH	DEF	2
BAXTER INTL INC	COM	071813109	20	644	SH	DEF	4
BAXTER INTL INC	COM	071813109	145464	4766200	SH	DEF	8
BAXTER INTL INC	COM	071813109	8362	212000	SH	DEF	7
BAXTER INTL INC	COM	071813109	11061	362403	SH	DEF	12
BAXTER INTL INC	CORP UNITS 7%	071813406	942	17048	SH	DEF	12
BAXTER INTL INC	COM	071813109	291609	9554681	SH	DEF	10
BAY VIEW CAP CORP DEL	COM	07262L101	16	7400	SH	DEF	12
BAYCORP HLDGS CORP	COM	072728108	63	4801	SH	DEF	6
BAYER A G	SPONSORED ADR	072730302	131	4470	SH	DEF	2
BB&T CORP	COM	054937107	192	5138	SH	DEF	11
BB&T CORP	COM	054937107	2	50	SH	DEF	6
BB&T CORP	COM	054937107	17539	453897	SH	DEF	12
BB&T CORP	COM	054937107	104	2680	SH	DEF	1
BB&T CORP	COM	054937107	1679	43442	SH	DEF	2
BCE INC	COM	05534B109	146	6550	SH	DEF	12
BCE INC	COM	05534B109	1077	48150	SH	DEF	6
BCE INC	COM	05534B109	105	4700	SH	DEF	2
BCE INC	COM	05534B109	79898	2764620	SH	DEF	7
BCE INC	COM	05534B109	21	940	SH	DEF	3
BCSB BANKCORP INC	COM	054948104	11	600	SH	DEF	12
BE AEROSPACE INC	COM	073302101	1	100	SH	DEF	12
BEA SYS INC	COM	073325102	42	3500	SH	DEF	11
BEA SYS INC	COM	073325102	790	64225	SH	DEF	12
BEACON POWER CORP	COM	073677106	0	347	SH	DEF	12
BEAR STEARNS COS INC	COM	073902108	10	100	SH	DEF	7
BEAR STEARNS COS INC	COM	073902108	853	10664	SH	DEF	5
BEAR STEARNS COS INC	COM	073902108	22672	283580	SH	DEF	6
BEAR STEARNS COS INC	COM	073902108	983	12293	SH	DEF	12
BEAR STEARNS COS INC	COM	073902108	88	1100	SH	DEF	4

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

BEAR STEARNS COS INC	COM	073902108	478	5975	SH	DEF	2
BEAR STEARNS COS INC	COM	073902108	50	642	SH	DEF	11
BEARINGPOINT INC	COM	074002106	2634	261019	SH	DEF	6
BEARINGPOINT INC	COM	074002106	816	80900	SH	DEF	12
BEAZER HOMES USA INC	COM	07556Q105	2299	23545	SH	DEF	12
BEAZER HOMES USA INC	COM	07556Q105	21423	219360	SH	DEF	3
BEAZER HOMES USA INC	COM	07556Q105	5471	56021	SH	DEF	6
BECKMAN COULTER INC	COM	075811109	97	1900	SH	DEF	4
BECKMAN COULTER INC	COM	075811109	251	5330	SH	DEF	11
BECKMAN COULTER INC	COM	075811109	3	50	SH	DEF	6
BECKMAN COULTER INC	COM	075811109	10935	215130	SH	DEF	3
BECKMAN COULTER INC	COM	075811109	2312	45490.48	SH	DEF	12
BECTON DICKINSON & CO	COM	075887109	37	900	SH	DEF	4
BECTON DICKINSON & CO	COM	075887109	82	2000	SH	DEF	2
BECTON DICKINSON & CO	COM	075887109	4	100	SH	DEF	11
BECTON DICKINSON & CO	COM	075887109	3711	90207	SH	DEF	12
BECTON DICKINSON & CO	COM	075887109	21	510	SH	DEF	3
BECTON DICKINSON & CO	COM	075887109	636	15450	SH	DEF	6
BED BATH & BEYOND INC	COM	075896100	22	400	SH	DEF	7
BED BATH & BEYOND INC	COM	075896100	13	300	SH	DEF	2
BED BATH & BEYOND INC	COM	075896100	15	370	SH	DEF	11
BED BATH & BEYOND INC	COM	075896100	643	14832	SH	DEF	12
BED BATH & BEYOND INC	COM	075896100	22	500	SH	DEF	1
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	1977	69743	SH	DEF	9
BEI TECHNOLOGIES INC	COM	05538P104	17	930	SH	DEF	11
BELLSOUTH CORP	COM	079860102	14	484	SH	DEF	4
BELLSOUTH CORP	COM	079860102	533	18828	SH	DEF	1
BELLSOUTH CORP	COM	079860102	37	1000	SH	DEF	7
BELLSOUTH CORP	COM	079860102	468	16524	SH	DEF	6
BELLSOUTH CORP	COM	079860102	10900	385148	SH	DEF	3
BELLSOUTH CORP	COM	079860102	8538	301690	SH	DEF	12
BELLSOUTH CORP	COM	079860102	510	18006	SH	DEF	5
BELLSOUTH CORP	COM	079860102	3928	138784	SH	DEF	2
BELLSOUTH CORP	COM	079860102	910	35250	SH	DEF	11
BELLSOUTH CORP	COM	079860102	280	9646	SH	DEF	9
BELMONT BANCORP	COM	080162100	16	2808	SH	DEF	12
BELMONT BANCORP	COM	080162100	37	6991	SH	DEF	11
BELO CORP	COM SER A	080555105	1094	38592	SH	DEF	12
BELO CORP	COM SER A	080555105	56	1970	SH	DEF	6
BELO CORP	COM SER A	080555105	2429	85710	SH	DEF	2
BELO CORP	COM SER A	080555105	34	1200	SH	DEF	4
BEMA GOLD CORP	COM	08135F107	2	500	SH	DEF	12
BEMA GOLD CORP	COM	08135F107	48	10000	SH	DEF	7
BEMIS INC	COM	081437105	862	17239	SH	DEF	5
BEMIS INC	COM	081437105	101	2025	SH	DEF	12
BEMIS INC	COM	081437105	3	50	SH	DEF	6
BENCHMARK ELECTRS INC	COM	08160H101	51109	1468235	SH	DEF	3
BENIHANA INC	CL A	082047200	870	68130	SH	DEF	6
BENTLEY PHARMACEUTICALS INC	COM	082657107	25	1900	SH	DEF	3
BERKLEY W R CORP	COM	084423102	104	2970	SH	DEF	6
BERKLEY W R CORP	COM	084423102	10984	314290	SH	DEF	3
BERKLEY W R CORP	COM	084423102	20	562	SH	DEF	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3614	1284	SH	DEF	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	20592	7315	SH	DEF	12
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	9836	124	SH	DEF	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	33869	402	SH	DEF	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	337	4	SH	DEF	4
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	2443	29	SH	DEF	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2559	909	SH	DEF	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1254	471	SH	DEF	11
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	481	171	SH	DEF	1
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	5379	1911	SH	DEF	8

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

BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1298	461	SH	DEF	2
BERRY PETE CO	CL A	085789105	7405	365700	SH	DEF	6
BEST BUY INC	COM	086516101	2655	50831	SH	DEF	12
BEST BUY INC	COM	086516101	3376	50000	SH	DEF	7
BEVERLY ENTERPRISES INC	COM NEW	087851309	114	13387	SH	DEF	9
BEVERLY ENTERPRISES INC	COM NEW	087851309	242	28200	SH	DEF	6
BEVERLY ENTERPRISES INC	COM NEW	087851309	133	15500	SH	DEF	12
BEVERLY ENTERPRISES INC	COM NEW	087851309	2136	248710	SH	DEF	3
BG PLC	ADR FIN INST N	055434203	515	19785	SH	DEF	6
BHP BILLITON LTD	SPONSORED ADR	088606108	5300	289442	SH	DEF	6
BIG 5 SPORTING GOODS CORP	COM	08915P101	1526	72860	SH	DEF	3
BIG LOTS INC	COM	089302103	47959	3375000	SH	DEF	10
BIG LOTS INC	COM	089302103	90	6300	SH	DEF	6
BIG LOTS INC	COM	089302103	3	209	SH	DEF	12
BIG LOTS INC	COM	089302103	3823	269050	SH	DEF	8
BINDVIEW DEV CORP	COM	090327107	11	3000	SH	DEF	12
BIO RAD LABS INC	CL A	090572207	1439	24955	SH	DEF	12
BIO RAD LABS INC	CL A	090572207	35	600	SH	DEF	4
BIOGEN IDEC INC	COM	09062X103	212	5783	SH	DEF	1
BIOGEN IDEC INC	COM	09062X103	862	23448	SH	DEF	12
BIOGEN IDEC INC	COM	09062X103	13	350	SH	DEF	2
BIOGEN IDEC INC	COM	09062x103	199	5435	SH	DEF	4
BIOJECT MED TECH INC	COM NEW	09059T206	1	200	SH	DEF	12
BIOLASE TECHNOLOGY INC	COM	090911108	25	1500	SH	DEF	12
BIOLASE TECHNOLOGY INC	COM	090911108	350	21100	SH	DEF	3
BIOMET INC	COM	090613100	19891	546293	SH	DEF	2
BIOMET INC	COM	090613100	6247	171575	SH	DEF	1
BIOMET INC	COM	090613100	7299	200476	SH	DEF	12
BIOMET INC	COM	090613100	866	23900	SH	DEF	5
BIOMET INC	COM	090613100	194	5574	SH	DEF	11
BIOPURE CORP	CL A	09065H105	10	4100	SH	DEF	12
BIORELIANCE CORP	COM	090951104	5	100	SH	DEF	12
BIOSITE INC	COM	090945106	27	940	SH	DEF	12
BIOSPHERE MEDICAL INC	COM	09066V103	3	700	SH	DEF	12
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	41	300	SH	DEF	12
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	419	3100	SH	DEF	2
BIOTIME INC	RIGHT 12/31/2003	09066L139	0	100	SH	DEF	12
BIOVAIL CORP	COM	09067J109	193	9000	SH	DEF	6
BIOVAIL CORP	COM	09067J109	536	19200	SH	DEF	7
BIOVAIL CORP	COM	09067J109	213	9920	SH	DEF	12
BISYS GROUP INC	COM	055472104	214	14400	SH	DEF	12
BISYS GROUP INC	COM	055472104	8	600	SH	DEF	11
BISYS GROUP INC	COM	055472104	9334	627280	SH	DEF	6
BJ SVCS CO	COM	055482103	94	2613	SH	DEF	12
BJ SVCS CO	COM	055482103	4075	113500	SH	DEF	3
BJS WHOLESALE CLUB INC	COM	05548J106	1069	46581	SH	DEF	12
BJS WHOLESALE CLUB INC	COM	05548J106	61631	2685150	SH	DEF	6
BJS WHOLESALE CLUB INC	COM	05548J106	19453	847240	SH	DEF	3
BLACK & DECKER CORP	COM	091797100	59	1200	SH	DEF	9
BLACK & DECKER CORP	COM	091797100	3847	77992	SH	DEF	2
BLACK & DECKER CORP	COM	091797100	210	4260	SH	DEF	6
BLACK & DECKER CORP	COM	091797100	176	3570	SH	DEF	3
BLACK & DECKER CORP	COM	091797100	15	300	SH	DEF	4
BLACK & DECKER CORP	COM	091797100	126	2750	SH	DEF	11
BLACK & DECKER CORP	COM	091797100	2232	45252	SH	DEF	12
BLACK BOX CORP DEL	COM	091826107	8744	189831	SH	DEF	6
BLACK BOX CORP DEL	COM	091826107	78	1700	SH	DEF	12
BLACK HILLS CORP	COM	092113109	19813	664200	SH	DEF	6
BLACK HILLS CORP	COM	092113109	656	22006	SH	DEF	12
BLACK HILLS CORP	COM	092113109	3	100	SH	DEF	11
BLACKROCK BROAD INVT GRD 200	COM	09247Q106	11	675	SH	DEF	12
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	366	26575.3	SH	DEF	12

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

BLACKROCK CORE BD TR	SHS BEN INT	09249E101	69	5000	SH	DEF	8
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	2576	187180	SH	DEF	5
BLACKROCK FL INS MUN INC TR	COM	09250G102	50	3500	SH	DEF	12
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	144	8866	SH	DEF	12
BLACKROCK FLA INVT QUALITY M	COM	09247B109	27	1800	SH	DEF	12
BLACKROCK FLA MUN 2020 TERM	COM SHS	09250M109	98	6400	SH	DEF	12
BLACKROCK FLA MUN INCOME TR	SH BEN INT	09248H105	92	6626.77	SH	DEF	12
BLACKROCK HIGH YIELD TR	SH BEN INT	09248N102	96	8966	SH	DEF	12
BLACKROCK INCOME OPP TRUST I	COM	092475102	657	59334.33	SH	DEF	12
BLACKROCK INCOME TR INC	COM	09247F100	294	39300	SH	DEF	12
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	49	2864.99	SH	DEF	12
BLACKROCK INSD MUN INCOME TR	COM	092479104	479	34183.76	SH	DEF	12
BLACKROCK INSD MUN TERM TR I	COM	092474105	93	8450	SH	DEF	12
BLACKROCK INVT QUALITY MUN T	COM	09247D105	37	2500	SH	DEF	12
BLACKROCK LTD DURATION INC T	COM SHS	09249W101	318	16816.3	SH	DEF	12
BLACKROCK MD MUNICIPAL BOND	COM	09249L105	88	5986.08	SH	DEF	12
BLACKROCK MUN 2020 TERM TR	COM SHS	09249X109	38	2513.23	SH	DEF	12
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	557	40630.83	SH	DEF	12
BLACKROCK MUN TARGET TERM TR	COM	09247M105	150	13718	SH	DEF	12
BLACKROCK MUNI 2018 TERM TR	COM	09248C106	19	1300	SH	DEF	12
BLACKROCK MUNI INCOME TR II	COM	09249N101	167	12089.1	SH	DEF	12
BLACKROCK MUNICIPAL BOND TR	COM	09249H104	63	4250	SH	DEF	12
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	32	2263.31	SH	DEF	12
BLACKROCK NJ INVT QUALITY MU	COM	09247C107	31	2105	SH	DEF	12
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	36	2132	SH	DEF	12
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V103	376	15150	SH	DEF	12
BLACKROCK STRATEGIC MUN TR	COM	09248T109	29	2000	SH	DEF	12
BLACKROCK VA MUNICIPAL BOND	COM	09248I100	16	1000	SH	DEF	12
BLAIR CORP	COM	092828102	7	300	SH	DEF	12
BLAIR CORP	COM	092828102	2188	89900	SH	DEF	6
BLOCK H & R INC	COM	093671105	712	12856.34	SH	DEF	12
BLOCK H & R INC	COM	093671105	31099	561660	SH	DEF	3
BLOCK H & R INC	COM	093671105	161	2942	SH	DEF	9
BLOCK H & R INC	COM	093671105	1772	32000	SH	DEF	2
BLOCK H & R INC	COM	093671105	20	400	SH	DEF	11
BLOCK H & R INC	COM	093671105	174	3140	SH	DEF	6
BLOCKBUSTER INC	CL A	093679108	959	53400	SH	DEF	6
BLOCKBUSTER INC	CL A	093679108	23	1300	SH	DEF	12
BLOCKBUSTER INC	CL A	093679108	7976	444350	SH	DEF	3
BLUE CHIP VALUE FD INC	COM	095333100	15	2440	SH	DEF	12
BLUE COAT SYSTEMS INC	COM NEW	09534T508	20	910	SH	DEF	12
BLUE RHINO CORP	COM	095811105	2780	200172	SH	DEF	6
BLUE RHINO CORP	COM	095811105	1	50	SH	DEF	12
BLUEGREEN CORP	COM	096231105	1649	264200	SH	DEF	6
BLYTH INC	COM	09643P108	5301	164530	SH	DEF	3
BLYTH INC	COM	09643P108	24608	763900	SH	DEF	6
BMC SOFTWARE INC	COM	055921100	6	300	SH	DEF	2
BMC SOFTWARE INC	COM	055921100	156	8344	SH	DEF	12
BMC SOFTWARE INC	COM	055921100	988	53000	SH	DEF	6
BMC SOFTWARE INC	COM	055921100	380	20400	SH	DEF	3
BNP RESIDENTIAL PPTYS INC	COM	05564T103	93	8028	SH	DEF	12
BOARDWALK EQUITIES INC	COM	096613104	39	2150	SH	DEF	7
BOB EVANS FARMS INC	COM	096761101	19594	603640	SH	DEF	6
BOB EVANS FARMS INC	COM	096761101	42	1284	SH	DEF	12
BOEING CO	COM	097023105	42325	1004386	SH	DEF	6
BOEING CO	COM	097023105	4254	100940	SH	DEF	12
BOEING CO	COM	097023105	156	4093	SH	DEF	11
BOEING CO	COM	097023105	1215	28828	SH	DEF	2
BOEING CO	COM	097023105	2078	48726	SH	DEF	9
BOEING CO	COM	097023105	263	6235	SH	DEF	5
BOEING CO	COM	097023105	3795	90068	SH	DEF	3
BOISE CASCADE CORP	COM	097383103	-176	-5350	SH	DEF	12

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

BOISE CASCADE CORP	COM	097383103	11941	363415	SH	DEF	6
BOISE CASCADE CORP	COM	097383103	38	1340	SH	DEF	11
BOK FINL CORP	COM NEW	05561Q201	19	500	SH	DEF	12
BOLT TECHNOLOGY CORP	COM	097698104	15	4040	SH	DEF	12
BOMBAY CO INC	COM	097924104	4	550	SH	DEF	12
BON-TON STORES INC	COM	09776J101	1586	142900	SH	DEF	6
BONE CARE INTL INC	COM	098072101	1	100	SH	DEF	12
BOOKS-A-MILLION INC	COM	098570104	5	750	SH	DEF	12
BORDERS GROUP INC	COM	099709107	2999	136832	SH	DEF	12
BORDERS GROUP INC	COM	099709107	322	14710	SH	DEF	2
BORDERS GROUP INC	COM	099709107	26777	1221600	SH	DEF	6
BORDERS GROUP INC	COM	099709107	142	6500	SH	DEF	9
BORDERS GROUP INC	COM	099709107	13372	610020	SH	DEF	3
BORG WARNER INC	COM	099724106	41	485	SH	DEF	12
BORG WARNER INC	COM	099724106	39138	460070	SH	DEF	6
BORG WARNER INC	COM	099724106	16846	198020	SH	DEF	3
BOSTON ACOUSTICS INC	COM	100534106	9	825	SH	DEF	12
BOSTON BEER INC	CL A	100557107	5	300	SH	DEF	4
BOSTON BEER INC	CL A	100557107	0	18	SH	DEF	12
BOSTON COMMUNICATIONS GROUP	COM	100582105	2134	229683	SH	DEF	6
BOSTON COMMUNICATIONS GROUP	COM	100582105	3	370	SH	DEF	11
BOSTON COMMUNICATIONS GROUP	COM	100582105	52	5600	SH	DEF	3
BOSTON LIFE SCIENCES INC	COM NEW	100843408	0	200	SH	DEF	12
BOSTON PROPERTIES INC	COM	101121101	4350	90265	SH	DEF	2
BOSTON PROPERTIES INC	COM	101121101	962	19847	SH	DEF	9
BOSTON PROPERTIES INC	COM	101121101	93	1935	SH	DEF	12
BOSTON SCIENTIFIC CORP	COM	101137107	1039	28271	SH	DEF	2
BOSTON SCIENTIFIC CORP	COM	101137107	338	9200	SH	DEF	5
BOSTON SCIENTIFIC CORP	COM	101137107	1558	42374	SH	DEF	12
BOSTONFED BANCORP INC	COM	101178101	10	300	SH	DEF	12
BOTTOMLINE TECH DEL INC	COM	101388106	6	700	SH	DEF	12
BOULDER TOTAL RETURN FD INC	COM	101541100	8	500	SH	DEF	12
BOWATER INC	COM	102183100	93	2000	SH	DEF	12
BOWATER INC	COM	102183100	147	3170	SH	DEF	6
BOWATER INC	COM	102183100	19	405	SH	DEF	2
BOWNE & CO INC	COM	103043105	26	1900	SH	DEF	12
BOYD GAMING CORP	COM	103304101	301	18657	SH	DEF	12
BOYDS COLLECTION LTD	COM	103354106	4497	1058000	SH	DEF	6
BOYKIN LODGING CO	COM	103430104	6031	658749	SH	DEF	6
BP PLC	SPONSORED ADR	055622104	2801	60650	SH	DEF	11
BP PLC	SPONSORED ADR	055622104	25861	524024	SH	DEF	2
BP PLC	SPONSORED ADR	055622104	154	2640	SH	DEF	7
BP PLC	SPONSORED ADR	055622104	18082	366401	SH	DEF	1
BP PLC	SPONSORED ADR	055622104	14340	290580	SH	DEF	6
BP PLC	SPONSORED ADR	055622104	6	125	SH	DEF	4
BP PLC	SPONSORED ADR	055622104	16	328	SH	DEF	9
BP PLC	SPONSORED ADR	055622104	15753	319212	SH	DEF	5
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	123	4310	SH	DEF	12
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	218	9200	SH	DEF	11
BRADLEY PHARMACEUTICALS INC	COM	104576103	19978	785590	SH	DEF	3
BRADLEY PHARMACEUTICALS INC	COM	104576103	76	3000	SH	DEF	12
BRADY CORP	CL A	104674106	4	100	SH	DEF	1
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	2739	102306	SH	DEF	12
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	266	9940	SH	DEF	3
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	26	1000	SH	DEF	11
BRANTLEY CAP CORP	COM	105494108	122	12000	SH	DEF	12
BRASCAN CORP	CL A LTD VT SH	10549P606	11257	283350	SH	DEF	7
BRASCAN CORP	CL A LTD VT SH	10549P606	872	28565	SH	DEF	6
BRASCAN CORP	CL A LTD VT SH	10549P606	58	1900	SH	DEF	12
BRAZIL FD INC	COM	105759104	36	1500	SH	DEF	12
BRE PROPERTIES INC	CL A	05564E106	1812	54850	SH	DEF	9
BRE PROPERTIES INC	CL A	05564E106	407	12179	SH	DEF	12

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

BRE PROPERTIES INC	CL A	05564E106	27	800	SH	DEF	1
BRE PROPERTIES INC	CL A	05564E106	17	500	SH	DEF	2
BRIDGFORD FOODS CORP	COM	108763103	3	363	SH	DEF	1
BRIDGFORD FOODS CORP	COM	108763103	16	2100	SH	DEF	12
BRIGGS & STRATTON CORP	COM	109043109	1856	27540	SH	DEF	3
BRIGGS & STRATTON CORP	COM	109043109	139	2065	SH	DEF	12
BRIGHTPOINT INC	COM NEW	109473405	7	413	SH	DEF	12
BRIGHTPOINT INC	COM NEW	109473405	28260	1638263	SH	DEF	3
BRILLIAN CORP	COM	10949P107	1	125	SH	DEF	12
BRILLIANCE CHINA AUTO HLDG L	SPONSORED ADR	10949Q105	1123	19800	SH	DEF	3
BRINKER INTL INC	COM	109641100	18	549	SH	DEF	2
BRINKER INTL INC	COM	109641100	307	9251	SH	DEF	12
BRINKER INTL INC	COM	109641100	7	202	SH	DEF	11
BRINKER INTL INC	COM	109641100	2034	61350	SH	DEF	6
BRISTOL MYERS SQUIBB CO	COM	110122108	23161	809838	SH	DEF	3
BRISTOL MYERS SQUIBB CO	COM	110122108	825	28850	SH	DEF	1
BRISTOL MYERS SQUIBB CO	COM	110122108	6407	224029	SH	DEF	5
BRISTOL MYERS SQUIBB CO	COM	110122108	5939	207670	SH	DEF	2
BRISTOL MYERS SQUIBB CO	COM	110122108	724	19600	SH	DEF	7
BRISTOL MYERS SQUIBB CO	COM	110122108	8253	288560	SH	DEF	4
BRISTOL MYERS SQUIBB CO	COM	110122108	1642	60022	SH	DEF	11
BRISTOL MYERS SQUIBB CO	COM	110122108	15444	540000	SH	DEF	10
BRISTOL MYERS SQUIBB CO	COM	110122108	41291	1443740	SH	DEF	6
BRISTOL MYERS SQUIBB CO	COM	110122108	20513	717241	SH	DEF	12
BRISTOL MYERS SQUIBB CO	COM	110122108	2379	82003	SH	DEF	9
BRITESMILE INC	COM NEW	110415205	1	41	SH	DEF	12
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	1	17	SH	DEF	6
BROADBAND HOLDRS TR	DEPOSITRY RCPT	11130P104	13	1000	SH	DEF	12
BROADCOM CORP	CL A	111320107	61	1775	SH	DEF	12
BROADVISION INC	COM NEW	111412607	9	2034	SH	DEF	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	18	3090	SH	DEF	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	2	400	SH	DEF	2
BROOKFIELD HOMES CORP	COM	112723101	1727	67020	SH	DEF	3
BROOKFIELD PPTYS CORP	COM	112900105	10	340	SH	DEF	3
BROOKLINE BANCORP INC DEL	COM	11373M107	216	14064	SH	DEF	12
BROOKLINE BANCORP INC DEL	COM	11373M107	1925	125462	SH	DEF	1
BROOKLINE BANCORP INC DEL	COM	11373m107	153	10000	SH	DEF	4
BROOKS AUTOMATION INC	COM	114340102	5	200	SH	DEF	12
BROOKS AUTOMATION INC	COM	114340102	2286	96300	SH	DEF	3
BROWN & BROWN INC	COM	115236101	86	2625	SH	DEF	12
BROWN & BROWN INC	COM	115236101	4607	141276	SH	DEF	1
BROWN FORMAN CORP	CL A	115637100	133	1371	SH	DEF	2
BROWN FORMAN CORP	CL A	115637100	226	1800	SH	DEF	7
BROWN FORMAN CORP	CL B	115637209	515	5511.04	SH	DEF	12
BROWN FORMAN CORP	CL B	115637209	485	5191	SH	DEF	2
BROWN SHOE INC NEW	COM	115736100	15416	406420	SH	DEF	3
BROWN SHOE INC NEW	COM	115736100	32	848	SH	DEF	12
BROWN SHOE INC NEW	COM	115736100	10454	275600	SH	DEF	6
BROWN TOM INC	COM NEW	115660201	25	762	SH	DEF	12
BRUNSWICK CORP	COM	117043109	48	1498	SH	DEF	12
BRYN MAWR BK CORP	COM	117665109	49	2000	SH	DEF	12
BSB BANCORP	COM	055652101	79	2000	SH	DEF	4
BUCA INC	COM	117769109	10	1500	SH	DEF	12
BUCA INC	COM	117769109	118	17400	SH	DEF	6
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	18	400	SH	DEF	4
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	531	11715.38	SH	DEF	12
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	27	600	SH	DEF	2
BUCKLE INC	COM	118440106	8612	388800	SH	DEF	6
BUILDING MATLS HLDG CORP	COM	120113105	2769	178300	SH	DEF	6
BUNGE LIMITED	COM	G16962105	142	4320	SH	DEF	12
BUNGE LIMITED	COM	G16962105	382	11600	SH	DEF	3
BURLINGTON COAT FACTORY	COM	121579106	18720	884700	SH	DEF	6

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

BURLINGTON NORTHN SANTA FE C	COM	12189T104	1401	43300	SH	DEF	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	36257	1120756	SH	DEF	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	27	900	SH	DEF	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	794	24545	SH	DEF	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	909	28099	SH	DEF	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1245	38487	SH	DEF	12
BURLINGTON RES INC	COM	122014103	609	10990	SH	DEF	6
BURLINGTON RES INC	COM	122014103	62	1112	SH	DEF	1
BURLINGTON RES INC	COM	122014103	362	6534	SH	DEF	5
BURLINGTON RES INC	COM	122014103	2098	37881	SH	DEF	12
BURLINGTON RES INC	COM	122014103	2403	43460	SH	DEF	11
BURLINGTON RES INC	COM	122014103	240	4337	SH	DEF	2
BUTLER MFG CO DEL	COM	123655102	8	350	SH	DEF	12
C & F FINL CORP	COM	12466Q104	40	1000	SH	DEF	12
C COR NET CORP	COM	125010108	18	1600	SH	DEF	12
C COR NET CORP	COM	125010108	16	1400	SH	DEF	4
C D I CORP	COM	125071100	57	1750	SH	DEF	12
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	156	17400	SH	DEF	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	62	2632	SH	DEF	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686c109	156	6660	SH	DEF	4
CABOT CORP	COM	127055101	109	3410	SH	DEF	6
CABOT CORP	COM	127055101	123	3850	SH	DEF	12
CABOT MICROELECTRONICS CORP	COM	12709p103	8	160	SH	DEF	4
CABOT MICROELECTRONICS CORP	COM	12709P103	4	77	SH	DEF	12
CABOT OIL & GAS CORP	COM	127097103	235	8000	SH	DEF	2
CABOT OIL & GAS CORP	COM	127097103	32	1090	SH	DEF	12
CABOT OIL & GAS CORP	COM	127097103	19649	669480	SH	DEF	3
CACHE INC	COM NEW	127150308	4	200	SH	DEF	12
CACI INTL INC	CL A	127190304	25365	521700	SH	DEF	3
CACI INTL INC	CL A	127190304	117	2400	SH	DEF	12
CACI INTL INC	CL A	127190304	7233	148775	SH	DEF	1
CADBURY SCHWEPPEES PLC	ADR	127209302	753	25200	SH	DEF	2
CADBURY SCHWEPPEES PLC	ADR	127209302	11	400	SH	DEF	11
CADBURY SCHWEPPEES PLC	ADR	127209302	913	30560	SH	DEF	6
CADENCE DESIGN SYSTEM INC	COM	127387108	252	14000	SH	DEF	12
CAE INC	COM	124765108	3	668	SH	DEF	12
CAE INC	COM	124765108	820	140000	SH	DEF	7
CAL DIVE INTL INC	COM	127914109	27	223359	SH	DEF	12
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	1214	57790	SH	DEF	12
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	60	3000	SH	DEF	11
CALGON CARBON CORP	COM	129603106	8	1300	SH	DEF	12
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	43	3000	SH	DEF	12
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	1625	114809	SH	DEF	6
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	30	1500	SH	DEF	12
CALIFORNIA WTR SVC GROUP	COM	130788102	93	3400	SH	DEF	12
CALLAWAY GOLF CO	COM	131193104	282	16753	SH	DEF	12
CALLAWAY GOLF CO	COM	131193104	7532	447000	SH	DEF	6
CALLON PETE CO DEL	COM	13123X102	0	0	SH	DEF	12
CALPINE CORP	COM	131347106	689	143214	SH	DEF	12
CALPINE CORP	COM	131347106	3	529	SH	DEF	2
CALPINE CORP	COM	131347106	46	8500	SH	DEF	7
CALPINE CORP	COM	131347106	3141	652973	SH	DEF	6
CALPINE CORP	COM	131347106	34	7000	SH	DEF	11
CAMBIOR INC	COM	13201L103	40	10000	SH	DEF	7
CAMBREX CORP	COM	132011107	613	24200	SH	DEF	9
CAMCO FINL CORP	COM	132618109	1042	60142	SH	DEF	6
CAMCO FINL CORP	COM	132618109	2	122	SH	DEF	2
CAMDEN NATL CORP	COM	133034108	1187	39100	SH	DEF	6
CAMDEN NATL CORP	COM	133034108	36	1200	SH	DEF	12
CAMDEN PPTY TR	SH BEN INT	133131102	2098	47356.44	SH	DEF	12
CAMDEN PPTY TR	SH BEN INT	133131102	2230	51866	SH	DEF	9
CAMDEN PPTY TR	SH BEN INT	133131102	110	2650	SH	DEF	11

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

CAMECO CORP	COM	13321L108	65	1125	SH	DEF	12
CAMECO CORP	COM	13321L108	1360	18200	SH	DEF	7
CAMPBELL SOUP CO	COM	134429109	3	100	SH	DEF	6
CAMPBELL SOUP CO	COM	134429109	198	7391	SH	DEF	12
CANADA SOUTHN PETE LTD	LTD VTG SH	135231108	15	2888	SH	DEF	12
CANADIAN NAT RES LTD	COM	136385101	31857	487330	SH	DEF	7
CANADIAN NAT RES LTD	COM	136385101	167	3674	SH	DEF	11
CANADIAN NAT RES LTD	COM	136385101	4	78	SH	DEF	12
CANADIAN NATL RY CO	COM	136375102	474	7486	SH	DEF	12
CANADIAN NATL RY CO	COM	136375102	63	1000	SH	DEF	2
CANADIAN NATL RY CO	COM	136375102	50517	616060	SH	DEF	7
CANADIAN PAC RY LTD	COM	13645T100	16548	452365	SH	DEF	7
CANADIAN PAC RY LTD	COM	13645T100	180	6397	SH	DEF	12
CANADIAN PAC RY LTD	COM	13645T100	16	600	SH	DEF	11
CANADIAN SUPERIOR ENERGY INC	COM	136644101	1	385	SH	DEF	12
CANDELA CORP	COM	136907102	7512	413200	SH	DEF	3
CANON INC	ADR	138006309	632	13275	SH	DEF	2
CANON INC	ADR	138006309	14	220	SH	DEF	7
CANON INC	ADR	138006309	10043	210801	SH	DEF	6
CANWEST GLOBAL COMMUNICATION	SHS NON VTG	138906300	3	200	SH	DEF	7
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	514	16067	SH	DEF	12
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	19268	602110	SH	DEF	3
CAPITAL BK CORP	COM	139793103	8	500	SH	DEF	12
CAPITAL CITY BK GROUP INC	COM	139674105	44	946	SH	DEF	12
CAPITAL CORP OF THE WEST	COM	140065103	854	21606	SH	DEF	6
CAPITAL CROSSING BK	COM	140071101	2201	46500	SH	DEF	6
CAPITAL CROSSING BK	COM	140071101	12	250	SH	DEF	12
CAPITAL ONE FINL CORP	COM	14040H105	19	310	SH	DEF	6
CAPITAL ONE FINL CORP	COM	14040H105	94	1535	SH	DEF	2
CAPITAL ONE FINL CORP	COM	14040H105	22444	366200	SH	DEF	3
CAPITAL ONE FINL CORP	COM	14040H105	384402	6271850	SH	DEF	10
CAPITAL ONE FINL CORP	COM	14040H105	191114	3118200	SH	DEF	8
CAPITAL ONE FINL CORP	COM	14040H105	3801	62023.59	SH	DEF	12
CAPITAL ONE FINL CORP	COM	14040H105	1989	33612	SH	DEF	11
CAPITAL ONE FINL CORP	COM	14040H105	1839	30000	SH	DEF	11
CAPITAL TRUST INC MD	CL A NEW	14052H506	6	250	SH	DEF	12
CAPITOL BANCORP LTD	COM	14056D105	2681	94400	SH	DEF	6
CAPITOL FED FINL	COM	14057C106	36	1000	SH	DEF	12
CAPSTEAD MTG CORP	COM NO PAR	14067E506	9	550	SH	DEF	12
CAPSTEAD MTG CORP	PFD B CV \$1.26	14067E308	163	12515	SH	DEF	12
CAPSTONE TURBINE CORP	COM	14067D102	2	1200	SH	DEF	12
CAPTARIS INC	COM	14071N104	1628	289720	SH	DEF	3
CAPTARIS INC	COM	14071N104	6	1000	SH	DEF	12
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	180	14200	SH	DEF	3
CARACO PHARMACEUTICAL LABS L	COM	14075T107	15	2000	SH	DEF	12
CARAUSTAR INDS INC	COM	140909102	6	400	SH	DEF	12
CARDIAC SCIENCE INC	COM NEW	141410209	14	3450	SH	DEF	12
CARDINAL FINL CORP	COM	14149F109	684	82594	SH	DEF	12
CARDINAL FINL CORP	COM	14149F109	83	10000	SH	DEF	11
CARDINAL HEALTH INC	COM	14149Y108	10898	178195	SH	DEF	2
CARDINAL HEALTH INC	COM	14149Y108	471	7878	SH	DEF	11
CARDINAL HEALTH INC	COM	14149Y108	4177	68292.06	SH	DEF	12
CARDINAL HEALTH INC	COM	14149Y108	341	5583	SH	DEF	5
CARDINAL HEALTH INC	COM	14149Y108	890	14820	SH	DEF	9
CARDINAL HEALTH INC	COM	14149Y108	37	600	SH	DEF	1
CARDINAL HEALTH INC	COM	14149Y108	11782	192650	SH	DEF	3
CAREER EDUCATION CORP	COM	141665109	501	12450	SH	DEF	3
CAREER EDUCATION CORP	COM	141665109	220	5478	SH	DEF	12
CAREMARK RX INC	COM	141705103	29	1200	SH	DEF	11
CAREMARK RX INC	COM	141705103	27	1054	SH	DEF	2
CAREMARK RX INC	COM	141705103	442	17452	SH	DEF	12
CAREMARK RX INC	COM	141705103	6816	269100	SH	DEF	8

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

CAREMARK RX INC	COM	141705103	103853	4100000	SH	DEF	10
CARLISLE COS INC	COM	142339100	56	920	SH	DEF	12
CARLISLE COS INC	COM	142339100	8802	144630	SH	DEF	3
CARMAX INC	COM	143130102	7369	238247.5	SH	DEF	12
CARMAX INC	COM	143130102	1856	60000	SH	DEF	
CARMAX INC	COM	143130102	60	1882	SH	DEF	11
CARNIVAL CORP	PAIRED CTF	143658300	15544	391238	SH	DEF	6
CARNIVAL CORP	PAIRED CTF	143658300	12	305	SH	DEF	2
CARNIVAL CORP	PAIRED CTF	143658300	7520	189271	SH	DEF	12
CARNIVAL CORP	PAIRED CTF	143658300	369	10177	SH	DEF	11
CARPENTER TECHNOLOGY CORP	COM	144285103	7702	259920	SH	DEF	6
CARRAMERICA RLTY CORP	COM	144418100	113	3800	SH	DEF	11
CARRAMERICA RLTY CORP	COM	144418100	4875	163698	SH	DEF	12
CARREKER CORP	COM	144433109	28	2000	SH	DEF	12
CARRIAGE SVCS INC	COM	143905107	841	227400	SH	DEF	6
CARRIER ACCESS CORP	COM	144460102	5	425	SH	DEF	2
CARRINGTON LABS INC	COM	144525102	14	3500	SH	DEF	2
CARRINGTON LABS INC	COM	144525102	0	12	SH	DEF	12
CARRIZO OIL & CO INC	COM	144577103	26	3600	SH	DEF	6
CARROLLTON BANCORP	COM	145282109	48	2709	SH	DEF	11
CARROLLTON BANCORP	COM	145282109	238	13382	SH	DEF	12
CARTER INC	COM	146229109	2149	84430	SH	DEF	3
CASCADE BANCORP	COM	147154108	5206	270285	SH	DEF	1
CASCADE CORP	COM	147195101	3171	142200	SH	DEF	6
CASCADE CORP	COM	147195101	2958	132640	SH	DEF	3
CASCADE FINL CORP	COM	147272108	545	28125	SH	DEF	1
CASCADE NAT GAS CORP	COM	147339105	11	526	SH	DEF	2
CASH AMER INTL INC	COM	14754D100	20310	958920	SH	DEF	3
CASTLE CONV FD INC	COM	148443104	10	450	SH	DEF	12
CASTLE ENERGY CORP	COM PAR\$0.50N	148449309	56	7500	SH	DEF	12
CATELLUS DEV CORP NEW	COM	149113102	30	1253	SH	DEF	2
CATERPILLAR INC DEL	COM	149123101	2396	28945	SH	DEF	11
CATERPILLAR INC DEL	COM	149123101	33540	404000	SH	DEF	6
CATERPILLAR INC DEL	COM	149123101	4870	58663	SH	DEF	12
CATERPILLAR INC DEL	COM	149123101	257	3090	SH	DEF	2
CATERPILLAR INC DEL	COM	149123101	429	4000	SH	DEF	7
CATO CORP NEW	CL A	149205106	2	100	SH	DEF	12
CATO CORP NEW	CL A	149205106	13813	674025	SH	DEF	6
CAVALIER HOMES INC	COM	149507105	0	100	SH	DEF	12
CB BANCSHARES INC HAWAII	COM	124785106	50	800	SH	DEF	4
CBL & ASSOC PPTYS INC	COM	124830100	17294	306080	SH	DEF	3
CBL & ASSOC PPTYS INC	COM	124830100	30	570	SH	DEF	11
CBL & ASSOC PPTYS INC	COM	124830100	375	6630	SH	DEF	12
CBRL GROUP INC	COM	12489V106	209	5474	SH	DEF	12
CBRL GROUP INC	COM	12489V106	34484	900840	SH	DEF	3
CCBT FINL COS INC	COM	12500Q102	7	200	SH	DEF	12
CCC INFORMATION SVCS GROUP I	COM	12487Q109	13	780	SH	DEF	12
CCC INFORMATION SVCS GROUP I	COM	12487q109	103	6079	SH	DEF	4
CDN IMPERIAL BK OF COMMERCE	COM	136069101	59809	934523	SH	DEF	7
CE FRANKLIN LTD	COM	125151100	1038	494500	SH	DEF	
CEC ENTMT INC	COM	125137109	47712	1006920	SH	DEF	6
CEC ENTMT INC	COM	125137109	41239	870200	SH	DEF	3
CEC ENTMT INC	COM	125137109	241	5085	SH	DEF	12
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	243	7900	SH	DEF	5
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	445	14467.16	SH	DEF	12
CEDAR SHOPPING CTRS INC	COM NEW	150602209	902	72650	SH	DEF	12
CELANESE AG	ORD	D1497A101	6629	162910	SH	DEF	3
CELANESE AG	ORD	D1497A101	0	10	SH	DEF	12
CELESTICA INC	SUB VTG SHS	15101q108	16081	1067065	SH	DEF	4
CELESTICA INC	SUB VTG SHS	15101Q108	60	4000	SH	DEF	12
CELESTICA INC	SUB VTG SHS	15101Q108	22	1100	SH	DEF	7
CELESTICA INC	SUB VTG SHS	15101Q108	6933	460050	SH	DEF	5

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

CELGENE CORP	COM	151020104	20	450	SH	DEF	12
CELL GENESYS INC	COM	150921104	7	550	SH	DEF	11
CELL GENESYS INC	COM	150921104	16	1200	SH	DEF	2
CELL GENESYS INC	COM	150921104	27174	2100000	SH	DEF	10
CELL GENESYS INC	COM	150921104	8045	621680	SH	DEF	12
CELL GENESYS INC	COM	150921104	1920	148400	SH	DEF	8
CELLSTAR CORP	COM NEW	150925204	20	1580	SH	DEF	12
CELSION CORPORATION	COM	15117N107	7	5500	SH	DEF	12
CEMEX S A	SPON ADR 5 ORD	151290889	51	2000	SH	DEF	11
CENDANT CORP	DEBT	2/1 151313AF0	675	9000	SH	DEF	12
CENDANT CORP	COM	151313103	9289	417100	SH	DEF	8
CENDANT CORP	COM	151313103	8399	377143	SH	DEF	12
CENDANT CORP	COM	151313103	13253	595126	SH	DEF	4
CENDANT CORP	COM	151313103	117	5700	SH	DEF	11
CENDANT CORP	COM	151313103	5641	253304	SH	DEF	6
CENDANT CORP	COM	151313103	11088	497910	SH	DEF	3
CENDANT CORP	COM	151313103	435	19180	SH	DEF	9
CENDANT CORP	COM	151313103	49	2186	SH	DEF	2
CENDANT CORP	COM	151313103	82399	3700000	SH	DEF	13
CENDANT CORP	COM	151313103	6923	310870	SH	DEF	5
CENTENE CORP DEL	COM	15135B101	4	137	SH	DEF	12
CENTERPOINT ENERGY INC	COM	15189T107	3	300	SH	DEF	2
CENTERPOINT ENERGY INC	COM	15189T107	193	19898	SH	DEF	12
CENTERPOINT ENERGY INC	COM	15189T107	107	11090	SH	DEF	6
CENTERPOINT ENERGY INC	COM	15189T107	11127	1148260	SH	DEF	3
CENTERPOINT PPTYS TR	COM	151895109	45	600	SH	DEF	12
CENTERPOINT PPTYS TR	COM	151895109	75	1000	SH	DEF	2
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	2266	37600	SH	DEF	3
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	5400	89600	SH	DEF	6
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	6	100	SH	DEF	12
CENTEX CORP	COM	152312104	75	700	SH	DEF	3
CENTEX CORP	COM	152312104	26	240	SH	DEF	12
CENTEX CORP	COM	152312104	140	1300	SH	DEF	4
CENTRAL EUROPE AND RUSSIA FD	COM	153436100	43	1860	SH	DEF	12
CENTRAL FD CDA LTD	CL A	153501101	16	3000	SH	DEF	12
CENTRAL FGHT LINES INC NEV	COM	153491105	23	1300	SH	DEF	12
CENTRAL GARDEN & PET CO	COM	153527106	4611	164500	SH	DEF	6
CENTRAL PKG CORP	COM	154785109	1	80	SH	DEF	2
CENTRAL PKG CORP	COM	154785109	66	4393	SH	DEF	12
CENTRAL SECS CORP	COM	155123102	17	800	SH	DEF	12
CENTRAL VA BANKSHARES INC	COM	155792104	35	1325	SH	DEF	12
CENTRAL VT PUB SVC CORP	COM	155771108	28	1200	SH	DEF	2
CENTRAL VT PUB SVC CORP	COM	155771108	42	1800	SH	DEF	12
CENTRAL VT PUB SVC CORP	COM	155771108	2526	107500	SH	DEF	6
CENTURY ALUM CO	COM	156431108	20544	1075727	SH	DEF	6
CENTURY BUSINESS SVCS INC	COM	156490104	262	58591	SH	DEF	12
CENTURYTEL INC	COM	156700106	4378	134198	SH	DEF	12
CENTURYTEL INC	COM	156700106	1925	59000	SH	DEF	3
CENTURYTEL INC	COM	156700106	60	1800	SH	DEF	11
CENTURYTEL INC	COM	156700106	2	48	SH	DEF	2
CENTURYTEL INC	COM	156700106	9279	284470	SH	DEF	6
CEPHALON INC	COM	156708109	148	3053	SH	DEF	12
CEPHEID	COM	15670R107	68	7100	SH	DEF	12
CERES GROUP INC	COM	156772105	2717	459800	SH	DEF	6
CERIDIAN CORP NEW	COM	156779100	4448	212436	SH	DEF	8
CERIDIAN CORP NEW	COM	156779100	38	1900	SH	DEF	11
CERIDIAN CORP NEW	COM	156779100	92	4410	SH	DEF	6
CERIDIAN CORP NEW	COM	156779100	396	18900	SH	DEF	3
CERIDIAN CORP NEW	COM	156779100	62820	3000000	SH	DEF	10
CERIDIAN CORP NEW	COM	156779100	272	12978	SH	DEF	12
CERNER CORP	COM	156782104	151	4000	SH	DEF	2
CERNER CORP	COM	156782104	2	50	SH	DEF	6

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

CERNER CORP	COM	156782104	37	980	SH	DEF	12
CERTEGY INC	COM	156880106	1951	59494.5	SH	DEF	12
CERTEGY INC	COM	156880106	2	60	SH	DEF	6
CERTEGY INC	COM	156880106	52	1600	SH	DEF	11
CERTEGY INC	COM	156880106	3204	97698	SH	DEF	1
CERUS CORP	COM	157085101	1	250	SH	DEF	2
CERUS CORP	COM	157085101	3	600	SH	DEF	12
CEVA INC	COM	157210105	1	100	SH	DEF	12
CEVA INC	COM	157210105	1	100	SH	DEF	11
CH ENERGY GROUP INC	COM	12541M102	652	13908	SH	DEF	12
CHALONE WINE GROUP LTD	COM	157639105	5	517	SH	DEF	12
CHAMPS ENTMT INC DEL	COM	158787101	5	700	SH	DEF	12
CHARLES & COLVARD LTD	COM	159765106	13	3050	SH	DEF	12
CHARLES RIV LABS INTL INC	COM	159864107	69	2000	SH	DEF	12
CHARLES RIV LABS INTL INC	COM	159864107	1533	44650	SH	DEF	3
CHARMING SHOPPES INC	COM	161133103	84	15255	SH	DEF	4
CHARTER COMMUNICATIONS INC D	CL A	16117M107	58	14442	SH	DEF	12
CHARTER ONE FINL INC	COM	160903100	3028	87648.39	SH	DEF	12
CHARTER ONE FINL INC	COM	160903100	720	22094	SH	DEF	11
CHARTER ONE FINL INC	COM	160903100	26101	755453	SH	DEF	2
CHARTER ONE FINL INC	COM	160903100	6048	175056	SH	DEF	5
CHARTER ONE FINL INC	COM	160903100	420	12170	SH	DEF	6
CHARTER ONE FINL INC	COM	160903100	10931	316378	SH	DEF	4
CHARTERMAC	SH BEN INT	160908109	1062	50249	SH	DEF	12
CHARTWELL DIVD & INCOME FD I	COM	16139P104	46	4723.01	SH	DEF	12
CHATTEM INC	COM	162456107	11783	656790	SH	DEF	6
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	8	500	SH	DEF	2
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	134	7967	SH	DEF	12
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	1	83	SH	DEF	12
CHECKFREE CORP NEW	COM	162813109	43	1540	SH	DEF	6
CHECKFREE CORP NEW	COM	162813109	28	1000	SH	DEF	3
CHECKFREE CORP NEW	COM	162813109	1256	45420	SH	DEF	12
CHECKPOINT SYS INC	COM	162825103	26553	1404160	SH	DEF	3
CHECKPOINT SYS INC	COM	162825103	147	7800	SH	DEF	12
CHEESECAKE FACTORY INC	COM	163072101	149	3385	SH	DEF	12
CHELSEA PPTY GROUP INC	COM	163421100	34523	629870	SH	DEF	3
CHELSEA PPTY GROUP INC	COM	163421100	30	549.57	SH	DEF	12
CHEMICAL FINL CORP	COM	163731102	10044	276021	SH	DEF	6
CHEMICAL FINL CORP	COM	163731102	84	2300	SH	DEF	3
CHEROKEE INC DEL NEW	COM	16444H102	1928	85100	SH	DEF	6
CHESAPEAKE CORP	COM	165159104	92	3459	SH	DEF	12
CHESAPEAKE CORP	COM	165159104	212	8000	SH	DEF	3
CHESAPEAKE ENERGY CORP	COM	165167107	132	10958	SH	DEF	11
CHESAPEAKE ENERGY CORP	COM	165167107	4791	352778	SH	DEF	12
CHESAPEAKE ENERGY CORP	PFD CONV 6.75%	165167503	248	2700	SH	DEF	12
CHESAPEAKE ENERGY CORP	COM	165167107	1537	113200	SH	DEF	6
CHESAPEAKE UTILS CORP	COM	165303108	32	1225	SH	DEF	12
CHEVRONTEXACO CORP	COM	166764100	2402	27810	SH	DEF	1
CHEVRONTEXACO CORP	COM	166764100	14	165	SH	DEF	4
CHEVRONTEXACO CORP	COM	166764100	554	4959	SH	DEF	7
CHEVRONTEXACO CORP	COM	166764100	22981	266015	SH	DEF	12
CHEVRONTEXACO CORP	COM	166764100	52173	603922	SH	DEF	6
CHEVRONTEXACO CORP	COM	166764100	22758	263435	SH	DEF	2
CHEVRONTEXACO CORP	COM	166764100	27592	319393	SH	DEF	3
CHEVRONTEXACO CORP	COM	166764100	2375	29983	SH	DEF	11
CHEVRONTEXACO CORP	COM	166764100	6275	72634	SH	DEF	5
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	36	500	SH	DEF	12
CHICOS FAS INC	COM	168615102	5807	157150	SH	DEF	1
CHICOS FAS INC	COM	168615102	225	6100	SH	DEF	5
CHICOS FAS INC	COM	168615102	299	8105	SH	DEF	12
CHICOS FAS INC	COM	168615102	59	1600	SH	DEF	2
CHILE FD INC	COM	168834109	6	391.44	SH	DEF	12

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

CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	109	7000	SH	DEF	3
CHINA YUCHAI INTL LTD	COM	G21082105	61	2000	SH	DEF	12
CHIPPAC INC	CL A	169657103	8	1000	SH	DEF	12
CHIPPAC INC	CL A	169657103	17176	2263020	SH	DEF	3
CHIQUITA BRANDS INTL INC	COM	170032809	18022	799890	SH	DEF	3
CHIQUITA BRANDS INTL INC	COM	170032809	9	407	SH	DEF	12
CHIQUITA BRANDS INTL INC	COM	170032809	0	22	SH	DEF	2
CHIQUITA BRANDS INTL INC	*W EXP 01/01/200	170032114	43	5704	SH	DEF	12
CHIRON CORP	COM	170040109	1	16	SH	DEF	2
CHIRON CORP	COM	170040109	269	4725	SH	DEF	4
CHIRON CORP	COM	170040109	189	3311	SH	DEF	12
CHITTENDEN CORP	COM	170228100	7	209	SH	DEF	12
CHOICE HOTELS INTL INC	COM	169905106	15389	436555	SH	DEF	3
CHOICE HOTELS INTL INC	COM	169905106	102	2900	SH	DEF	12
CHOICEPOINT INC	COM	170388102	321	8439	SH	DEF	12
CHOICEPOINT INC	COM	170388102	35	1050	SH	DEF	11
CHORDIANT SOFTWARE INC	COM	170404107	12	2180	SH	DEF	12
CHRISTOPHER & BANKS CORP	COM	171046105	6	325	SH	DEF	11
CHRISTOPHER & BANKS CORP	COM	171046105	108	5535	SH	DEF	12
CHROMAVISION MED SYS INC	COM	17111P104	27	8500	SH	DEF	12
CHROMCRAFT REVINGTON INC	COM	171117104	860	75800	SH	DEF	6
CHUBB CORP	COM	171232101	70	800	SH	DEF	7
CHUBB CORP	COM	171232101	1494	21945	SH	DEF	5
CHUBB CORP	COM	171232101	2976	43704.72	SH	DEF	12
CHUBB CORP	COM	171232101	1857	27267	SH	DEF	2
CHUBB CORP	COM	171232101	495	7414	SH	DEF	11
CHUBB CORP	COM	171232101	1262	18538	SH	DEF	6
CHUBB CORP	COM	171232101	10024	147200	SH	DEF	3
CHUBB CORP	COM	171232101	620	9100	SH	DEF	1
CHUBB CORP	CORP UNIT %	171232309	53	1865	SH	DEF	12
CHUBB CORP	CORP UNIT %	171232309	3913	106000	SH	DEF	7
CHUBB CORP	COM	171232101	133	2000	SH	DEF	9
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	1291	68900	SH	DEF	7
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	6200	427600	SH	DEF	6
CHURCH & DWIGHT INC	COM	171340102	20	500	SH	DEF	12
CHURCHILL DOWNS INC	COM	171484108	11	300	SH	DEF	12
CIBER INC	COM	17163B102	191	22012	SH	DEF	12
CIBER INC	COM	17163B102	2993	345630	SH	DEF	3
CIENA CORP	COM	171779101	474	71315	SH	DEF	12
CIENA CORP	COM	171779101	4	630	SH	DEF	6
CIGNA CORP	COM	125509109	128	2500	SH	DEF	11
CIGNA CORP	COM	125509109	428	7447	SH	DEF	12
CIGNA CORP	COM	125509109	259	4500	SH	DEF	2
CIGNA CORP	COM	125509109	46467	808123	SH	DEF	6
CIGNA CORP	COM	125509109	834	14500	SH	DEF	3
CIGNA CORP	COM	125509109	282	4910	SH	DEF	5
CIGNA HIGH INCOME SHS	SH BEN INT	12551D109	29	10000	SH	DEF	8
CIGNA HIGH INCOME SHS	SH BEN INT	12551D109	16	5700	SH	DEF	12
CIGNA INVTS SECS INC	COM	17179X106	30	1775	SH	DEF	12
CIM HIGH YIELD SECS	SH BEN INT	125527101	5	1000	SH	DEF	12
CIMAREX ENERGY CO	COM	171798101	20566	770409	SH	DEF	6
CIMAREX ENERGY CO	COM	171798101	32	1366	SH	DEF	11
CIMAREX ENERGY CO	COM	171798101	68	2549	SH	DEF	2
CIMAREX ENERGY CO	COM	171798101	6	212	SH	DEF	12
CINCINNATI BELL INC NEW	COM	171871106	14475	2866370	SH	DEF	3
CINCINNATI BELL INC NEW	COM	171871106	10	2000	SH	DEF	11
CINCINNATI BELL INC NEW	COM	171871106	75467	14944000	SH	DEF	13
CINCINNATI BELL INC NEW	COM	171871106	138	27409	SH	DEF	12
CINCINNATI BELL INC NEW	COM	171871106	682	135069	SH	DEF	2
CINCINNATI BELL INC NEW	COM	171871106	61327	12144000	SH	DEF	10
CINCINNATI BELL INC NEW	COM	171871106	7890	1562328	SH	DEF	8
CINCINNATI BELL INC NEW	COM	171871106	206	40704	SH	DEF	

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

CINCINNATI FINL CORP	COM	172062101	372	8900	SH	DEF	6
CINCINNATI FINL CORP	COM	172062101	19239	459388	SH	DEF	2
CINCINNATI FINL CORP	COM	172062101	283	6932	SH	DEF	11
CINCINNATI FINL CORP	COM	172062101	2259	53934.81	SH	DEF	12
CINERGY CORP	COM	172474108	1667	42963	SH	DEF	12
CINERGY CORP	COM	172474108	1206	31063	SH	DEF	2
CINERGY CORP	COM	172474108	262	6760	SH	DEF	6
CINERGY CORP	COM	172474108	205	5425	SH	DEF	11
CINTAS CORP	COM	172908105	27699	552542	SH	DEF	2
CINTAS CORP	COM	172908105	488	9730.58	SH	DEF	12
CINTAS CORP	COM	172908105	372	8550	SH	DEF	11
CIRCOR INTL INC	COM	17273K109	108	4500	SH	DEF	12
CIRCOR INTL INC	COM	17273K109	815	33800	SH	DEF	3
CIRCUIT CITY STORE INC	COM	172737108	2	200	SH	DEF	6
CIRCUIT CITY STORE INC	COM	172737108	3397	335321	SH	DEF	12
CIRCUIT CITY STORE INC	COM	172737108	59	6000	SH	DEF	11
CIRRUS LOGIC INC	COM	172755100	7	895	SH	DEF	4
CISCO SYS INC	COM	17275R102	40872	1686847	SH	DEF	1
CISCO SYS INC	COM	17275R102	9987	412170	SH	DEF	5
CISCO SYS INC	COM	17275R102	6802	280049	SH	DEF	2
CISCO SYS INC	COM	17275R102	65199	2690845	SH	DEF	3
CISCO SYS INC	COM	17275R102	1887	85933	SH	DEF	11
CISCO SYS INC	COM	17275R102	10257	328995	SH	DEF	7
CISCO SYS INC	COM	17275R102	5820	240195	SH	DEF	6
CISCO SYS INC	COM	17275R102	20277	834778	SH	DEF	12
CISCO SYS INC	COM	17275R102	16109	664830	SH	DEF	4
CISCO SYS INC	COM	17275R102	632	23872	SH	DEF	9
CIT GROUP INC	COM	125581108	50330	1400000	SH	DEF	13
CIT GROUP INC	COM	125581108	33151	922130	SH	DEF	3
CIT GROUP INC	COM	125581108	4	120	SH	DEF	6
CIT GROUP INC	COM	125581108	1063	29575	SH	DEF	12
CITIBANK WEST FSB SAN FRAN C	CONT LITIG REC	17306J202	0	16	SH	DEF	12
CITIGROUP INC	COM	172967101	6743	107775	SH	DEF	7
CITIGROUP INC	COM	172967101	44928	925593.5	SH	DEF	12
CITIGROUP INC	COM	172967101	5765	118778	SH	DEF	1
CITIGROUP INC	COM	172967101	66	1360	SH	DEF	4
CITIGROUP INC	COM	172967101	31868	656526	SH	DEF	2
CITIGROUP INC	COM	172967101	9199	194371	SH	DEF	11
CITIGROUP INC	COM	172967101	6939	139096	SH	DEF	9
CITIGROUP INC	COM	172967101	6932	142809	SH	DEF	5
CITIGROUP INC	COM	172967101	86944	1791181	SH	DEF	3
CITIGROUP INC	COM	172967101	546228	11253159	SH	DEF	10
CITIGROUP INC	COM	172967101	77289	1592257	SH	DEF	6
CITIGROUP INC	COM	172967101	280613	5781058	SH	DEF	8
CITIGROUP INVTS LN FD INC	COM	17307C107	141	9350	SH	DEF	12
CITIZENS BKG CORP MICH	COM	174420109	45	1369	SH	DEF	12
CITIZENS COMMUNICATIONS CO	COM	17453B101	65	5203	SH	DEF	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	334	26920	SH	DEF	12
CITIZENS FIRST BANCORP INC D	COM	17461R106	7	300	SH	DEF	12
CITIZENS SOUTH BKG CP DEL	COM	176682102	5	389	SH	DEF	12
CITIZENS SOUTH BKG CP DEL	COM	176682102	1111	79675	SH	DEF	1
CITRIX SYS INC	COM	177376100	1310	61900	SH	DEF	6
CITRIX SYS INC	COM	177376100	1	70	SH	DEF	11
CITRIX SYS INC	COM	177376100	38669	1827460	SH	DEF	3
CITRIX SYS INC	COM	177376100	53	2500	SH	DEF	2
CITRIX SYS INC	COM	177376100	48	2255	SH	DEF	12
CITY HLDG CO	COM	177835105	53	1500	SH	DEF	12
CITY HLDG CO	COM	177835105	12865	366940	SH	DEF	3
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	2	788	SH	DEF	12
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	1	500	SH	DEF	2
CITY NATL CORP	COM	178566105	58	935	SH	DEF	12
CITY NATL CORP	COM	178566105	3174	51100	SH	DEF	3

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

CITY NATL CORP	COM	178566105	10961	176450	SH	DEF	6
CKE RESTAURANTS INC	COM	12561E105	5135	803595	SH	DEF	6
CLAIRES STORES INC	COM	179584107	38137	2024250	SH	DEF	3
CLAIRES STORES INC	COM	179584107	45	2400	SH	DEF	12
CLARCOR INC	COM	179895107	166	4000	SH	DEF	11
CLARCOR INC	COM	179895107	679	15406	SH	DEF	12
CLARCOR INC	COM	179895107	84	1900	SH	DEF	2
CLARK INC	COM	181457102	2584	134300	SH	DEF	6
CLARUS CORP	COM	182707109	1	200	SH	DEF	12
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	114	2424	SH	DEF	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	3461	73910	SH	DEF	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	190	4875	SH	DEF	11
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1250	26686	SH	DEF	12
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	452	9650	SH	DEF	5
CLECO CORP NEW	COM	12561W105	58	3400	SH	DEF	11
CLECO CORP NEW	COM	12561W105	3091	171914	SH	DEF	12
CLECO CORP NEW	COM	12561W105	18	1000	SH	DEF	1
CLECO CORP NEW	COM	12561W105	17680	983300	SH	DEF	6
CLEVELAND CLIFFS INC	COM	185896107	123	2416	SH	DEF	12
CLOROX CO DEL	COM	189054109	15	300	SH	DEF	4
CLOROX CO DEL	COM	189054109	137	2900	SH	DEF	11
CLOROX CO DEL	COM	189054109	3463	71317.61	SH	DEF	12
CLOROX CO DEL	COM	189054109	75	1550	SH	DEF	2
CLOROX CO DEL	COM	189054109	74	1532	SH	DEF	9
CLOROX CO DEL	COM	189054109	417	8590	SH	DEF	5
CLOSURE MED CORP	COM	189093107	12	350	SH	DEF	12
CMGI INC	COM	125750109	20	10970	SH	DEF	12
CMS ENERGY CORP	COM	125896100	85	10000	SH	DEF	
CMS ENERGY CORP	COM	125896100	1300	152629	SH	DEF	12
CNA FINL CORP	COM	126117100	297	12340	SH	DEF	6
CNA FINL CORP	COM	126117100	72	3000	SH	DEF	12
CNET NETWORKS INC	COM	12613R104	6690	981000	SH	DEF	8
CNET NETWORKS INC	COM	12613R104	38	5500	SH	DEF	12
CNET NETWORKS INC	COM	12613R104	88660	13000000	SH	DEF	10
CNF INC	COM	12612W104	12	345	SH	DEF	12
CNF INC	COM	12612W104	5157	152130	SH	DEF	6
CNF INC	COM	12612W104	11	310	SH	DEF	3
CNH GLOBAL N V	SHS NEW	N20935206	221	13296	SH	DEF	12
CNH GLOBAL N V	SHS NEW	N20935206	1	60	SH	DEF	11
COACH INC	COM	189754104	596	15800	SH	DEF	3
COACH INC	COM	189754104	155	4100	SH	DEF	4
COACH INC	COM	189754104	32	856	SH	DEF	12
COBIZ INC	COM	190897108	1658	90025	SH	DEF	1
COBIZ INC	COM	190897108	13	700	SH	DEF	12
COCA COLA BOTTLING CO CONS	COM	191098102	11	203	SH	DEF	12
COCA COLA CO	COM	191216100	5455	83170	SH	DEF	7
COCA COLA CO	COM	191216100	22961	452434	SH	DEF	12
COCA COLA CO	COM	191216100	1797	35410	SH	DEF	1
COCA COLA CO	COM	191216100	64	1257	SH	DEF	4
COCA COLA CO	COM	191216100	743	14650	SH	DEF	5
COCA COLA CO	COM	191216100	9987	196796	SH	DEF	2
COCA COLA CO	COM	191216100	4313	86692	SH	DEF	11
COCA COLA CO	COM	191216100	33854	667071	SH	DEF	3
COCA COLA ENTERPRISES INC	COM	191219104	145	7000	SH	DEF	11
COCA COLA ENTERPRISES INC	COM	191219104	1168	53429	SH	DEF	12
COCA COLA ENTERPRISES INC	COM	191219104	21	940	SH	DEF	3
COCA COLA ENTERPRISES INC	COM	191219104	3	150	SH	DEF	6
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	10146	478032	SH	DEF	6
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	1178	42900	SH	DEF	7
COEUR D ALENE MINES CORP IDA	COM	192108108	87	15000	SH	DEF	
COEUR D ALENE MINES CORP IDA	COM	192108108	45	7800	SH	DEF	12
COEUR D ALENE MINES CORP IDA	COM	192108108	75	10000	SH	DEF	7

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

COGNEX CORP	COM	192422103	8	300	SH	DEF	12
COGNIZANT TECHNOLOGY SOLUTIO	CL A	1924446102	164	3600	SH	DEF	4
COGNIZANT TECHNOLOGY SOLUTIO	CL A	1924446102	95	2081	SH	DEF	12
COGNIZANT TECHNOLOGY SOLUTIO	CL A	1924446102	110	2400	SH	DEF	2
COGNOS INC	COM	19244C109	20	650	SH	DEF	12
COGNOS INC	COM	19244C109	4334	109425	SH	DEF	7
COHEN & STEERS ADV INC RLTY	COM	19247W102	1769	96892	SH	DEF	12
COHEN & STEERS PREM INC RLTY	COM	19247V104	1530	82265	SH	DEF	12
COHEN & STEERS QUALITY RLTY	COM	19247L106	2794	156517	SH	DEF	12
COHEN & STEERS REIT & PFD IN	COM	19247X100	2289	88375.25	SH	DEF	12
COHEN & STEERS TOTAL RETURN	COM	19247R103	229	12922	SH	DEF	12
COHERENT INC	COM	192479103	29	1200	SH	DEF	12
COHU INC	COM	192576106	17	900	SH	DEF	11
COINSTAR INC	COM	19259P300	4	200	SH	DEF	2
COINSTAR INC	COM	19259P300	2990	165100	SH	DEF	6
COINSTAR INC	COM	19259P300	5	275	SH	DEF	12
COLE KENNETH PRODTNS INC	CL A	193294105	13312	452800	SH	DEF	3
COLGATE PALMOLIVE CO	COM	194162103	52	1047	SH	DEF	4
COLGATE PALMOLIVE CO	COM	194162103	14377	287250	SH	DEF	1
COLGATE PALMOLIVE CO	COM	194162103	4560	91108.14	SH	DEF	12
COLGATE PALMOLIVE CO	COM	194162103	3281	65558	SH	DEF	3
COLGATE PALMOLIVE CO	COM	194162103	133	2665	SH	DEF	9
COLGATE PALMOLIVE CO	COM	194162103	8515	170135	SH	DEF	2
COLGATE PALMOLIVE CO	COM	194162103	103	1600	SH	DEF	7
COLGATE PALMOLIVE CO	COM	194162103	4450	84161	SH	DEF	11
COLGATE PALMOLIVE CO	COM	194162103	325	6500	SH	DEF	5
COLLAGENEX PHARMACEUTICALS I	COM	19419B100	604	54300	SH	DEF	3
COLLAGENEX PHARMACEUTICALS I	COM	19419B100	1	100	SH	DEF	2
COLLEGIATE PACIFIC INC	COM NEW	194589206	0	4	SH	DEF	12
COLLEGIATE PACIFIC INC	*W EXP 05/26/200	194589115	0	4	SH	DEF	12
COLLINS & AIKMAN CORP NEW	COM NEW	194830204	2	500	SH	DEF	12
COLLINS INDS INC	COM	194858106	106	24200	SH	DEF	6
COLONIAL BANCGROUP INC	COM	195493309	16257	938630	SH	DEF	6
COLONIAL BANCGROUP INC	COM	195493309	361	20856.98	SH	DEF	12
COLONIAL BANCGROUP INC	COM	195493309	293	16900	SH	DEF	3
COLONIAL BANCGROUP INC	COM	195493309	28	1750	SH	DEF	11
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	45	6997	SH	DEF	12
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	142	39000	SH	DEF	12
COLONIAL INTERMARKET INCM TR	SH BEN INT	195762109	27	3000	SH	DEF	12
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	42	4000	SH	DEF	12
COLONIAL MUN INCOME TR	SH BEN INT	195799101	45	7933.12	SH	DEF	12
COLONIAL PPTYS TR	COM SH BEN INT	195872106	355	9300	SH	DEF	9
COLONIAL PPTYS TR	COM SH BEN INT	195872106	187	4974	SH	DEF	11
COLONIAL PPTYS TR	COM SH BEN INT	195872106	350	8837	SH	DEF	12
COLUMBIA BANCORP	COM	197227101	1123	35156.11	SH	DEF	12
COLUMBIA BANCORP	COM	197227101	3657	114475	SH	DEF	1
COLUMBIA BKG SYS INC	COM	197236102	3583	165430	SH	DEF	6
COLUMBIA BKG SYS INC	COM	197236102	836	38600	SH	DEF	3
COLUMBIA LABS INC	COM	197779101	0	50	SH	DEF	12
COLUMBIA SPORTSWEAR CO	COM	198516106	30	564	SH	DEF	11
COMCAST CORP NEW	CL A	20030n101	10	291	SH	DEF	4
COMCAST CORP NEW	CL A SPL	20030N200	14	463	SH	DEF	6
COMCAST CORP NEW	CL A SPL	20030N200	287	9181	SH	DEF	2
COMCAST CORP NEW	CL A SPL	20030N200	124	3970	SH	DEF	9
COMCAST CORP NEW	CL A SPL	20030N200	187	5990	SH	DEF	4
COMCAST CORP NEW	CL A	20030N101	7281	222056	SH	DEF	3
COMCAST CORP NEW	CL A	20030N101	379	11567	SH	DEF	5
COMCAST CORP NEW	CL A SPL	20030N200	6975	222980	SH	DEF	12
COMCAST CORP NEW	CL A	20030N101	3254	99000	SH	DEF	2
COMCAST CORP NEW	CL A SPL	20030N200	248	8213	SH	DEF	11
COMCAST CORP NEW	CL A	20030N101	371658	11306901	SH	DEF	10
COMCAST CORP NEW	CL A	20030N101	195937	5960979	SH	DEF	8

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

COMCAST CORP NEW	CL A	20030N101	9592	292508	SH	DEF	6
COMCAST CORP NEW	CL A	20030N101	749	17685	SH	DEF	7
COMCAST CORP NEW	CL A	20030N101	2390	67987	SH	DEF	9
COMCAST CORP NEW	CL A	20030N101	347	10887	SH	DEF	11
COMCAST CORP NEW	CL A	20030N101	53	1617	SH	DEF	
COMCAST CORP NEW	CL A	20030N101	1	32	SH	DEF	1
COMCAST CORP NEW	CL A	20030N101	4381	133291	SH	DEF	12
COMCAST CORP NEW	CL A SPL	20030N200	1468	46900	SH	DEF	5
COMERICA INC	COM	200340107	1362	24300	SH	DEF	3
COMERICA INC	COM	200340107	118	2098	SH	DEF	2
COMERICA INC	COM	200340107	114	2312	SH	DEF	11
COMERICA INC	COM	200340107	368	6568	SH	DEF	12
COMERICA INC	COM	200340107	12783	228031	SH	DEF	6
COMFORCE CORP	COM	20038K109	0	3	SH	DEF	12
COMFORT SYS USA INC	COM	199908104	32	5900	SH	DEF	12
COMMERCE BANCORP INC NJ	COM	200519106	157	2300	SH	DEF	7
COMMERCE BANCORP INC NJ	COM	200519106	16	300	SH	DEF	4
COMMERCE BANCORP INC NJ	COM	200519106	439	8337.4	SH	DEF	12
COMMERCE BANCORP INC NJ	COM	200519106	32396	614950	SH	DEF	3
COMMERCE BANCSHARES INC	COM	200525103	3	54	SH	DEF	6
COMMERCE BANCSHARES INC	COM	200525103	6178	126031	SH	DEF	1
COMMERCE BANCSHARES INC	COM	200525103	194	3960.4	SH	DEF	12
COMMERCE GROUP INC MASS	COM	200641108	27068	685270	SH	DEF	6
COMMERCE ONE INC DEL	COM NEW	200693208	4	3377	SH	DEF	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	18	690	SH	DEF	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	23751	889215	SH	DEF	6
COMMERCIAL METALS CO	COM	201723103	15	500	SH	DEF	12
COMMERCIAL NET LEASE RLTY IN	COM	202218103	1889	106122	SH	DEF	12
COMMERCIAL NET LEASE RLTY IN	COM	202218103	231	13292	SH	DEF	11
COMMONWEALTH TEL ENTERPRISES	COM	203349105	6546	173405	SH	DEF	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	14672	388656	SH	DEF	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	541	14331	SH	DEF	12
COMMSCOPE INC	COM	203372107	469	28735	SH	DEF	12
COMMUNITY BK NORTHN VA	COM	203566104	69	3614	SH	DEF	12
COMMUNITY BK SYS INC	COM	203607106	15881	324165	SH	DEF	6
COMMUNITY BK SYS INC	COM	203607106	402	8200	SH	DEF	3
COMMUNITY BK SYS INC	COM	203607106	101	2056	SH	DEF	12
COMMUNITY BKS INC MILLERSBUR	COM	203628102	103	2609.37	SH	DEF	12
COMMUNITY FIRST BANKSHARES I	COM	203902101	0	0	SH	DEF	12
COMMUNITY FIRST BANKSHARES I	COM	203902101	10490	362489	SH	DEF	6
COMMUNITY FIRST BANKSHARES I	COM	203902101	6	200	SH	DEF	1
COMMUNITY HEALTH SYS INC NEW	COM	203668108	11	400	SH	DEF	4
COMMUNITY HEALTH SYS INC NEW	COM	203668108	45	1710	SH	DEF	6
COMMUNITY INVS BANCORP INC	COM	203719109	449	30000	SH	DEF	12
COMMUNITY TR BANCORP INC	COM	204149108	3995	132291	SH	DEF	6
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	3572	748900	SH	DEF	3
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	29211	567100	SH	DEF	3
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	0	0	SH	DEF	2
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	13931	492600	SH	DEF	3
COMPASS BANCSHARES INC	COM	20449H109	2439	62046.53	SH	DEF	12
COMPASS BANCSHARES INC	COM	20449H109	344	9350	SH	DEF	11
COMPASS BANCSHARES INC	COM	20449H109	86	2190	SH	DEF	6
COMPEX TECHNOLOGIES INC	COM	204513105	37	4400	SH	DEF	6
COMPEX TECHNOLOGIES INC	COM	204513105	543	64900	SH	DEF	3
COMPUCOM SYS INC	COM	204780100	2618	504409	SH	DEF	6
COMPUCOM SYS INC	COM	204780100	2	300	SH	DEF	12
COMPUCREDIT CORP	COM	20478N100	28989	1362280	SH	DEF	3
COMPUGEN LTD	ORD	M25722105	211	41700	SH	DEF	12
COMPUTER ASSOC INTL INC	COM	204912109	16789	614107	SH	DEF	6
COMPUTER ASSOC INTL INC	COM	204912109	7948	290700	SH	DEF	10
COMPUTER ASSOC INTL INC	COM	204912109	543	19855	SH	DEF	9
COMPUTER ASSOC INTL INC	COM	204912109	21236	776731	SH	DEF	4

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

COMPUTER ASSOC INTL INC	COM	204912109	11491	420315	SH	DEF	5
COMPUTER ASSOC INTL INC	COM	204912109	54680	2000000	SH	DEF	13
COMPUTER ASSOC INTL INC	COM	204912109	194	7250	SH	DEF	11
COMPUTER ASSOC INTL INC	COM	204912109	12811	468589	SH	DEF	12
COMPUTER ASSOC INTL INC	COM	204912109	25	900	SH	DEF	3
COMPUTER NETWORK TECHNOLOGY	COM	204925101	18237	1907600	SH	DEF	3
COMPUTER SCIENCES CORP	COM	205363104	10040	226997	SH	DEF	1
COMPUTER SCIENCES CORP	COM	205363104	80	1950	SH	DEF	11
COMPUTER SCIENCES CORP	COM	205363104	32414	732855	SH	DEF	6
COMPUTER SCIENCES CORP	COM	205363104	8990	203250	SH	DEF	3
COMPUTER SCIENCES CORP	COM	205363104	2986	67509	SH	DEF	12
COMPUWARE CORP	COM	205638109	228	37791	SH	DEF	12
COMPUWARE CORP	COM	205638109	126	20910	SH	DEF	6
COMSTOCK RES INC	COM NEW	205768203	5290	274100	SH	DEF	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	10414	361740	SH	DEF	3
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	2	100	SH	DEF	7
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1839	104539	SH	DEF	12
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	10918	620720	SH	DEF	6
COMVERSE TECHNOLOGY INC	DEBT	5/1 205862AL9	823	7000	SH	DEF	12
CONAGRA FOODS INC	COM	205887102	1796	68245	SH	DEF	9
CONAGRA FOODS INC	COM	205887102	79	3000	SH	DEF	1
CONAGRA FOODS INC	COM	205887102	3583	135783	SH	DEF	12
CONAGRA FOODS INC	COM	205887102	245	9300	SH	DEF	2
CONAGRA FOODS INC	COM	205887102	111	4650	SH	DEF	11
CONAGRA FOODS INC	COM	205887102	7216	273455	SH	DEF	6
CONCORD CAMERA CORP	COM	206156101	5	500	SH	DEF	12
CONCORD COMMUNICATIONS INC	COM	206186108	2885	146220	SH	DEF	3
CONCORD EFS INC	COM	206197105	479	32300	SH	DEF	12
CONCORD EFS INC	COM	206197105	109	8000	SH	DEF	11
CONCORD EFS INC	COM	206197105	7908	532890	SH	DEF	6
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	100	4000	SH	DEF	12
CONCUR TECHNOLOGIES INC	COM	206708109	16	1700	SH	DEF	12
CONCURRENT COMPUTER CORP NEW	COM	206710204	1	200	SH	DEF	12
CONEXANT SYSTEMS INC	COM	207142100	26173	5266290	SH	DEF	3
CONEXANT SYSTEMS INC	COM	207142100	29	5904	SH	DEF	12
CONMED CORP	COM	207410101	7749	325590	SH	DEF	3
CONMED CORP	COM	207410101	416	17000	SH	DEF	9
CONMED CORP	COM	207410101	951	39972	SH	DEF	6
CONNECTICUT WTR SVC INC	COM	207797101	14	519	SH	DEF	12
CONNETICS CORP	COM	208192104	7	400	SH	DEF	12
CONOCOPHILLIPS	COM	20825C104	4280	65270	SH	DEF	3
CONOCOPHILLIPS	COM	20825C104	59534	907952	SH	DEF	6
CONOCOPHILLIPS	COM	20825C104	2057	31370	SH	DEF	5
CONOCOPHILLIPS	COM	20825C104	109	1866	SH	DEF	11
CONOCOPHILLIPS	COM	20825C104	3385	51631	SH	DEF	2
CONOCOPHILLIPS	COM	20825C104	4141	63153	SH	DEF	12
CONOLOG CORP	COM PAR.01 NEW	208254805	0	25	SH	DEF	12
CONSECO INC	COM NEW	208464883	9879	453200	SH	DEF	6
CONSECO INC	*W EXP 09/10/200	208464123	0	46	SH	DEF	12
CONSECO INC	COM NEW	208464883	329	15092	SH	DEF	12
CONSOLIDATED EDISON INC	COM	209115104	68	1616	SH	DEF	11
CONSOLIDATED EDISON INC	COM	209115104	932	21671.86	SH	DEF	12
CONSOLIDATED EDISON INC	COM	209115104	17	400	SH	DEF	2
CONSOLIDATED EDISON INC	COM	209115104	356	8280	SH	DEF	6
CONSOLIDATED GRAPHICS INC	COM	209341106	4409	139600	SH	DEF	3
CONSOLIDATED TOMOKA LD CO	COM	210226106	101	3080	SH	DEF	12
CONSTELLATION BRANDS INC	CL A	21036P108	731	22205	SH	DEF	12
CONSTELLATION ENERGY GROUP I	COM	210371100	170	4340	SH	DEF	9
CONSTELLATION ENERGY GROUP I	COM	210371100	29	750	SH	DEF	2
CONSTELLATION ENERGY GROUP I	COM	210371100	428	10925	SH	DEF	5
CONSTELLATION ENERGY GROUP I	COM	210371100	3570	91175.52	SH	DEF	12
CONSTELLATION ENERGY GROUP I	COM	210371100	13592	347100	SH	DEF	3

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

CONSTELLATION ENERGY GROUP I	COM	210371100	241	6160	SH	DEF	6
CONSTELLATION ENERGY GROUP I	COM	210371100	274	7206	SH	DEF	11
CONSUMER PORTFOLIO SVCS INC	COM	210502100	4	1000	SH	DEF	12
CONTINENTAL AIRLS INC	CL B	210795308	2	140	SH	DEF	12
CONVERA CORP	CL A	211919105	5	1500	SH	DEF	12
CONVERGYS CORP	COM	212485106	208	11900	SH	DEF	3
CONVERGYS CORP	COM	212485106	178	9800	SH	DEF	11
CONVERGYS CORP	COM	212485106	8504	487049	SH	DEF	2
CONVERGYS CORP	COM	212485106	240	13771	SH	DEF	12
CONVERGYS CORP	COM	212485106	12438	712390	SH	DEF	6
COOPER CAMERON CORP	COM	216640102	247	5300	SH	DEF	12
COOPER CAMERON CORP	COM	216640102	19	400	SH	DEF	11
COOPER COS INC	COM NEW	216648402	22	459	SH	DEF	12
COOPER COS INC	COM NEW	216648402	6007	127460	SH	DEF	3
COOPER INDS LTD	CL A	G24182100	5283	91200	SH	DEF	6
COOPER INDS LTD	CL A	G24182100	99	1850	SH	DEF	11
COOPER INDS LTD	CL A	G24182100	1904	32869	SH	DEF	12
COOPER INDS LTD	CL A	G24182100	692	11950	SH	DEF	5
COOPER INDS LTD	CL A	G24182100	104	1800	SH	DEF	2
COOPER TIRE & RUBR CO	COM	216831107	372	17395	SH	DEF	12
COOPER TIRE & RUBR CO	COM	216831107	13089	612200	SH	DEF	6
COOPERATIVE BANKSHARES INC	COM	216844100	15	600	SH	DEF	12
COORS ADOLPH CO	CL B	217016104	11677	208150	SH	DEF	6
COORS ADOLPH CO	CL B	217016104	236	4200.75	SH	DEF	12
COORS ADOLPH CO	CL B	217016104	1593	28400	SH	DEF	3
COORS ADOLPH CO	CL B	217016104	13	240	SH	DEF	11
COPART INC	COM	217204106	2449	147530	SH	DEF	6
COPART INC	COM	217204106	8	500	SH	DEF	12
COPPER MTN NETWORKS INC	COM NEW	217510205	15	1425	SH	DEF	12
CORE LABORATORIES N V	COM	N22717107	50	3000	SH	DEF	
CORE LABORATORIES N V	COM	N22717107	7	400	SH	DEF	4
CORE LABORATORIES N V	COM	N22717107	388	23250	SH	DEF	3
CORILLIAN CORP	COM	218725109	2879	454060	SH	DEF	3
CORINTHIAN COLLEGES INC	COM	218868107	56	1000	SH	DEF	12
CORIXA CORP	COM	21887F100	14	2283	SH	DEF	12
CORN PRODS INTL INC	COM	219023108	4	134	SH	DEF	11
CORN PRODS INTL INC	COM	219023108	175	5068	SH	DEF	12
CORN PRODS INTL INC	COM	219023108	78	2276	SH	DEF	2
CORN PRODS INTL INC	COM	219023108	17910	519880	SH	DEF	3
CORNERSTONE BANCORP INC	COM	218925105	168	8286	SH	DEF	9
CORNERSTONE RLTY INCOME TR I	COM	21922V102	14	1616	SH	DEF	12
CORNERSTONE STRATEGIC VALUE	COM	21924B104	9	1000	SH	DEF	12
CORNERSTONE TOTAL RTRN FD IN	COM	21924U102	273	15231.88	SH	DEF	12
CORNING INC	COM	219350105	1175	112640	SH	DEF	5
CORNING INC	COM	219350105	3156	302567	SH	DEF	12
CORNING INC	COM	219350105	725	69470	SH	DEF	2
CORNING INC	COM	219350105	67	6856	SH	DEF	11
CORNING INC	COM	219350105	119	11400	SH	DEF	1
CORNING INC	COM	219350105	8562	820946	SH	DEF	6
CORPORATE EXECUTIVE BRD CO	COM	21988R102	32	675	SH	DEF	12
CORPORATE HIGH YIELD FD INC	COM	219914108	191	19870.26	SH	DEF	12
CORPORATE HIGH YIELD FD V IN	COM	219931102	161	10000	SH	DEF	8
CORPORATE HIGH YIELD FD V IN	COM	219931102	6	400	SH	DEF	12
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	352	19000	SH	DEF	11
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	508	24195	SH	DEF	12
CORRECTIONAL SVCS CORP	COM	219921103	276	102500	SH	DEF	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	6	203	SH	DEF	12
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	13625	472600	SH	DEF	3
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	35523	1231505	SH	DEF	6
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	23	8810	SH	DEF	12
CORUS BANKSHARES INC	COM	220873103	43981	1417237	SH	DEF	6
CORUS BANKSHARES INC	COM	220873103	518	16700	SH	DEF	3

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

CORVIS CORP	COM	221009103	65	38175	SH	DEF	12
COST PLUS INC CALIF	COM	221485105	2	60	SH	DEF	12
COST PLUS INC CALIF	COM	221485105	275	6700	SH	DEF	5
COSTCO WHSL CORP NEW	COM	22160K105	3920	105428	SH	DEF	12
COSTCO WHSL CORP NEW	COM	22160K105	308	9000	SH	DEF	11
COSTCO WHSL CORP NEW	COM	22160K105	766	20600	SH	DEF	5
COSTCO WHSL CORP NEW	COM	22160K105	131	3534	SH	DEF	9
COSTCO WHSL CORP NEW	COM	22160K105	460	12365	SH	DEF	2
COTT CORP QUE	COM	22163N106	385	13748	SH	DEF	12
COTT CORP QUE	COM	22163N106	130	4525	SH	DEF	9
COTT CORP QUE	COM	22163N106	4412	157500	SH	DEF	10
COTT CORP QUE	COM	22163N106	11	400	SH	DEF	2
COTT CORP QUE	COM	22163N106	70025	2500000	SH	DEF	13
COTTON STS LIFE INS CO	COM	221774102	442	22437	SH	DEF	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	405	5333	SH	DEF	5
COUNTRYWIDE FINANCIAL CORP	COM	222372104	864	11386	SH	DEF	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	162	2133	SH	DEF	4
COUNTRYWIDE FINANCIAL CORP	COM	222372104	538	7000	SH	DEF	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1124	14824	SH	DEF	12
COUNTRYWIDE FINANCIAL CORP	NOTE	2/0 222372AE4	843	7000	SH	DEF	12
COURIER CORP	COM	222660102	277	7199	SH	DEF	12
COUSINS PPTYS INC	COM	222795106	21	700	SH	DEF	2
COVANCE INC	COM	222816100	84	3150	SH	DEF	12
COVANSYS CORP	COM	22281W103	318	28950	SH	DEF	
COVANSYS CORP	COM	22281W103	172	15670	SH	DEF	12
COVENTRY HEALTH CARE INC	COM	222862104	19262	298680	SH	DEF	3
COVENTRY HEALTH CARE INC	COM	222862104	254	3937	SH	DEF	12
COX COMMUNICATIONS INC NEW	CL A	224044107	156	4700	SH	DEF	11
COX COMMUNICATIONS INC NEW	CL A	224044107	7	200	SH	DEF	2
COX COMMUNICATIONS INC NEW	CL A	224044107	289	8388	SH	DEF	12
COX COMMUNICATIONS INC NEW	CL A	224044107	2625	72800	SH	DEF	9
CP SHIPS LTD	COM	22409V102	52	2499	SH	DEF	12
CP SHIPS LTD	COM	22409V102	1460	54268	SH	DEF	7
CPAC INC	COM	126145101	275	45600	SH	DEF	6
CPI AEROSTRUCTURES INC	COM NEW	125919308	166	13980	SH	DEF	12
CRANE CO	COM	224399105	31	1015	SH	DEF	12
CRANE CO	COM	224399105	4108	133650	SH	DEF	6
CRANE CO	COM	224399105	7167	233150	SH	DEF	3
CRAWFORD & CO	CL A	224633206	1014	143075	SH	DEF	6
CREATIVE TECHNOLOGY LTD	ORD	Y1775U107	12	1200	SH	DEF	12
CREDIT ACCEP CORP MICH	COM	225310101	123	8013	SH	DEF	6
CREDIT SUISSE ASSET MGMT INC	COM	224916106	57	12768	SH	DEF	12
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	4762	130901	SH	DEF	6
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	81	15202.33	SH	DEF	12
CREE INC	COM	225447101	64	3590	SH	DEF	4
CREE INC	COM	225447101	43	2432	SH	DEF	12
CRESCENT REAL ESTATE EQUITIE	COM	225756105	3354	195805	SH	DEF	12
CRH PLC	ADR	12626K203	1	40	SH	DEF	6
CRIIMI MAE INC	COM NEW	226603504	6	536	SH	DEF	12
CRITICAL PATH INC	COM NEW	22674V506	1	828	SH	DEF	12
CROMPTON CORP	COM	227116100	10	1600	SH	DEF	11
CROMPTON CORP	COM	227116100	6	800	SH	DEF	12
CROSS A T CO	CL A	227478104	20	3050	SH	DEF	12
CROSS CTRY HEALTHCARE INC	COM	227483104	4987	332879	SH	DEF	6
CROSS TIMBERS RTY TR	TR UNIT	22757R109	38	1337	SH	DEF	12
CROSSTEX ENERGY L P	COM	22765U102	193	4675	SH	DEF	12
CROWN CASTLE INTL CORP	COM	228227104	49	4415	SH	DEF	12
CROWN HOLDINGS INC	COM	228368106	3	300	SH	DEF	2
CROWN HOLDINGS INC	COM	228368106	48378	5339525	SH	DEF	6
CROWN HOLDINGS INC	COM	228368106	212	23450	SH	DEF	12
CROWN MEDIA HLDGS INC	CL A	228411104	20	2400	SH	DEF	12
CSG SYS INTL INC	COM	126349109	13552	1085000	SH	DEF	6

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

CSK AUTO CORP	COM	125965103	19676	1048280	SH	DEF	3
CSP INC	COM	126389105	6	933	SH	DEF	12
CSS INDS INC	COM	125906107	1876	60500	SH	DEF	6
CSX CORP	COM	126408103	1688	46979.98	SH	DEF	12
CSX CORP	COM	126408103	603	16775	SH	DEF	5
CSX CORP	COM	126408103	177	5772	SH	DEF	11
CSX CORP	COM	126408103	946	26320	SH	DEF	2
CSX CORP	COM	126408103	26143	727410	SH	DEF	6
CT COMMUNICATIONS INC	COM NEW	126426402	10	725	SH	DEF	12
CTI MOLECULAR IMAGING INC	COM	22943D105	42	2500	SH	DEF	12
CTS CORP	COM	126501105	31	2660	SH	DEF	12
CTS CORP	COM	126501105	1	100	SH	DEF	2
CUBIC CORP	COM	229669106	5	210	SH	DEF	12
CUBIST PHARMACEUTICALS INC	COM	229678107	4	300	SH	DEF	12
CULLEN FROST BANKERS INC	COM	229899109	154	3950	SH	DEF	11
CULLEN FROST BANKERS INC	COM	229899109	660	16278	SH	DEF	12
CULLEN FROST BANKERS INC	COM	229899109	20673	509560	SH	DEF	3
CULLEN FROST BANKERS INC	COM	229899109	2240	55225	SH	DEF	1
CULP INC	COM	230215105	1429	131100	SH	DEF	6
CUMMINS INC	COM	231021106	778	15890	SH	DEF	12
CUMMINS INC	COM	231021106	6376	130280	SH	DEF	6
CUNO INC	COM	126583103	1	20	SH	DEF	12
CURAGEN CORP	COM	23126R101	14	1870	SH	DEF	12
CURATIVE HEALTH SRVCS INC	COM	23126W100	2140	155100	SH	DEF	6
CURIS INC	COM	231269101	0	35	SH	DEF	12
CURIS INC	COM	231269101	0	15	SH	DEF	4
CURTISS WRIGHT CORP	COM	231561101	18	400	SH	DEF	12
CURTISS WRIGHT CORP	CL B	231561408	80	1784	SH	DEF	12
CUTTER & BUCK INC	COM	232217109	14	1500	SH	DEF	12
CVF TECHNOLOGIES CORP	COM	12660F102	4	9000	SH	DEF	12
CVS CORP	COM	126650100	3434	95076	SH	DEF	2
CVS CORP	COM	126650100	6069	130000	SH	DEF	7
CVS CORP	COM	126650100	1157	32030	SH	DEF	5
CVS CORP	COM	126650100	126	3730	SH	DEF	11
CVS CORP	COM	126650100	2196	62042	SH	DEF	9
CVS CORP	COM	126650100	5	150	SH	DEF	6
CVS CORP	COM	126650100	4949	137023	SH	DEF	12
CVS CORP	COM	126650100	7943	219900	SH	DEF	3
CYANOTECH CORP	COM NEW	232437202	6	3100	SH	DEF	12
CYBERGUARD CORP	COM	231910100	519	59500	SH	DEF	12
CYBERONICS INC	COM	23251P102	10	300	SH	DEF	12
CYBERONICS INC	COM	23251P102	43	1350	SH	DEF	2
CYMER INC	COM	232572107	46	1000	SH	DEF	12
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1185	55470	SH	DEF	3
CYPRESS SEMICONDUCTOR CORP	COM	232806109	114	5360	SH	DEF	12
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2	100	SH	DEF	2
CYTEC INDS INC	COM	232820100	62	1619	SH	DEF	12
CYTEC INDS INC	COM	232820100	88	2300	SH	DEF	6
CYTOGEN CORP	COM NEW	232824300	6	550	SH	DEF	12
CYTRX CORP	COM NEW	232828301	9	5000	SH	DEF	12
CYTYC CORP	COM	232946103	16313	1178710	SH	DEF	3
CYTYC CORP	COM	232946103	277	20112	SH	DEF	12
D & E COMMUNICATIONS INC	COM	232860106	12	800	SH	DEF	12
D & K HEALTHCARE RES INC	COM	232861104	2285	168494	SH	DEF	6
D R HORTON INC	COM	23331A109	12081	279270	SH	DEF	3
D R HORTON INC	COM	23331A109	43	1000	SH	DEF	2
D R HORTON INC	COM	23331A109	205	4741	SH	DEF	12
DADE BEHRING HLDGS INC	COM	23342J206	3567	99800	SH	DEF	3
DAIMLERCHRYSLER AG	ORD	D1668R123	621	13441	SH	DEF	12
DAIMLERCHRYSLER AG	ORD	D1668R123	166	3600	SH	DEF	2
DAIMLERCHRYSLER AG	ORD	D1668R123	465	10103	SH	DEF	9
DAKTRONICS INC	COM	234264109	7958	316440	SH	DEF	3

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

DANA CORP	COM	235811106	105	5700	SH	DEF	12
DANA CORP	COM	235811106	13023	709700	SH	DEF	6
DANAHER CORP DEL	COM	235851102	180	2180	SH	DEF	11
DANAHER CORP DEL	COM	235851102	1285	14000	SH	DEF	3
DANAHER CORP DEL	COM	235851102	92	1000	SH	DEF	4
DANAHER CORP DEL	COM	235851102	1322	14405.1	SH	DEF	12
DARDEN RESTAURANTS INC	COM	237194105	88	4168	SH	DEF	2
DARDEN RESTAURANTS INC	COM	237194105	73	3459.05	SH	DEF	12
DARDEN RESTAURANTS INC	COM	237194105	4	200	SH	DEF	6
DARDEN RESTAURANTS INC	COM	237194105	3	162	SH	DEF	1
DATASCOPE CORP	COM	238113104	23	700	SH	DEF	11
DATASCOPE CORP	COM	238113104	312	8700	SH	DEF	12
DATASTREAM SYS INC	COM	238124101	1	100	SH	DEF	12
DATAWATCH CORP	COM NEW	237917208	6	1170	SH	DEF	1
DAUGHERTY RES INC	COM	238215107	0	0	SH	DEF	12
DAVITA INC	COM	23918K108	6	150	SH	DEF	12
DEAN FOODS CO NEW	COM	242370104	2	57	SH	DEF	11
DEAN FOODS CO NEW	COM	242370104	717	22050	SH	DEF	9
DEAN FOODS CO NEW	COM	242370104	327	9950	SH	DEF	12
DEB SHOPS INC	COM	242728103	11051	513279	SH	DEF	6
DEBT STRATEGIES FD INC NEW	COM	24276Q109	68	9750	SH	DEF	12
DECKERS OUTDOOR CORP	COM	243537107	415	20250	SH	DEF	6
DECODE GENETICS INC	COM	243586104	1363	166400	SH	DEF	3
DECTRON INTERNATIONALE INC	COM	243666104	0	50	SH	DEF	12
DEERE & CO	COM	244199105	451	6928	SH	DEF	2
DEERE & CO	COM	244199105	1670	25668.55	SH	DEF	12
DEERE & CO	COM	244199105	17	300	SH	DEF	11
DEERE & CO	COM	244199105	2088	32110	SH	DEF	6
DEL LABS INC	COM	245091103	4224	168945	SH	DEF	6
DEL MONTE FOODS CO	COM	24522P103	8	852	SH	DEF	11
DEL MONTE FOODS CO	COM	24522p103	4	357	SH	DEF	4
DEL MONTE FOODS CO	COM	24522P103	176	16904	SH	DEF	2
DEL MONTE FOODS CO	COM	24522P103	68744	6610120	SH	DEF	6
DEL MONTE FOODS CO	COM	24522P103	1301	125088	SH	DEF	12
DELAWARE INV GLBL DIV & INC	COM	245916101	14	1136.37	SH	DEF	12
DELAWARE INVTs DIV & INCOME	COM	245915103	389	32158.36	SH	DEF	12
DEL CATH SYS INC	COM	246661P104	5	5600	SH	DEF	12
DELL INC	COM	24702R101	21672	638168	SH	DEF	2
DELL INC	COM	24702R101	2100	62315	SH	DEF	11
DELL INC	COM	24702R101	9859	290325	SH	DEF	12
DELL INC	COM	24702R101	4	100	SH	DEF	7
DELL INC	COM	24702R101	21453	631346	SH	DEF	3
DELL INC	COM	24702R101	8490	250000	SH	DEF	10
DELL INC	COM	24702r101	152	4461	SH	DEF	4
DELPHI CORP	COM	247126105	867	84928.87	SH	DEF	12
DELPHI CORP	COM	247126105	4	424	SH	DEF	11
DELPHI CORP	COM	247126105	102	9969	SH	DEF	6
DELPHI FINL GROUP INC	CL A	247131105	5	135	SH	DEF	12
DELPHI FINL GROUP INC	CL A	247131105	12625	350700	SH	DEF	6
DELPHI FINL GROUP INC	CL A	247131105	9482	263400	SH	DEF	3
DELTA & PINE LD CO	COM	247357106	12496	492087	SH	DEF	6
DELTA AIR LINES INC DEL	COM	247361108	20	1653	SH	DEF	2
DELTA AIR LINES INC DEL	COM	247361108	6411	542850	SH	DEF	6
DELTA AIR LINES INC DEL	COM	247361108	46	3902	SH	DEF	12
DELTA FINANCIAL CORP	COM	247918105	143	20000	SH	DEF	2
DELTA NAT GAS INC	COM	247748106	7	300	SH	DEF	12
DELTATHREE INC	COM	24783N102	6	2200	SH	DEF	12
DELTIC TIMBER CORP	COM	247850100	32	1044	SH	DEF	12
DELUXE CORP	COM	248019101	9270	224300	SH	DEF	6
DELUXE CORP	COM	248019101	43	1050	SH	DEF	12
DENBURY RES INC	COM NEW	247916208	18	1300	SH	DEF	12
DENDREON CORP	COM	24823Q107	24	3000	SH	DEF	2

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

DENDREON CORP	COM	24823Q107	163	20200	SH	DEF	12
DENTSPLY INTL INC NEW	COM	249030107	5	100	SH	DEF	11
DENTSPLY INTL INC NEW	COM	249030107	50	1100	SH	DEF	12
DEPARTMENT 56 INC	COM	249509100	2177	166200	SH	DEF	6
DEUTSCHE BANK AG NAMEN	ORD	D18190898	2	24	SH	DEF	6
DEUTSCHE BANK AG NAMEN	ORD	D18190898	16	200	SH	DEF	12
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	12	650	SH	DEF	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	5893	175530	SH	DEF	3
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	38	1125	SH	DEF	12
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	14748	439325	SH	DEF	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	63	2000	SH	DEF	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	23	700	SH	DEF	2
DEVON ENERGY CORP NEW	COM	25179M103	144	2693	SH	DEF	11
DEVON ENERGY CORP NEW	COM	25179M103	34623	604660	SH	DEF	6
DEVON ENERGY CORP NEW	COM	25179M103	9162	160000	SH	DEF	10
DEVON ENERGY CORP NEW	COM	25179M103	9	149	SH	DEF	2
DEVON ENERGY CORP NEW	COM	25179M103	2224	38835	SH	DEF	12
DEVON ENERGY CORP NEW	COM	25179M103	47	828	SH	DEF	11
DEVON ENERGY CORP NEW	COM	25179M103	6529	114025	SH	DEF	1
DEVRY INC DEL	COM	251893103	1172	46650	SH	DEF	12
DEVRY INC DEL	COM	251893103	5767	229500	SH	DEF	8
DEVRY INC DEL	COM	251893103	2208	87850	SH	DEF	3
DEVRY INC DEL	COM	251893103	137	4750	SH	DEF	9
DEVRY INC DEL	COM	251893103	90217	3590000	SH	DEF	10
DEVRY INC DEL	COM	251893103	13	500	SH	DEF	2
DEVRY INC DEL	COM	251893103	46	1900	SH	DEF	11
DEVRY INC DEL	COM	251893103	2816	112070	SH	DEF	6
DHB INDS INC	COM	23321E103	2016	288060	SH	DEF	3
DIAGEO P L C	SPON ADR NEW	25243Q205	49	1000	SH	DEF	11
DIAGEO P L C	SPON ADR NEW	25243Q205	6368	120051	SH	DEF	6
DIAGNOSTIC PRODS CORP	COM	252450101	83	1800	SH	DEF	12
DIAL CORP NEW	COM	25247D101	5105	179306	SH	DEF	6
DIAL CORP NEW	COM	25247D101	86	3027	SH	DEF	12
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	8	400	SH	DEF	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	618	30130.9	SH	DEF	12
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	146	7140	SH	DEF	6
DIAMONDCLUSTER INTL INC	COM	25278P106	282	27650	SH	DEF	12
DIAMONDS TR	UNIT SER 1	252787106	1075	10280	SH	DEF	12
DICKS SPORTING GOODS INC	COM	253393102	24	500	SH	DEF	1
DICKS SPORTING GOODS INC	COM	253393102	5	100	SH	DEF	12
DIEBOLD INC	COM	253651103	108	2000	SH	DEF	9
DIEBOLD INC	COM	253651103	26	475	SH	DEF	1
DIEBOLD INC	COM	253651103	3	50	SH	DEF	6
DIEBOLD INC	COM	253651103	401	7450	SH	DEF	2
DIEBOLD INC	COM	253651103	3061	56816.89	SH	DEF	12
DIEBOLD INC	COM	253651103	178	3400	SH	DEF	11
DIGENE CORP	COM	253752109	14	350	SH	DEF	12
DIGI INTL INC	COM	253798102	177	18470	SH	DEF	3
DIGITAL ANGEL CORP	COM	253830103	1	150	SH	DEF	12
DIGITAL INSIGHT CORP	COM	25385P106	10155	407980	SH	DEF	3
DIGITAL INSIGHT CORP	COM	25385P106	19	770	SH	DEF	12
DIGITAL RIV INC	COM	25388B104	13123	593790	SH	DEF	3
DIGITALNET HLDGS INC	COM	25389B103	59	3000	SH	DEF	12
DIGITAS INC	COM	25388K104	1439	154400	SH	DEF	3
DILLARDS INC	CL A	254067101	16	980	SH	DEF	12
DILLARDS INC	CL A	254067101	1301	79020	SH	DEF	6
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	0	2575	SH	DEF	12
DIME CMNTY BANCSHARES	COM	253922108	26482	860930	SH	DEF	3
DIMON INC	COM	254394109	5359	793900	SH	DEF	6
DIMON INC	COM	254394109	18	2650	SH	DEF	12
DIODES INC	COM	254543101	8578	451455	SH	DEF	3
DIONEX CORP	COM	254546104	23	499	SH	DEF	12

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

DIRECT GEN CORP	COM	25456W204	10	300	SH	DEF	12
DISNEY WALT CO	COM DISNEY	254687106	4837	160800	SH	DEF	7
DISNEY WALT CO	COM DISNEY	254687106	10081	432095	SH	DEF	3
DISNEY WALT CO	COM DISNEY	254687106	14953	640937	SH	DEF	12
DISNEY WALT CO	COM DISNEY	254687106	26860	1151293	SH	DEF	6
DISNEY WALT CO	COM DISNEY	254687106	2396	102672	SH	DEF	1
DISNEY WALT CO	COM DISNEY	254687106	10265	439991	SH	DEF	2
DISNEY WALT CO	COM DISNEY	254687106	10318	442282	SH	DEF	4
DISNEY WALT CO	COM DISNEY	254687106	2733	109893	SH	DEF	9
DISNEY WALT CO	COM DISNEY	254687106	902	41786	SH	DEF	11
DISNEY WALT CO	COM DISNEY	254687106	7135	305829	SH	DEF	5
DISTRIBUCION Y SERVICIO D&S	SPONSORED ADR	254753106	6365	308100	SH	DEF	3
DITECH COMMUNICATIONS CORP	COM	25500M103	6217	325500	SH	DEF	3
DITECH COMMUNICATIONS CORP	COM	25500M103	24	1700	SH	DEF	11
DJ ORTHOPEDICS INC	COM	23325G104	20616	769240	SH	DEF	3
DNP SELECT INCOME FD	COM	23325P104	1308	119316.4	SH	DEF	12
DOLLAR GEN CORP	COM	256669102	7833	373190	SH	DEF	3
DOLLAR GEN CORP	COM	256669102	235	11450	SH	DEF	11
DOLLAR GEN CORP	COM	256669102	2751	131068	SH	DEF	12
DOLLAR TREE STORES INC	COM	256747106	72	2400	SH	DEF	4
DOLLAR TREE STORES INC	COM	256747106	869	28915	SH	DEF	12
DOMINION HOMES INC	COM	257386102	1274	42000	SH	DEF	6
DOMINION HOMES INC	COM	257386102	249	8200	SH	DEF	3
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	54	1900	SH	DEF	12
DOMINION RES INC VA NEW	COM	25746U109	4528	72020	SH	DEF	11
DOMINION RES INC VA NEW	COM	25746U109	5087	79690.71	SH	DEF	12
DOMINION RES INC VA NEW	COM	25746U109	237	3718	SH	DEF	1
DOMINION RES INC VA NEW	COM	25746U109	8	121	SH	DEF	6
DOMINION RES INC VA NEW	COM	25746U109	563	8813	SH	DEF	5
DOMINION RES INC VA NEW	COM	25746U109	123	1920	SH	DEF	2
DOMTAR INC	COM	257561100	26637	1639200	SH	DEF	7
DOMTAR INC	COM	257561100	4575	366300	SH	DEF	6
DONALDSON INC	COM	257651109	1350	22815	SH	DEF	12
DONALDSON INC	COM	257651109	1063	17973	SH	DEF	2
DONALDSON INC	COM	257651109	252	4450	SH	DEF	11
DONEGAL GROUP INC	CL B	257701300	433	22480	SH	DEF	6
DONEGAL GROUP INC	CL A	257701201	1248	56678	SH	DEF	6
DONEGAL GROUP INC	CL A	257701201	31	1400	SH	DEF	12
DONNELLEY R R & SONS CO	COM	257867101	116	4200	SH	DEF	11
DONNELLEY R R & SONS CO	COM	257867101	329	10900	SH	DEF	2
DONNELLEY R R & SONS CO	COM	257867101	10908	361795	SH	DEF	6
DONNELLEY R R & SONS CO	COM	257867101	6459	214238	SH	DEF	12
DORAL FINL CORP	COM	25811P100	19162	593625	SH	DEF	3
DORCHESTER MINERALS LP	COM UNIT	25820R105	23	1162	SH	DEF	12
DOREL INDS INC	CL B SUB VTG	25822C205	3203	90200	SH	DEF	7
DOUBLECLICK INC	COM	258609304	16	1549	SH	DEF	12
DOVER CORP	COM	260003108	1174	31100	SH	DEF	11
DOVER CORP	COM	260003108	974	24500	SH	DEF	5
DOVER CORP	COM	260003108	2369	59602.36	SH	DEF	12
DOVER CORP	COM	260003108	11151	280539	SH	DEF	2
DOVER DOWNS GAMING & ENTMT I	COM	260095104	1554	164300	SH	DEF	6
DOVER DOWNS GAMING & ENTMT I	COM	260095104	11	1174	SH	DEF	12
DOVER MOTORSPORTS INC	COM	260174107	5	1378	SH	DEF	12
DOW CHEM CO	COM	260543103	7703	185307	SH	DEF	12
DOW CHEM CO	COM	260543103	4169	77600	SH	DEF	7
DOW CHEM CO	COM	260543103	1944	46753	SH	DEF	2
DOW CHEM CO	COM	260543103	15284	367668	SH	DEF	3
DOW CHEM CO	COM	260543103	7752	186492	SH	DEF	6
DOW CHEM CO	COM	260543103	514	12375	SH	DEF	5
DOW CHEM CO	COM	260543103	648	17480	SH	DEF	11
DOW JONES & CO INC	COM	260561105	276	5530	SH	DEF	12
DOW JONES & CO INC	COM	260561105	56	1130	SH	DEF	2

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

DOW JONES & CO INC	COM	260561105	977	19300	SH	DEF	9
DOWNEY FINL CORP	COM	261018105	27603	559900	SH	DEF	6
DPL INC	COM	233293109	1537	76546	SH	DEF	9
DPL INC	COM	233293109	415	19855.53	SH	DEF	12
DPL INC	COM	233293109	27549	1319400	SH	DEF	6
DPL INC	COM	233293109	1263	60491	SH	DEF	2
DPL INC	COM	233293109	146	7700	SH	DEF	11
DRESS BARN INC	COM	261570105	9148	610110	SH	DEF	6
DREW INDS INC	COM NEW	26168L205	1890	68000	SH	DEF	3
DREW INDS INC	COM NEW	26168L205	564	20300	SH	DEF	6
DREXLER TECHNOLOGY CORP	COM	261876106	8	600	SH	DEF	12
DREYERS GRAND ICE CREAM HL I	COM A CALL PUT	261877104	26	333	SH	DEF	12
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	456	84361.34	SH	DEF	12
DREYFUS MUN INCOME INC	COM	26201R102	58	5850	SH	DEF	12
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	211	23917	SH	DEF	12
DREYFUS STRATEGIC MUNS INC	COM	261932107	337	34280.37	SH	DEF	12
DRIL-QUIP INC	COM	262037104	65	4000	SH	DEF	12
DRS TECHNOLOGIES INC	COM	23330X100	28	1000	SH	DEF	2
DRS TECHNOLOGIES INC	COM	23330X100	9	350	SH	DEF	11
DSP GROUP INC	COM	23332B106	7	300	SH	DEF	12
DSP GROUP INC	COM	23332B106	15	600	SH	DEF	11
DST SYS INC DEL	COM	233326107	7	160	SH	DEF	6
DST SYS INC DEL	COM	233326107	587	14050	SH	DEF	3
DST SYS INC DEL	COM	233326107	1402	33570	SH	DEF	12
DTE ENERGY CO	COM	233331107	38	1000	SH	DEF	11
DTE ENERGY CO	COM	233331107	160	4055	SH	DEF	2
DTE ENERGY CO	COM	233331107	244	6190	SH	DEF	6
DTE ENERGY CO	COM	233331107	267	6768.52	SH	DEF	12
DU PONT E I DE NEMOURS & CO	COM	263534109	1731	37735	SH	DEF	1
DU PONT E I DE NEMOURS & CO	COM	263534109	1315	28663	SH	DEF	2
DU PONT E I DE NEMOURS & CO	COM	263534109	20774	452700	SH	DEF	6
DU PONT E I DE NEMOURS & CO	COM	263534109	8728	190199	SH	DEF	4
DU PONT E I DE NEMOURS & CO	COM	263534109	1044	24355	SH	DEF	11
DU PONT E I DE NEMOURS & CO	COM	263534109	5742	125119	SH	DEF	3
DU PONT E I DE NEMOURS & CO	COM	263534109	3686	62155	SH	DEF	7
DU PONT E I DE NEMOURS & CO	COM	263534109	2704	61200	SH	DEF	9
DU PONT E I DE NEMOURS & CO	COM	263534109	8803	191829	SH	DEF	12
DU PONT E I DE NEMOURS & CO	COM	263534109	6255	136311	SH	DEF	5
DUANE READE INC	COM	263578106	17	1000	SH	DEF	12
DUANE READE INC	COM	263578106	3	175	SH	DEF	11
DUCKWALL-ALCO STORES INC NEW	COM	264142100	696	44300	SH	DEF	6
DUCOMMUN INC DEL	COM	264147109	2704	121000	SH	DEF	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	690	46058.78	SH	DEF	12
DUKE ENERGY CORP	COM	264399106	102	5000	SH	DEF	4
DUKE ENERGY CORP	COM	264399106	397	19151	SH	DEF	9
DUKE ENERGY CORP	COM	264399106	1564	76500	SH	DEF	3
DUKE ENERGY CORP	COM	264399106	2863	140000	SH	DEF	10
DUKE ENERGY CORP	COM	264399106	24	1332	SH	DEF	11
DUKE ENERGY CORP	COM	264399106	2212	108150	SH	DEF	2
DUKE ENERGY CORP	COM	264399106	5699	278694.6	SH	DEF	12
DUKE ENERGY CORP	COM	264399106	8	400	SH	DEF	6
DUKE REALTY CORP	COM NEW	264411505	165	5475	SH	DEF	11
DUKE REALTY CORP	COM NEW	264411505	2108	68000	SH	DEF	2
DUKE REALTY CORP	COM NEW	264411505	2483	80103.93	SH	DEF	12
DUN & BRADSTREET CORP DEL NE	COM	26483E100	69	1500	SH	DEF	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	196	3863	SH	DEF	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	59	1159	SH	DEF	12
DUN & BRADSTREET CORP DEL NE	COM	26483E100	39908	786990	SH	DEF	3
DUPONT PHOTOMASKS INC	COM	26613X101	169	7000	SH	DEF	
DUQUESNE LT HLDGS INC	COM	266233105	26118	1424100	SH	DEF	6
DUQUESNE LT HLDGS INC	COM	266233105	413	22528	SH	DEF	12
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	2653	204428	SH	DEF	6

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

DURATEK INC	COM	26658Q102	12	900	SH	DEF	12
DURATEK INC	COM	26658Q102	1682	128967	SH	DEF	6
DURECT CORP	COM	266605104	63	25000	SH	DEF	
DURECT CORP	COM	266605104	15	6000	SH	DEF	12
DUSA PHARMACEUTICALS INC	COM	266898105	2	400	SH	DEF	2
DUSA PHARMACEUTICALS INC	COM	266898105	2	300	SH	DEF	12
DYAX CORP	COM	26746E103	4	500	SH	DEF	12
DYCOM INDS INC	COM	267475101	19	800	SH	DEF	11
DYCOM INDS INC	COM	267475101	38599	1439229	SH	DEF	6
DYNEGY INC NEW	CL A	26816Q101	93	21760	SH	DEF	12
DYNEGY INC NEW	CL A	26816Q101	2773	647970	SH	DEF	6
DYNEX CAP INC	COM NEW	26817Q506	15	2475	SH	DEF	12
DYNEX CAP INC	PFD CV C 9.73%	26817Q407	51	1500	SH	DEF	2
E M C CORP MASS	COM	268648102	4739	366831	SH	DEF	12
E M C CORP MASS	COM	268648102	83	6450	SH	DEF	4
E M C CORP MASS	COM	268648102	141	11075	SH	DEF	11
E M C CORP MASS	COM	268648102	533	41260	SH	DEF	5
E M C CORP MASS	COM	268648102	5254	406630	SH	DEF	3
E M C CORP MASS	COM	268648102	228	17649	SH	DEF	2
E M C CORP MASS	COM	268648102	90	3669	SH	DEF	9
E ON AG	SPONSORED ADR	268780103	1	13	SH	DEF	6
E TRADE FINANCIAL CORP	COM	269246104	708	55975	SH	DEF	12
E TRADE FINANCIAL CORP	COM	269246104	13862	1095800	SH	DEF	10
E TRADE FINANCIAL CORP	COM	269246104	35718	2822925	SH	DEF	6
E TRADE FINANCIAL CORP	COM	269246104	2902	229400	SH	DEF	8
E TRADE FINANCIAL CORP	COM	269246104	1082	85530	SH	DEF	3
E TRADE FINANCIAL CORP	COM	269246104	13	1000	SH	DEF	2
EAGLE BANCORP INC MD	COM	268948106	467	26450	SH	DEF	12
EARTHLINK INC	COM	270321102	4794	479420	SH	DEF	3
EARTHLINK INC	COM	270321102	1	100	SH	DEF	1
EARTHLINK INC	COM	270321102	84	8440	SH	DEF	12
EARTHSHELL CORP	COM NEW	27032B209	1	757	SH	DEF	12
EAST PENN FINL CORP	COM	274287101	7	824	SH	DEF	12
EAST WEST BANCORP INC	COM	27579R104	4378	81560	SH	DEF	3
EAST WEST BANCORP INC	COM	27579R104	7162	133425	SH	DEF	1
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	976	37485	SH	DEF	12
EASTERN CO	COM	276317104	588	37600	SH	DEF	6
EASTERN VA BANKSHARES INC	COM	277196101	3679	127616	SH	DEF	12
EASTGROUP PPTY INC	COM	277276101	66	2050	SH	DEF	12
EASTMAN CHEM CO	COM	277432100	15	382	SH	DEF	2
EASTMAN CHEM CO	COM	277432100	9	216	SH	DEF	4
EASTMAN CHEM CO	COM	277432100	6902	174607	SH	DEF	6
EASTMAN CHEM CO	COM	277432100	1	30	SH	DEF	1
EASTMAN CHEM CO	COM	277432100	717	18135	SH	DEF	12
EASTMAN KODAK CO	COM	277461109	856	25800	SH	DEF	7
EASTMAN KODAK CO	COM	277461109	558241	21746825	SH	DEF	
EASTMAN KODAK CO	COM	277461109	3	120	SH	DEF	1
EASTMAN KODAK CO	COM	277461109	8151	317514.6	SH	DEF	12
EASTMAN KODAK CO	COM	277461109	10001	389616	SH	DEF	6
EASTMAN KODAK CO	COM	277461109	359	14000	SH	DEF	4
EASTMAN KODAK CO	COM	277461109	298	11069	SH	DEF	9
EASTMAN KODAK CO	COM	277461109	885	34477	SH	DEF	2
EASTMAN KODAK CO	COM	277461109	234	10293	SH	DEF	11
EASTMAN KODAK CO	COM	277461109	269731	10507650	SH	DEF	8
EATON CORP	COM	278058102	297	2750	SH	DEF	2
EATON CORP	COM	278058102	174	1611	SH	DEF	12
EATON CORP	COM	278058102	3	30	SH	DEF	6
EATON CORP	COM	278058102	6137	56830	SH	DEF	3
EATON VANCE CORP	COM NON VTG	278265103	865	23600	SH	DEF	12
EATON VANCE FL MUNI INCOME T	SH BEN INT	27826B100	53	3400	SH	DEF	12
EATON VANCE INS FL MUN BD FD	COM	27828E102	22	1500	SH	DEF	12
EATON VANCE INS MUN BD FD	COM	27827X101	513	36926.79	SH	DEF	12

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

EATON VANCE INS PA MUN BD FD	COM	27828W102	35	2200	SH	DEF	12
EATON VANCE LTD DUR INCOME F	COM	27828H105	938	50768.66	SH	DEF	12
EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	119	7542.22	SH	DEF	12
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	29	1800	SH	DEF	12
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	93	10124.66	SH	DEF	12
EATON VANCE TAX ADVT DIV INC	COM	27828G107	484	23778.88	SH	DEF	12
EBAY INC	COM	278642103	304	4700	SH	DEF	9
EBAY INC	COM	278642103	1393	21565	SH	DEF	12
EBAY INC	COM	278642103	84	1300	SH	DEF	4
EBAY INC	COM	278642103	136847	2118700	SH	DEF	8
EBAY INC	COM	278642103	288463	4466070	SH	DEF	10
EBAY INC	COM	278642103	221	3425	SH	DEF	5
EBAY INC	COM	278642103	17	268	SH	DEF	2
EBAY INC	COM	278642103	82	1400	SH	DEF	11
ECHELON CORP	COM	27874N105	169	15175	SH	DEF	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	15	447	SH	DEF	2
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	188	5518	SH	DEF	12
ECI TELECOM LTD	ORD	268258100	3585	625600	SH	DEF	3
ECI TELECOM LTD	ORD	268258100	1	200	SH	DEF	12
ECLIPSYS CORP	COM	278856109	121	10377	SH	DEF	12
ECOLAB INC	COM	278865100	346	13145	SH	DEF	11
ECOLAB INC	COM	278865100	22	800	SH	DEF	2
ECOLAB INC	COM	278865100	1494	54598	SH	DEF	12
ECOLLEGE COM	COM	27887E100	9	500	SH	DEF	12
EDGAR ONLINE INC	COM	279765101	2	1000	SH	DEF	12
EDGE PETE CORP DEL	COM	279862106	4	400	SH	DEF	12
EDISON INTL	COM	281020107	163	7400	SH	DEF	9
EDISON INTL	COM	281020107	22363	1019750	SH	DEF	3
EDISON INTL	COM	281020107	58	2658.28	SH	DEF	12
EDISON INTL	COM	281020107	263	12010	SH	DEF	6
EDO CORP	COM	281347104	86	3500	SH	DEF	12
EDUCATION MGMT CORP	COM	28139t101	87	2800	SH	DEF	4
EDUCATION MGMT CORP	COM	28139T101	7	240	SH	DEF	12
EDWARDS AG INC	COM	281760108	56	1200	SH	DEF	7
EDWARDS AG INC	COM	281760108	268	7388	SH	DEF	12
EDWARDS AG INC	COM	281760108	158	4370	SH	DEF	6
EDWARDS LIFESCIENCES CORP	COM	28176E108	9	320	SH	DEF	11
EDWARDS LIFESCIENCES CORP	COM	28176E108	-412	-13699	SH	DEF	12
EFUNDS CORP	COM	28224R101	4441	255990	SH	DEF	3
EGAIN COMMUNICATIONS	COM NEW	28225C806	0	10	SH	DEF	12
EL PASO CORP	COM	28336L109	557	68000	SH	DEF	2
EL PASO CORP	DBCV	2/2 28336LAC3	36433	78350000	PRN	DEF	
EL PASO CORP	COM	28336L109	0	20	SH	DEF	1
EL PASO CORP	COM	28336L109	9934	1212964	SH	DEF	6
EL PASO CORP	COM	28336L109	349	42602.39	SH	DEF	12
EL PASO ELEC CO	COM NEW	283677854	11091	830793	SH	DEF	6
EL PASO ELEC CO	COM NEW	283677854	648	48573	SH	DEF	12
EL PASO ELEC CO	COM NEW	283677854	577	43200	SH	DEF	3
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	54	1600	SH	DEF	12
ELAN PLC	ADR	284131208	12	2000	SH	DEF	11
ELBIT SYS LTD	ORD	M3760D101	11	600	SH	DEF	11
ELBIT SYS LTD	ORD	M3760D101	4	200	SH	DEF	12
ELDORADO GOLD CORP NEW	COM	284902103	41	10000	SH	DEF	7
ELECTRO SCIENTIFIC INDS	COM	285229100	219	9210	SH	DEF	12
ELECTRONIC ARTS INC	COM	285512109	1781	37350	SH	DEF	1
ELECTRONIC ARTS INC	COM	285512109	306	6400	SH	DEF	12
ELECTRONIC ARTS INC	COM	285512109	191	4000	SH	DEF	4
ELECTRONIC ARTS INC	COM	285512109	65	1360	SH	DEF	9
ELECTRONIC ARTS INC	COM	285512109	4610	50011	SH	DEF	11
ELECTRONIC ARTS INC	COM	285512109	43	908	SH	DEF	2
ELECTRONIC DATA SYS NEW	COM	285661104	0	16	SH	DEF	1
ELECTRONIC DATA SYS NEW	COM	285661104	8065	328640	SH	DEF	6

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

ELECTRONIC DATA SYS NEW	COM	285661104	70	3490	SH	DEF	11
ELECTRONIC DATA SYS NEW	COM	285661104	6135	250019	SH	DEF	12
ELECTRONIC DATA SYS NEW	COM	285661104	707	28800	SH	DEF	3
ELECTRONIC DATA SYS NEW	COM	285661104	21	850	SH	DEF	2
ELECTRONIC DATA SYS NEW	COM	285661104	9816	400000	SH	DEF	10
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	10	350	SH	DEF	11
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	138	6030	SH	DEF	12
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	1449	63300	SH	DEF	6
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	2083	91000	SH	DEF	3
ELECTRONICS FOR IMAGING INC	COM	286082102	15324	588956	SH	DEF	6
ELECTRONICS FOR IMAGING INC	COM	286082102	51	1970	SH	DEF	12
ELECTRONICS FOR IMAGING INC	COM	286082102	16064	617370	SH	DEF	3
ELKCORP	COM	287456107	2648	99170	SH	DEF	3
ELLIS PERRY INTL INC	COM	288853104	1	27	SH	DEF	12
ELLSWORTH CONV GROWTH & INCO	COM	289074106	26	3265	SH	DEF	12
ELSCINT LTD NEW	ORD	M40168102	1	160	SH	DEF	12
EMBARCADERO TECHNOLOGIES INC	COM	290787100	3	200	SH	DEF	12
EMBEX INC	COM	290817105	556	40500	SH	DEF	6
EMCOR GROUP INC	COM	29084Q100	22489	512315	SH	DEF	6
EMERGE INTERACTIVE INC	CL A	29088W103	30	20370	SH	DEF	12
EMERSON ELEC CO	COM	291011104	31218	482135	SH	DEF	6
EMERSON ELEC CO	COM	291011104	2196	37304	SH	DEF	11
EMERSON ELEC CO	COM	291011104	792	12239	SH	DEF	5
EMERSON ELEC CO	COM	291011104	12453	192320	SH	DEF	3
EMERSON ELEC CO	COM	291011104	16718	258196	SH	DEF	12
EMERSON ELEC CO	COM	291011104	4335	51800	SH	DEF	7
EMERSON ELEC CO	COM	291011104	1017	15700	SH	DEF	1
EMERSON ELEC CO	COM	291011104	6	100	SH	DEF	4
EMERSON ELEC CO	COM	291011104	15462	238795	SH	DEF	2
EMERSON RADIO CORP	COM NEW	291087203	6	1500	SH	DEF	12
EMISPHERE TECHNOLOGIES INC	COM	291345106	3	500	SH	DEF	12
EMPIRE DIST ELEC CO	COM	291641108	132	6040	SH	DEF	12
EMS TECHNOLOGIES INC	COM	26873N108	7	350	SH	DEF	12
EMULEX CORP	COM NEW	292475209	213	8000	SH	DEF	5
EMULEX CORP	COM NEW	292475209	34	1260	SH	DEF	12
EN POINTE TECHNOLOGIES INC	COM	29247F108	9	3000	SH	DEF	12
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	1182	24458	SH	DEF	12
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	882	17678	SH	DEF	12
ENBRIDGE INC	COM	29250N105	10273	191310	SH	DEF	7
ENCANA CORP	COM	292505104	4194	106328	SH	DEF	12
ENCANA CORP	COM	292505104	34588	678196	SH	DEF	7
ENCANA CORP	COM	292505104	326	8600	SH	DEF	11
ENCORE ACQUISITION CO	COM	29255W100	3732	151400	SH	DEF	6
ENCORE MED CORP	COM	29256E109	122	15000	SH	DEF	5
ENDESA S A	SPONSORED ADR	29258N107	1	29	SH	DEF	6
ENDESA S A	SPONSORED ADR	29258N107	150	7850	SH	DEF	2
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	1	70	SH	DEF	6
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	1313	67800	SH	DEF	3
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	19	1000	SH	DEF	12
ENDOLOGIX INC	COM	29266S106	1	200	SH	DEF	12
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	9153	272769	SH	DEF	6
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	20130	599990	SH	DEF	3
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	180	5380	SH	DEF	12
ENERGEN CORP	COM	29265N108	56	1353	SH	DEF	12
ENERGEN CORP	COM	29265N108	36891	899130	SH	DEF	3
ENERGEN CORP	COM	29265N108	4426	107870	SH	DEF	6
ENERGIZER HLDGS INC	COM	29266R108	3225	85860	SH	DEF	3
ENERGIZER HLDGS INC	COM	29266R108	4	100	SH	DEF	12
ENERGY EAST CORP	COM	29266M109	101	4500	SH	DEF	11
ENERGY EAST CORP	COM	29266M109	629	28102	SH	DEF	12
ENERGY EAST CORP	COM	29266M109	5710	254894	SH	DEF	6
ENERGY PARTNERS LTD	COM	29270U105	14	1000	SH	DEF	12

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

ENERGYSOUTH INC	COM	292970100	14	400 SH	DEF	12
ENERPLUS RES FD	UNIT TR G NEW	29274D604	256	8400 SH	DEF	12
ENERSIS S A	SPONSORED ADR	29274F104	15635	2130100 SH	DEF	3
ENGELHARD CORP	COM	292845104	2	70 SH	DEF	12
ENGELHARD CORP	COM	292845104	24	800 SH	DEF	1
ENGELHARD CORP	COM	292845104	75	2600 SH	DEF	11
ENGINEERED SUPPORT SYS INC	COM	292866100	3773	68525 SH	DEF	3
ENGINEERED SUPPORT SYS INC	COM	292866100	78	1425 SH	DEF	12
ENNIS BUSINESS FORMS INC	COM	293389102	310	20250 SH	DEF	2
ENNIS BUSINESS FORMS INC	COM	293389102	431	28190 SH	DEF	3
ENNIS BUSINESS FORMS INC	COM	293389102	3097	202400 SH	DEF	6
ENPRO INDS INC	COM	29355X107	7	508 SH	DEF	12
ENSCO INTL INC	COM	26874Q100	105	3854 SH	DEF	1
ENSCO INTL INC	COM	26874Q100	1380	50785.8 SH	DEF	12
ENSCO INTL INC	COM	26874Q100	5	200 SH	DEF	6
ENSCO INTL INC	COM	26874Q100	473	17420 SH	DEF	2
ENTEGRIS INC	COM	29362U104	27	2100 SH	DEF	3
ENTERASYS NETWORKS INC	COM	293637104	5	1350 SH	DEF	11
ENTERASYS NETWORKS INC	COM	293637104	101	27054 SH	DEF	12
ENERGY CORP NEW	COM	29364G103	6	110 SH	DEF	6
ENERGY CORP NEW	COM	29364G103	31	550 SH	DEF	11
ENERGY CORP NEW	COM	29364G103	860	15050 SH	DEF	5
ENERGY CORP NEW	COM	29364G103	883	15456 SH	DEF	12
ENERGY CORP NEW	COM	29364G103	2	35 SH	DEF	2
ENTERPRISE PRODS PARTNERS L	COM	293792107	4410	179630 SH	DEF	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	107	3075 SH	DEF	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	3243	93440 SH	DEF	3
ENTREMED INC	COM	29382F103	1	300 SH	DEF	12
ENTRUST INC	COM	293848107	6	1500 SH	DEF	12
ENTRUST INC	COM	293848107	4	800 SH	DEF	7
ENVIRONMENTAL TECTONICS CORP	COM	294092101	81	10600 SH	DEF	12
ENVOY COMMUNICATIONS GROUP I	COM	293986105	1	640 SH	DEF	12
ENZO BIOCHEM INC	COM	294100102	728	40649 SH	DEF	12
ENZON PHARMACEUTICALS INC	COM	293904108	10532	879900 SH	DEF	6
ENZON PHARMACEUTICALS INC	COM	293904108	6	500 SH	DEF	12
EOG RES INC	COM	26875P101	1016	22012 SH	DEF	12
EOG RES INC	COM	26875P101	3	60 SH	DEF	6
EOG RES INC	COM	26875P101	37	800 SH	DEF	11
EOG RES INC	COM	26875P101	48	1050 SH	DEF	2
EON LABS INC	COM	29412E100	25	500 SH	DEF	12
EPICOR SOFTWARE CORP	COM	29426L108	26	2000 SH	DEF	12
EPICOR SOFTWARE CORP	COM	29426L108	2958	231780 SH	DEF	3
EPLUS INC	COM	294268107	1493	121000 SH	DEF	6
EQUIDYNE CORP	COM	29442R105	0	200 SH	DEF	12
EQUIFAX INC	COM	294429105	2307	94153 SH	DEF	1
EQUIFAX INC	COM	294429105	2108	86023.8 SH	DEF	12
EQUIFAX INC	COM	294429105	44	1900 SH	DEF	11
EQUIFAX INC	COM	294429105	5	200 SH	DEF	6
EQUIFAX INC	COM	294429105	5397	220300 SH	DEF	3
EQUITABLE RES INC	COM	294549100	34	800 SH	DEF	11
EQUITABLE RES INC	COM	294549100	26	600 SH	DEF	2
EQUITABLE RES INC	COM	294549100	10927	254600 SH	DEF	6
EQUITABLE RES INC	COM	294549100	552	12861 SH	DEF	12
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	22	257 SH	DEF	12
EQUITY INNS INC	COM	294703103	5	500 SH	DEF	12
EQUITY MARKETING INC	COM	294724109	51	3625 SH	DEF	12
EQUITY MARKETING INC	COM	294724109	900	63800 SH	DEF	6
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	2090	42000 SH	DEF	
EQUITY OFFICE PROPERTIES TRU	COM	294741103	187	5500 SH	DEF	7
EQUITY OFFICE PROPERTIES TRU	COM	294741103	223	7925 SH	DEF	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	355	12394.41 SH	DEF	12
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	8	155 SH	DEF	2

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

EQUITY OFFICE PROPERTIES TRU	COM	294741103	2651	92540	SH	DEF	2
EQUITY ONE	COM	294752100	2451	145200	SH	DEF	3
EQUITY ONE	COM	294752100	265	15705.19	SH	DEF	12
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	69	2100	SH	DEF	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1545	52558	SH	DEF	9
EQUITY RESIDENTIAL	SH BEN INT	29476L107	50	1700	SH	DEF	11
EQUITY RESIDENTIAL	SH BEN INT	29476L107	34	900	SH	DEF	7
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1318	44650	SH	DEF	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	18311	620515	SH	DEF	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	297	10078	SH	DEF	12
ERICSSON L M TEL CO	ADR B SEK 10	294821608	26	1600	SH	DEF	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	14	800	SH	DEF	2
ERIE INDY CO	CL A	29530P102	178	4190	SH	DEF	12
ESB FINL CORP	COM	26884F102	7	403	SH	DEF	12
ESCALADE INC	COM	296056104	5	150	SH	DEF	12
ESCO TECHNOLOGIES INC	COM	296315104	11	250	SH	DEF	12
ESPEED INC	CL A	296643109	761	32510	SH	DEF	12
ESPERION THERAPEUTICS INC	COM	29664R106	17	500	SH	DEF	2
ESPERION THERAPEUTICS INC	COM	29664R106	31	900	SH	DEF	12
ESS TECHNOLOGY INC	COM	269151106	749	44000	SH	DEF	3
ESS TECHNOLOGY INC	COM	269151106	17	1000	SH	DEF	12
ESS TECHNOLOGY INC	COM	269151106	249	14603	SH	DEF	6
ESSEX CORP	COM	296744105	9	1000	SH	DEF	12
ESTERLINE TECHNOLOGIES CORP	COM	297425100	3719	139450	SH	DEF	3
ETHAN ALLEN INTERIORS INC	COM	297602104	8087	193105	SH	DEF	5
ETHAN ALLEN INTERIORS INC	COM	297602104	11154	266333	SH	DEF	4
ETHAN ALLEN INTERIORS INC	COM	297602104	1862	44455	SH	DEF	12
ETHAN ALLEN INTERIORS INC	COM	297602104	27	700	SH	DEF	11
ETHYL CORP	COM NEW	297659609	17	998	SH	DEF	11
ETHYL CORP	COM NEW	297659609	2207	100900	SH	DEF	3
ETHYL CORP	COM NEW	297659609	0	20	SH	DEF	12
EURONET WORLDWIDE INC	COM	298736109	9	500	SH	DEF	12
EUROPE FD INC	COM	29874M103	29	2975	SH	DEF	12
EUROPEAN WT FD INC	COM	298792102	30	12595	SH	DEF	12
EVERCEL INC	COM	299759100	0	400	SH	DEF	12
EVEREST RE GROUP LTD	COM	G3223R108	10321	122000	SH	DEF	3
EVEREST RE GROUP LTD	COM	G3223R108	25235	298345	SH	DEF	6
EVEREST RE GROUP LTD	COM	G3223R108	85	1000	SH	DEF	4
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	163	10362.01	SH	DEF	12
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	158	10000	SH	DEF	8
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y104	28	1500	SH	DEF	12
EVOLVING SYS INC	COM	30049R100	7	500	SH	DEF	12
EXACTECH INC	COM	30064E109	47	3200	SH	DEF	12
EXCEL TECHNOLOGY INC	COM	30067t103	39	1200	SH	DEF	4
EXCEL TECHNOLOGY INC	COM	30067T103	463	16000	SH	DEF	11
EXELON CORP	COM	30161N101	9478	142825	SH	DEF	3
EXELON CORP	COM	30161N101	1539	23187.37	SH	DEF	12
EXELON CORP	COM	30161N101	91	1400	SH	DEF	11
EXELON CORP	COM	30161N101	284	4328	SH	DEF	9
EXELON CORP	COM	30161N101	279	4201	SH	DEF	5
EXELON CORP	COM	30161N101	10	148	SH	DEF	6
EXPEDITORS INTL WASH INC	COM	302130109	15	400	SH	DEF	12
EXPONENT INC	COM	30214U102	1644	76800	SH	DEF	6
EXPRESS SCRIPTS INC	COM	302182100	365	5495	SH	DEF	12
EXPRESS SCRIPTS INC	COM	302182100	156	2350	SH	DEF	3
EXPRESSJET HOLDINGS INC	CL A	30218U108	3	180	SH	DEF	12
EXPRESSJET HOLDINGS INC	CL A	30218U108	2622	174800	SH	DEF	6
EXPRESSJET HOLDINGS INC	CL A	30218U108	39522	2634810	SH	DEF	3
EXTENDED STAY AMER INC	COM	30224P101	24	1630	SH	DEF	6
EXTENDICARE INC CDA	SUB VTG SH	30224T871	875	66000	SH	DEF	7
EXTREME NETWORKS INC	COM	30226D106	3	400	SH	DEF	12
EXXON MOBIL CORP	COM	30231G102	42278	1031166	SH	DEF	5

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

EXXON MOBIL CORP	COM	30231G102	43271	1055397	SH	DEF	1
EXXON MOBIL CORP	COM	30231G102	54750	1335375	SH	DEF	12
EXXON MOBIL CORP	COM	30231G102	18379	467164	SH	DEF	11
EXXON MOBIL CORP	COM	30231G102	49162	1199069	SH	DEF	2
EXXON MOBIL CORP	COM	30231G102	46725	1139641	SH	DEF	3
EXXON MOBIL CORP	COM	30231G102	7483	182508	SH	DEF	6
EXXON MOBIL CORP	COM	30231G102	334	6300	SH	DEF	7
EXXON MOBIL CORP	COM	30231G102	4959	123081	SH	DEF	9
EXXON MOBIL CORP	COM	30231g102	256	6234	SH	DEF	4
F M C CORP	COM NEW	302491303	11	330	SH	DEF	12
F M C CORP	COM NEW	302491303	23690	694100	SH	DEF	6
F N B CORP N C	COM	302519103	16	752	SH	DEF	11
F N B CORP VA	COM	302930102	69	2339.83	SH	DEF	12
F5 NETWORKS INC	COM	315616102	35	1400	SH	DEF	12
FACTSET RESH SYS INC	COM	303075105	98	2570	SH	DEF	12
FAIR ISAAC CORP	COM	303250104	24	450	SH	DEF	11
FAIR ISAAC CORP	COM	303250104	51	1045	SH	DEF	12
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	12	470	SH	DEF	2
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	1	60	SH	DEF	6
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	45	1800	SH	DEF	12
FAIRMONT HOTELS RESORTS INC	COM	305204109	3	100	SH	DEF	11
FAIRMONT HOTELS RESORTS INC	COM	305204109	111	4072	SH	DEF	12
FALCONSTOR SOFTWARE INC	COM	306137100	3	400	SH	DEF	12
FALMOUTH BANCORP INC	COM	306754102	4	100	SH	DEF	12
FAMILY DLR STORES INC	COM	307000109	815	22710	SH	DEF	12
FAMILY DLR STORES INC	COM	307000109	14	400	SH	DEF	4
FAMILY DLR STORES INC	COM	307000109	189	5000	SH	DEF	11
FARMER BROS CO	COM	307675108	47	150	SH	DEF	2
FBL FINL GROUP INC	CL A	30239F106	14393	557860	SH	DEF	6
FEDDERS CORP	COM NEW	313135501	89	12300	SH	DEF	3
FEDERAL HOME LN MTG CORP	COM	313400301	560	10120	SH	DEF	11
FEDERAL HOME LN MTG CORP	COM	313400301	12684	217482	SH	DEF	2
FEDERAL HOME LN MTG CORP	COM	313400301	4426	75900	SH	DEF	8
FEDERAL HOME LN MTG CORP	COM	313400301	55	950	SH	DEF	9
FEDERAL HOME LN MTG CORP	COM	313400301	6654	114090	SH	DEF	5
FEDERAL HOME LN MTG CORP	COM	313400301	2181	37400	SH	DEF	6
FEDERAL HOME LN MTG CORP	COM	313400301	6905	118406	SH	DEF	3
FEDERAL HOME LN MTG CORP	COM	313400301	3436	58919.09	SH	DEF	12
FEDERAL HOME LN MTG CORP	COM	313400301	9868	169196	SH	DEF	4
FEDERAL NATL MTG ASSN	COM	313586109	37012	493096	SH	DEF	6
FEDERAL NATL MTG ASSN	COM	313586109	8052	83000	SH	DEF	7
FEDERAL NATL MTG ASSN	COM	313586109	18126	241481	SH	DEF	12
FEDERAL NATL MTG ASSN	COM	313586109	3422	47117	SH	DEF	11
FEDERAL NATL MTG ASSN	COM	313586109	6369	84850	SH	DEF	4
FEDERAL NATL MTG ASSN	COM	313586109	27685	368839	SH	DEF	2
FEDERAL NATL MTG ASSN	COM	313586109	29940	398887	SH	DEF	3
FEDERAL NATL MTG ASSN	COM	313586109	233578	3111890	SH	DEF	8
FEDERAL NATL MTG ASSN	COM	313586109	10610	146038	SH	DEF	9
FEDERAL NATL MTG ASSN	COM	313586109	3569	47554	SH	DEF	5
FEDERAL NATL MTG ASSN	COM	313586109	453353	6039880	SH	DEF	10
FEDERAL NATL MTG ASSN	COM	313586109	4992	66511	SH	DEF	1
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1341	34900	SH	DEF	9
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	47	1225	SH	DEF	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	235	6250	SH	DEF	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1112	28972.07	SH	DEF	12
FEDERAL SIGNAL CORP	COM	313855108	783	44684.61	SH	DEF	12
FEDERAL SIGNAL CORP	COM	313855108	493	27790	SH	DEF	9
FEDERAL SIGNAL CORP	COM	313855108	179	10216	SH	DEF	2
FEDERAL SIGNAL CORP	COM	313855108	37	2300	SH	DEF	11
FEDERATED DEPT STORES INC DE	COM	31410H101	85	1800	SH	DEF	2
FEDERATED DEPT STORES INC DE	COM	31410H101	29780	631860	SH	DEF	6
FEDERATED DEPT STORES INC DE	COM	31410H101	436	9251	SH	DEF	12

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

FEDERATED DEPT STORES INC DE	COM	31410H101	660	14000	SH	DEF	5
FEDERATED DEPT STORES INC DE	COM	31410H101	350	7420	SH	DEF	3
FEDERATED INVS INC PA	CL B	314211103	1198	40805	SH	DEF	12
FEDERATED PREM INTR MUN INC	COM	31423M105	88	6500	SH	DEF	12
FEDERATED PREM MUN INC FD	COM	31423P108	86	6054.07	SH	DEF	12
FEDEX CORP	COM	31428X106	2666	39500	SH	DEF	3
FEDEX CORP	COM	31428X106	96	1100	SH	DEF	7
FEDEX CORP	COM	31428X106	278	4118	SH	DEF	2
FEDEX CORP	COM	31428X106	7605	114380	SH	DEF	11
FEDEX CORP	COM	31428X106	1706	25270.29	SH	DEF	12
FEDEX CORP	COM	31428X106	9271	137350	SH	DEF	6
FEI CO	COM	30241L109	113	5000	SH	DEF	3
FEI CO	COM	30241L109	23	1000	SH	DEF	12
FELCOR LODGING TR INC	COM	31430F101	13	1200	SH	DEF	2
FELCOR LODGING TR INC	COM	31430F101	11	1000	SH	DEF	12
FELCOR LODGING TR INC	PFD CV A \$1.95	31430F200	24	1000	SH	DEF	12
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	214	8900	SH	DEF	12
FERRO CORP	COM	315405100	20	830	SH	DEF	11
FERRO CORP	COM	315405100	49	1800	SH	DEF	12
FERRO CORP	COM	315405100	1777	65325	SH	DEF	2
FFD FINL CORP	COM	30243C107	30	2000	SH	DEF	12
FIBERNET TELECOM GRP INC	COM NEW	315653303	0	100	SH	DEF	12
FIDELITY BANKSHARES INC NEW	COM	31604Q107	4072	129675	SH	DEF	1
FIDELITY NATL FINL INC	COM	316326107	6151	158600	SH	DEF	3
FIDELITY NATL FINL INC	COM	316326107	190	4900	SH	DEF	6
FIDELITY NATL FINL INC	COM	316326107	75	1931	SH	DEF	12
FIFTH THIRD BANCORP	COM	316773100	2203	37281	SH	DEF	12
FIFTH THIRD BANCORP	COM	316773100	60777	1028368	SH	DEF	2
FIFTH THIRD BANCORP	COM	316773100	3631	61440	SH	DEF	3
FIFTH THIRD BANCORP	COM	316773100	203	3536	SH	DEF	11
FIFTH THIRD BANCORP	COM	316773100	3887	65762	SH	DEF	1
FILENET CORP	COM	316869106	1	30	SH	DEF	12
FINANCIAL FED CORP	COM	317492106	3	100	SH	DEF	12
FINANCIAL INSTNS INC	COM	317585404	2952	104556	SH	DEF	6
FINDWHAT COM	COM	317794105	40	2125	SH	DEF	12
FINISH LINE INC	CL A	317923100	5410	180510	SH	DEF	3
FINLAY ENTERPRISES INC	COM NEW	317884203	1673	118400	SH	DEF	6
FIRST AMERN CORP CALIF	COM	318522307	35	1181	SH	DEF	12
FIRST AMERN CORP CALIF	COM	318522307	17970	603620	SH	DEF	6
FIRST AMERN CORP CALIF	COM	318522307	16478	553520	SH	DEF	3
FIRST BANCORP N C	COM	318910106	39	1246	SH	DEF	12
FIRST BANCORP P R	COM	318672102	24046	607980	SH	DEF	3
FIRST CASH FINL SVCS INC	COM	31942D107	856	33380	SH	DEF	3
FIRST CASH FINL SVCS INC	COM	31942D107	4	166	SH	DEF	12
FIRST CASH FINL SVCS INC	COM	31942D107	2300	89700	SH	DEF	6
FIRST CHARTER CORP	COM	319439105	105	5384.47	SH	DEF	12
FIRST CMNTY BANCORP CALIF	COM	31983B101	106	2920	SH	DEF	2
FIRST CMNTY BANCORP CALIF	COM	31983B101	2853	78950	SH	DEF	1
FIRST CMNTY BANCORP CALIF	COM	31983B101	106	2920	SH	DEF	12
FIRST CMNTY BANCSHARES INC N	COM	31983A103	44	1333	SH	DEF	12
FIRST COMWLTH FINL CORP PA	COM	319829107	124	8727	SH	DEF	12
FIRST COMWLTH FINL CORP PA	COM	319829107	143	10000	SH	DEF	1
FIRST CONSULTING GROUP INC	COM	31986R103	4876	864660	SH	DEF	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	14677	121800	SH	DEF	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	298	2455	SH	DEF	12
FIRST DATA CORP	COM	319963104	177	4300	SH	DEF	6
FIRST DATA CORP	COM	319963104	20920	509126	SH	DEF	1
FIRST DATA CORP	COM	319963104	77	1869	SH	DEF	9
FIRST DATA CORP	COM	319963104	7735	191360	SH	DEF	11
FIRST DATA CORP	COM	319963104	8504	206967	SH	DEF	3
FIRST DATA CORP	COM	319963104	4750	115608	SH	DEF	12
FIRST DATA CORP	COM	319963104	3047	74164	SH	DEF	2

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

FIRST DATA CORP	COM	319963104	4248	80000	SH	DEF	7
FIRST ESSEX BANCORP INC	COM	320103104	58	1000	SH	DEF	12
FIRST ESSEX BANCORP INC	COM	320103104	1519	26125	SH	DEF	1
FIRST FED CAP CORP	COM	319960100	550	24400	SH	DEF	3
FIRST FED CAP CORP	COM	319960100	9050	401152	SH	DEF	6
FIRST FINL BANCORP OH	COM	320209109	13	800	SH	DEF	12
FIRST FINL BANKSHARES	COM	32020R109	1226	29820	SH	DEF	3
FIRST FINL CORP IND	COM	320218100	17	566	SH	DEF	12
FIRST FINL HLDGS INC	COM	320239106	63	2000	SH	DEF	12
FIRST FINL HLDGS INC	COM	320239106	18	600	SH	DEF	11
FIRST HEALTH GROUP CORP	COM	320960107	98	5000	SH	DEF	6
FIRST HEALTH GROUP CORP	COM	320960107	240	12316	SH	DEF	12
FIRST HEALTH GROUP CORP	COM	320960107	2	100	SH	DEF	1
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	4371	388550	SH	DEF	3
FIRST IND CORP	COM	32054R108	183	9739	SH	DEF	6
FIRST IND CORP	COM	32054R108	18	971	SH	DEF	12
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	685	20296.83	SH	DEF	12
FIRST MARINER BANCORP	COM	320795107	82	4380	SH	DEF	12
FIRST MERCHANTS CORP	COM	320817109	41	1590	SH	DEF	12
FIRST MERCHANTS CORP	COM	320817109	34	1322	SH	DEF	6
FIRST MUTUAL BANCSHARES INC	COM	32190E102	846	34523	SH	DEF	6
FIRST NIAGARA FINL GP INC	COM	33582V108	3251	218016	SH	DEF	1
FIRST NIAGARA FINL GP INC	COM	33582V108	154	10359	SH	DEF	12
FIRST NIAGARA FINL GP INC	COM	33582V108	39	2644	SH	DEF	2
FIRST PL FINL CORP	COM	33610T109	2211	113212	SH	DEF	6
FIRST REP BK SAN FRANCISCO	COM	336158100	8750	244400	SH	DEF	6
FIRST SENTINEL BANCORP INC	COM	33640T103	57	2719	SH	DEF	12
FIRST ST BANCORPORATION	COM	336453105	3090	88925	SH	DEF	1
FIRST TENN NATL CORP	COM	337162101	1017	23050	SH	DEF	12
FIRST TENN NATL CORP	COM	337162101	35	800	SH	DEF	11
FIRST TENN NATL CORP	COM	337162101	204	4630	SH	DEF	6
FIRST TENN NATL CORP	COM	337162101	1978	44850	SH	DEF	2
FIRST TENN NATL CORP	COM	337162101	18767	425560	SH	DEF	3
FIRST TR VALUE LINE 100 FD	COM SHS	33735D104	153	9250	SH	DEF	12
FIRST TR VALUE LINE DIV FD	COM SHS	33735A100	439	30409.93	SH	DEF	12
FIRST UTD CORP	COM	33741H107	7	292	SH	DEF	12
FIRST W VA BANCORP INC	COM	337493100	38	1503	SH	DEF	12
FIRST W VA BANCORP INC	COM	337493100	55	2400	SH	DEF	11
FIRST YRS INC	COM	337610109	25	1800	SH	DEF	11
FIRST YRS INC	COM	337610109	1474	98643	SH	DEF	6
FIRSTBANK CORP MICH	COM	33761G104	530	17010	SH	DEF	6
FIRSTBANK NW CORP	COM	33762X106	82	2700	SH	DEF	12
FIRSTENERGY CORP	COM	337932107	1557	44234.75	SH	DEF	12
FIRSTENERGY CORP	COM	337932107	59	1686	SH	DEF	2
FIRSTENERGY CORP	COM	337932107	24	700	SH	DEF	11
FIRSTENERGY CORP	COM	337932107	986	28009	SH	DEF	6
FIRSTFED AMER BANCORP INC	COM	337929103	3487	133968	SH	DEF	6
FIRSTFED FINL CORP	COM	337907109	136	3124	SH	DEF	12
FIRSTFED FINL CORP	COM	337907109	12411	285300	SH	DEF	6
FIRSTMERIT CORP	COM	337915102	10181	375555	SH	DEF	6
FIRSTMERIT CORP	COM	337915102	1182	43839	SH	DEF	12
FIRSTMERIT CORP	COM	337915102	11	400	SH	DEF	2
FISERV INC	COM	337738108	45	1142	SH	DEF	12
FISERV INC	COM	337738108	6045	152998	SH	DEF	1
FIVE STAR QUALITY CARE INC	COM	33832D106	4	1018	SH	DEF	12
FLAGSTAR BANCORP INC	COM	337930101	11902	555650	SH	DEF	6
FLAGSTAR BANCORP INC	COM	337930101	4	181	SH	DEF	12
FLAGSTAR BANCORP INC	COM	337930101	27463	1282140	SH	DEF	3
FLAHERTY & CRMN/CLYMR PFD SE	COM SHS	338478100	2163	80826.75	SH	DEF	12
FLAHERTY & CRMRN CLYMRE T R	COM	338479108	94	3634.06	SH	DEF	12
FLAHERTY & CRUMRINE PFD INC	COM	33848E106	78	5464	SH	DEF	12
FLANDERS CORP	COM	338494107	243	37000	SH	DEF	12

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

FLEETBOSTON FINL CORP	COM	339030108	45	1031	SH	DEF	1
FLEETBOSTON FINL CORP	COM	339030108	3704	84860	SH	DEF	5
FLEETBOSTON FINL CORP	COM	339030108	227	6945	SH	DEF	11
FLEETBOSTON FINL CORP	COM	339030108	413	9458	SH	DEF	2
FLEETBOSTON FINL CORP	COM	339030108	18811	430942	SH	DEF	3
FLEETBOSTON FINL CORP	COM	339030108	8428	193081	SH	DEF	12
FLEETBOSTON FINL CORP	COM	339030108	344	6100	SH	DEF	7
FLEETBOSTON FINL CORP	COM	339030108	3456	81425	SH	DEF	9
FLEETBOSTON FINL CORP	COM	339030108	61331	1405048	SH	DEF	6
FLEETBOSTON FINL CORP	COM	339030108	59	1350	SH	DEF	4
FLEETWOOD ENTERPRISES INC	COM	339099103	21	2000	SH	DEF	12
FLEXSTEEL INDS INC	COM	339382103	23	1000	SH	DEF	12
FLEXTRONICS INTL LTD	ORD	Y2573F102	128	8800	SH	DEF	11
FLEXTRONICS INTL LTD	ORD	Y2573F102	1350	90000	SH	DEF	
FLEXTRONICS INTL LTD	ORD	Y2573F102	146	9846	SH	DEF	2
FLEXTRONICS INTL LTD	ORD	Y2573F102	4930	333100	SH	DEF	3
FLEXTRONICS INTL LTD	ORD	Y2573F102	15188	1023462	SH	DEF	12
FLIR SYS INC	COM	302445101	18	500	SH	DEF	12
FLOATING RATE INCM STRT FD I	COM	339735102	167	8500	SH	DEF	12
FLORIDA BANKS INC	COM	340560101	15	1100	SH	DEF	2
FLORIDA EAST COAST INDS	COM	340632108	929	28067	SH	DEF	12
FLORIDA PUB UTILS CO	COM	341135101	3	200	SH	DEF	12
FLORIDA ROCK INDS INC	COM	341140101	3702	67485	SH	DEF	3
FLORIDA ROCK INDS INC	COM	341140101	1102	20082.1	SH	DEF	12
FLOWERS FOODS INC	COM	343498101	13	550	SH	DEF	11
FLOWERS FOODS INC	COM	343498101	521	20207	SH	DEF	12
FLOWSERVE CORP	COM	34354P105	19	905	SH	DEF	12
FLOWSERVE CORP	COM	34354P105	21609	1034900	SH	DEF	6
FLOWSERVE CORP	COM	34354P105	1161	55600	SH	DEF	3
FLUOR CORP NEW	COM	343412102	280	7058.83	SH	DEF	12
FLUOR CORP NEW	COM	343412102	4	110	SH	DEF	6
FLUSHING FINL CORP	COM	343873105	4441	242926	SH	DEF	6
FMC TECHNOLOGIES INC	COM	30249U101	1587	68100	SH	DEF	3
FNB CORP PA	COM	302520101	156	4405.64	SH	DEF	12
FNB FINANCIAL SERVICES CORP	COM	302526108	915	45654	SH	DEF	6
FNX MNG CO INC	COM	30253R101	1077	123500	SH	DEF	7
FNX MNG CO INC	COM	30253R101	37	5500	SH	DEF	12
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	2769	75100	SH	DEF	3
FONAR CORP	COM	344437108	0	131	SH	DEF	12
FOOT LOCKER INC	COM	344849104	17742	756590	SH	DEF	6
FOOT LOCKER INC	COM	344849104	21	1070	SH	DEF	11
FOOT LOCKER INC	COM	344849104	39	1666	SH	DEF	12
FOOT LOCKER INC	COM	344849104	229	9750	SH	DEF	3
FOOTSTAR INC	COM	344912100	0	28	SH	DEF	12
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	6476	115950	SH	DEF	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	2198	39350	SH	DEF	
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	84	1500	SH	DEF	1
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	20	350	PRN	DEF	
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	342	7010	SH	DEF	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	21	1000	SH	DEF	7
FORD MTR CO DEL	COM PAR \$0.01	345370860	5641	352579	SH	DEF	12
FORD MTR CO DEL	COM PAR \$0.01	345370860	2867	179210	SH	DEF	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	269	20524	SH	DEF	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	240	15000	SH	DEF	6
FORD MTR CO DEL	COM PAR \$0.01	345370860	702	43867	SH	DEF	2
FORDING CDN COAL TR	TR UNIT	345425102	107	3016	SH	DEF	12
FOREST CITY ENTERPRISES INC	CL A	345550107	254	5352	SH	DEF	12
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	42	860	SH	DEF	12
FOREST LABS INC	COM	345838106	324	5240	SH	DEF	4
FOREST LABS INC	COM	345838106	107	2000	SH	DEF	11
FOREST LABS INC	COM	345838106	19	300	SH	DEF	2
FOREST LABS INC	COM	345838106	442	7155	SH	DEF	12

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

FOREST OIL CORP	COM PAR \$0.01	346091705	2717	95100	SH	DEF	6
FOREST OIL CORP	COM PAR \$0.01	346091705	736	25755	SH	DEF	12
FORGENT NETWORKS INC	COM	34629U103	4	1500	SH	DEF	12
FORRESTER RESH INC	COM	346563109	8	500	SH	DEF	11
FORT DEARBORN INCOME SECS IN	COM	347200107	20	1360	SH	DEF	12
FORTUNE BRANDS INC	COM	349631101	317	4440	SH	DEF	2
FORTUNE BRANDS INC	COM	349631101	172	2400	SH	DEF	4
FORTUNE BRANDS INC	COM	349631101	244	3800	SH	DEF	11
FORTUNE BRANDS INC	COM	349631101	15744	220220	SH	DEF	6
FORTUNE BRANDS INC	COM	349631101	1401	19600	SH	DEF	3
FORTUNE BRANDS INC	COM	349631101	2235	31256.6	SH	DEF	12
FORTUNE BRANDS INC	COM	349631101	450	6300	SH	DEF	5
FOSSIL INC	COM	349882100	15	525	SH	DEF	12
FOUNDRY NETWORKS INC	COM	35063R100	16	600	SH	DEF	2
FOUNDRY NETWORKS INC	COM	35063R100	137	5025	SH	DEF	12
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	895	13489	SH	DEF	7
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	10	200	SH	DEF	12
FOX ENTMT GROUP INC	CL A	35138T107	337	11568	SH	DEF	12
FOX ENTMT GROUP INC	CL A	35138T107	58	2000	SH	DEF	3
FPIC INS GROUP INC	COM	302563101	284	11300	SH	DEF	6
FPL GROUP INC	COM	302571104	222	3387	SH	DEF	2
FPL GROUP INC	COM	302571104	3382	40000	SH	DEF	7
FPL GROUP INC	COM	302571104	464	7100	SH	DEF	3
FPL GROUP INC	COM	302571104	2009	31508	SH	DEF	9
FPL GROUP INC	COM	302571104	5	80	SH	DEF	6
FPL GROUP INC	COM	302571104	282	4410	SH	DEF	11
FPL GROUP INC	COM	302571104	2827	43217.29	SH	DEF	12
FRANKLIN ELEC INC	COM	353514102	37	638	SH	DEF	11
FRANKLIN ELEC INC	COM	353514102	6914	114302	SH	DEF	12
FRANKLIN FINL CORP TENN	COM NEW	353523202	12	400	SH	DEF	12
FRANKLIN RES INC	COM	354613101	108	1600	SH	DEF	7
FRANKLIN RES INC	COM	354613101	511	9811	SH	DEF	12
FRANKLIN RES INC	COM	354613101	96	1851	SH	DEF	1
FRANKLIN RES INC	COM	354613101	24	500	SH	DEF	11
FRANKLIN TEMPLETON LTD DUR I	COM	35472T101	15	1027.07	SH	DEF	12
FRANKLIN UNVL TR	SH BEN INT	355145103	1	200	SH	DEF	12
FREEMARKETS INC	COM	356602102	194	29025	SH	DEF	12
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	798	18951	SH	DEF	12
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	39655	941250	SH	DEF	3
FREMONT GEN CORP	COM	357288109	9	560	SH	DEF	12
FREMONT GEN CORP	COM	357288109	19474	1151600	SH	DEF	6
FREMONT GEN CORP	COM	357288109	28466	1683360	SH	DEF	3
FRESENIUS MED CARE AG	SPONSORED ADR	358029106	10517	447975	SH	DEF	6
FRESH BRANDS INC	COM	35803U108	530	48200	SH	DEF	6
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	1717	72040	SH	DEF	3
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	36	1500	SH	DEF	12
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	462	20000	SH	DEF	6
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	69	3000	SH	DEF	2
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	8242	357100	SH	DEF	3
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	85396	3700000	SH	DEF	13
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	7499	324900	SH	DEF	8
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	4310	186750	SH	DEF	12
FRIENDLY ICE CREAM CORP NEW	COM	358497105	620	64200	SH	DEF	6
FRISCHS RESTAURANTS INC	COM	358748101	1512	52500	SH	DEF	6
FRISCO BAY INDS LTD	COM	358751105	11	1000	SH	DEF	12
FRONTIER AIRLINES INC NEW	COM	359065109	853	59700	SH	DEF	3
FRONTIER FINL CORP WASH	COM	35907K105	320	9650	SH	DEF	3
FRONTIER OIL CORP	COM	35914P105	277	16100	SH	DEF	3
FRONTIER OIL CORP	COM	35914P105	69	4000	SH	DEF	12
FRONTLINE LTD	ORD	G3682E127	13	510	SH	DEF	3
FROZEN FOOD EXPRESS INDS INC	COM	359360104	41	6200	SH	DEF	12
FSI INTL INC	COM	302633102	581	78700	SH	DEF	3

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

FTI CONSULTING INC	COM	302941109	1165	50000	SH	DEF	
FTI CONSULTING INC	COM	302941109	284	13970	SH	DEF	11
FTI CONSULTING INC	COM	302941109	1684	72075	SH	DEF	12
FUELCELL ENERGY INC	COM	35952H106	196	15100	SH	DEF	12
FULLER H B CO	COM	359694106	11679	392700	SH	DEF	6
FULLER H B CO	COM	359694106	4915	165250	SH	DEF	3
FULTON FINL CORP PA	COM	360271100	677	30894	SH	DEF	12
FULTON FINL CORP PA	COM	360271100	18	840	SH	DEF	11
FURNITURE BRANDS INTL INC	COM	360921100	32119	1095107	SH	DEF	6
FURNITURE BRANDS INTL INC	COM	360921100	16	550	SH	DEF	12
FX ENERGY INC	COM	302695101	25	5000	SH	DEF	
GABELLI ASSET MGMT INC	CL A	36239Y102	16291	409025	SH	DEF	6
GABELLI CONV & INCOME SECS F	CONV SECS FD	36240B109	110	10482	SH	DEF	12
GABELLI DIVD & INCOME TR	COM	36242H104	918	45900	SH	DEF	12
GABELLI EQUITY TR INC	COM	362397101	446	55704.52	SH	DEF	12
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q109	21	2363	SH	DEF	12
GABELLI UTIL TR	COM	36240A101	299	31108	SH	DEF	12
GABLES RESIDENTIAL TR	SH BEN INT	362418105	994	28603	SH	DEF	12
GALAXY NUTRITIONAL FOODS INC	COM	36317Q104	2	715	SH	DEF	12
GALLAGHER ARTHUR J & CO	COM	363576109	1295	39865	SH	DEF	12
GALLAGHER ARTHUR J & CO	COM	363576109	12	400	SH	DEF	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	18854	443200	SH	DEF	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	120	3015	SH	DEF	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	68	1590	SH	DEF	2
GALYANS TRADING INC	COM	36458R101	136	11266	SH	DEF	6
GAMESTOP CORP	CL A	36466R101	13776	893990	SH	DEF	3
GAMESTOP CORP	CL A	36466R101	49	3200	SH	DEF	12
GAMETECH INTERNATIONAL INC	COM	36466D102	48	11000	SH	DEF	6
GANNETT INC	COM	364730101	738	8275	SH	DEF	5
GANNETT INC	COM	364730101	4964	55670.92	SH	DEF	12
GANNETT INC	COM	364730101	9	100	SH	DEF	6
GANNETT INC	COM	364730101	14	125	SH	DEF	7
GANNETT INC	COM	364730101	409	4797	SH	DEF	11
GANNETT INC	COM	364730101	196	2200	SH	DEF	4
GANNETT INC	COM	364730101	8065	90460	SH	DEF	2
GAP INC DEL	COM	364760108	1723	74237	SH	DEF	12
GAP INC DEL	COM	364760108	5826	279320	SH	DEF	11
GAP INC DEL	COM	364760108	13586	585350	SH	DEF	3
GARDEN FRESH RESTAURANT CORP	COM	365235100	1039	64707	SH	DEF	6
GARMIN LTD	ORD	G37260109	394	7225	SH	DEF	12
GARTNER INC	CL B	366651206	5	500	SH	DEF	12
GATEWAY FINL HLDGS INC	COM	368140109	1	103	SH	DEF	12
GATEWAY INC	COM	367626108	21	4000	SH	DEF	11
GATEWAY INC	COM	367626108	2	440	SH	DEF	6
GATEWAY INC	COM	367626108	243	52763	SH	DEF	12
GATEWAY INC	COM	367626108	24	5300	SH	DEF	9
GATX CORP	COM	361448103	3	100	SH	DEF	6
GATX CORP	COM	361448103	14	500	SH	DEF	11
GATX CORP	COM	361448103	425	15185	SH	DEF	12
GAYLORD ENTMT CO NEW	COM	367905106	3	95	SH	DEF	12
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	7790	1542600	SH	DEF	8
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	36	7035	SH	DEF	12
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	35350	7000000	SH	DEF	13
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	30805	6100000	SH	DEF	10
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	11366	2240525	SH	DEF	6
GEN-PROBE INC NEW	COM	36866T103	511	14000	SH	DEF	12
GEN-PROBE INC NEW	COM	36866T103	131	3600	SH	DEF	3
GENAISSANCE PHARMACEUTICALS	COM	36867W105	882	300000	SH	DEF	
GENAISSANCE PHARMACEUTICALS	COM	36867W105	5147	1715540	SH	DEF	12
GENCORP INC	COM	368682100	8771	814400	SH	DEF	6
GENCORP INC	COM	368682100	24	2225	SH	DEF	12
GENE LOGIC INC	COM	368689105	8	1600	SH	DEF	12

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

GENELABS TECHNOLOGIES INC	COM		368706107	29	10400	SH	DEF	12
GENENCOR INTL INC	COM		368709101	881	56090	SH	DEF	3
GENENTECH INC	COM NEW		368710406	37	400	SH	DEF	4
GENENTECH INC	COM NEW		368710406	33017	352856	SH	DEF	1
GENENTECH INC	COM NEW		368710406	139	1600	SH	DEF	11
GENENTECH INC	COM NEW		368710406	475	5081	SH	DEF	12
GENENTECH INC	COM NEW		368710406	115	1226	SH	DEF	2
GENERAL AMERN INVS INC	COM		368802104	61	2052.48	SH	DEF	12
GENERAL CABLE CORP DEL NEW	COM		369300108	4788	587500	SH	DEF	3
GENERAL DYNAMICS CORP	COM		369550108	243	2690	SH	DEF	2
GENERAL DYNAMICS CORP	COM		369550108	13680	151342	SH	DEF	1
GENERAL DYNAMICS CORP	COM		369550108	8578	94900	SH	DEF	3
GENERAL DYNAMICS CORP	COM		369550108	394	4680	SH	DEF	11
GENERAL DYNAMICS CORP	COM		369550108	5362	45900	SH	DEF	7
GENERAL DYNAMICS CORP	COM		369550108	2940	32524.58	SH	DEF	12
GENERAL DYNAMICS CORP	COM		369550108	93148	1030512	SH	DEF	10
GENERAL DYNAMICS CORP	COM		369550108	362	4000	SH	DEF	9
GENERAL DYNAMICS CORP	COM		369550108	9	100	SH	DEF	6
GENERAL DYNAMICS CORP	COM		369550108	50221	555600	SH	DEF	8
GENERAL ELEC CO	COM		369604103	12673	409077	SH	DEF	5
GENERAL ELEC CO	COM		369604103	23991	774392	SH	DEF	1
GENERAL ELEC CO	COM		369604103	74062	2390643	SH	DEF	12
GENERAL ELEC CO	COM		369604103	15664	505625	SH	DEF	6
GENERAL ELEC CO	COM		369604103	10533	340000	SH	DEF	10
GENERAL ELEC CO	COM		369604103	3648	117746	SH	DEF	4
GENERAL ELEC CO	COM		369604103	84297	2720999	SH	DEF	3
GENERAL ELEC CO	COM		369604103	16640	418521	SH	DEF	7
GENERAL ELEC CO	COM		369604103	16837	553761	SH	DEF	11
GENERAL ELEC CO	COM		369604103	8466	266235	SH	DEF	9
GENERAL ELEC CO	COM		369604103	54737	1766861	SH	DEF	2
GENERAL GROWTH PPTYS INC	COM		370021107	570	20550	SH	DEF	5
GENERAL GROWTH PPTYS INC	COM		370021107	27	975	SH	DEF	2
GENERAL GROWTH PPTYS INC	COM		370021107	37861	1364350	SH	DEF	3
GENERAL GROWTH PPTYS INC	COM		370021107	42	1524	SH	DEF	12
GENERAL MARITIME CORP	SHS		Y2692M103	92	5200	SH	DEF	3
GENERAL MLS INC	COM		370334104	3513	60000	SH	DEF	7
GENERAL MLS INC	COM		370334104	1979	43684.13	SH	DEF	12
GENERAL MLS INC	COM		370334104	548	11839	SH	DEF	11
GENERAL MLS INC	COM		370334104	18	400	SH	DEF	1
GENERAL MLS INC	COM		370334104	3787	83600	SH	DEF	6
GENERAL MLS INC	COM		370334104	524	11500	SH	DEF	9
GENERAL MLS INC	COM		370334104	5	100	SH	DEF	3
GENERAL MLS INC	DBCV	10/2	370334AU8	840	12000	SH	DEF	12
GENERAL MLS INC	COM		370334104	352	7762	SH	DEF	2
GENERAL MTRS CORP	COM		370442105	4058	58800	SH	DEF	7
GENERAL MTRS CORP	CL H NEW		370442832	44	3050	SH	DEF	11
GENERAL MTRS CORP	CL H NEW		370442832	3034	147000	SH	DEF	7
GENERAL MTRS CORP	DEB SR CONV A		370442741	14	510	SH	DEF	12
GENERAL MTRS CORP	DEB SR CONV B		370442733	86	3190	SH	DEF	12
GENERAL MTRS CORP	COM		370442105	5	100	SH	DEF	1
GENERAL MTRS CORP	COM		370442105	10935	204781	SH	DEF	12
GENERAL MTRS CORP	COM		370442105	1940	36336	SH	DEF	2
GENERAL MTRS CORP	COM		370442105	618	13176	SH	DEF	11
GENERAL MTRS CORP	COM		370442105	16	300	SH	DEF	6
GENERAL MTRS CORP	COM		370442105	32	600	SH	DEF	4
GENERAL MTRS CORP	COM		370442105	3316	62091	SH	DEF	3
GENESCO INC	COM		371532102	5840	386000	SH	DEF	6
GENESEE & WYO INC	CL A		371559105	11	350	SH	DEF	12
GENESEE & WYO INC	CL A		371559105	3636	115425	SH	DEF	6
GENESEE CORP	CL B		371601204	0	52	SH	DEF	12
GENESIS MICROCHIP INC DEL	COM		37184C103	40	2206	SH	DEF	12
GENLYTE GROUP INC	COM		372302109	19706	337540	SH	DEF	3

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

GENLYTE GROUP INC	COM	372302109	9839	168530	SH	DEF	6
GENLYTE GROUP INC	COM	372302109	492	8425	SH	DEF	12
GENTA INC	COM NEW	37245M207	328	30000	SH	DEF	
GENTA INC	COM NEW	37245M207	978	93920	SH	DEF	12
GENTEX CORP	COM	371901109	1123	25435	SH	DEF	12
GENTIVA HEALTH SERVICES INC	COM	37247A102	5	375	SH	DEF	12
GENUINE PARTS CO	COM	372460105	3836	115545	SH	DEF	6
GENUINE PARTS CO	COM	372460105	4326	130299	SH	DEF	12
GENUINE PARTS CO	COM	372460105	3	100	SH	DEF	4
GENUINE PARTS CO	COM	372460105	1398	42112	SH	DEF	2
GENUINE PARTS CO	COM	372460105	346	10625	SH	DEF	11
GENZYME CORP	COM GENL DIV	372917104	58	1184	SH	DEF	2
GENZYME CORP	COM GENL DIV	372917104	382	8000	SH	DEF	11
GENZYME CORP	COM GENL DIV	372917104	20	400	SH	DEF	3
GENZYME CORP	COM GENL DIV	372917104	263	5331	SH	DEF	4
GENZYME CORP	COM GENL DIV	372917104	3501	70949	SH	DEF	12
GEORGIA GULF CORP	COM PAR \$0.01	373200203	14	550	SH	DEF	11
GEORGIA PAC CORP	COM	373298108	223	7283	SH	DEF	12
GEORGIA PAC CORP	COM	373298108	286	9332	SH	DEF	6
GEORGIA PAC CORP	COM	373298108	3499	114100	SH	DEF	3
GERON CORP	COM	374163103	12	1200	SH	DEF	12
GETTY IMAGES INC	COM	374276103	115	2300	SH	DEF	12
GETTY RLTY CORP NEW	COM	374297109	520	19900	SH	DEF	3
GETTY RLTY CORP NEW	COM	374297109	726	27750	SH	DEF	12
GEVITY HR INC	COM	374393106	3481	156520	SH	DEF	3
GEVITY HR INC	COM	374393106	20	900	SH	DEF	12
GIANT INDS INC	COM	374508109	1066	88980	SH	DEF	3
GIBRALTAR STL CORP	COM	37476F103	210	8325	SH	DEF	6
GILAT SATELLITE NETWORKS LTD	SHS NEW	M51474118	0	2	SH	DEF	12
GILEAD SCIENCES INC	COM	375558103	20	350	SH	DEF	1
GILEAD SCIENCES INC	COM	375558103	1638	28180	SH	DEF	12
GILEAD SCIENCES INC	COM	375558103	3	50	SH	DEF	11
GILEAD SCIENCES INC	COM	375558103	82	1400	SH	DEF	4
GILLETTE CO	COM	375766102	667	19422	SH	DEF	11
GILLETTE CO	COM	375766102	353	9609	SH	DEF	5
GILLETTE CO	COM	375766102	16	430	SH	DEF	4
GILLETTE CO	COM	375766102	1760	48597	SH	DEF	9
GILLETTE CO	COM	375766102	311	8469	SH	DEF	2
GILLETTE CO	COM	375766102	1822	49608	SH	DEF	1
GILLETTE CO	COM	375766102	7124	193968	SH	DEF	12
GILLETTE CO	COM	375766102	4956	134922	SH	DEF	3
GIVEN IMAGING	ORD SHS	M52020100	20	1100	SH	DEF	12
GLACIER BANCORP INC NEW	COM	37637Q105	5280	162958	SH	DEF	1
GLACIER BANCORP INC NEW	COM	37637Q105	138	4252	SH	DEF	12
GLACIER BANCORP INC NEW	COM	37637Q105	4584	141185	SH	DEF	3
GLACIER BANCORP INC NEW	COM	37637Q105	309	9544	SH	DEF	2
GLACIER BANCORP INC NEW	COM	37637Q105	5463	168244	SH	DEF	6
GLAMIS GOLD LTD	COM	376775102	2175	97600	SH	DEF	7
GLAMIS GOLD LTD	COM	376775102	156	9100	SH	DEF	12
GLATFELTER	COM	377316104	19	1550	SH	DEF	11
GLATFELTER	COM	377316104	133	10700	SH	DEF	12
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	405	8679	SH	DEF	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1283	27516	SH	DEF	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	7518	161132	SH	DEF	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	28	600	SH	DEF	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	25	541	SH	DEF	1
GLEN BURNIE BANCORP	COM	377407101	10	400	SH	DEF	12
GLENAYRE TECHNOLOGIES INC	COM	377899109	8	2800	SH	DEF	12
GLENBOROUGH RLTY TR INC	COM	37803P105	18	906	SH	DEF	12
GLIMCHER RLTY TR	SH BEN INT	379302102	130	5830	SH	DEF	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	42323	1333000	SH	DEF	3
GLOBAL IMAGING SYSTEMS	COM	37934A100	3245	102200	SH	DEF	6

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

GLOBAL IMAGING SYSTEMS	COM	37934A100	19	600	SH	DEF	12
GLOBAL INDS LTD	COM	379336100	12	2300	SH	DEF	12
GLOBAL POWER EQUIPMENT INC	COM	37941P108	12059	1804050	SH	DEF	6
GLOBALSANTAFE CORP	SHS	G3930E101	12	500	SH	DEF	2
GLOBALSANTAFE CORP	SHS	G3930E101	2928	117922	SH	DEF	6
GLOBALSANTAFE CORP	SHS	G3930E101	532	21417	SH	DEF	12
GLOBALSANTAFE CORP	SHS	G3930E101	25	1019	SH	DEF	11
GLOBESPANVIRATA INC	COM	37957V106	74	12584	SH	DEF	12
GLOBESPANVIRATA INC	COM	37957V106	28	4284	SH	DEF	11
GLOBESPANVIRATA INC	COM	37957V106	10251	1752356	SH	DEF	3
GOAMERICA INC	COM	38020R106	1	1500	SH	DEF	12
GOLD BANC CORP INC	COM	379907108	998	71000	SH	DEF	3
GOLD BANC CORP INC	COM	379907108	3073	218567	SH	DEF	6
GOLDCORP INC NEW	COM	380956409	48	3000	SH	DEF	2
GOLDCORP INC NEW	COM	380956409	730	45789	SH	DEF	12
GOLDCORP INC NEW	COM	380956409	103	5000	SH	DEF	7
GOLDEN STAR RES LTD CDA	COM	38119T104	90	10000	SH	DEF	7
GOLDEN STAR RES LTD CDA	COM	38119T104	3	400	SH	DEF	12
GOLDEN WEST FINL CORP DEL	COM	381317106	194	1880	SH	DEF	2
GOLDEN WEST FINL CORP DEL	COM	381317106	777	7525	SH	DEF	5
GOLDEN WEST FINL CORP DEL	COM	381317106	5	50	SH	DEF	11
GOLDEN WEST FINL CORP DEL	COM	381317106	8	80	SH	DEF	6
GOLDEN WEST FINL CORP DEL	COM	381317106	218	2110	SH	DEF	12
GOLDMAN SACHS GROUP INC	COM	38141G104	27916	282750	SH	DEF	6
GOLDMAN SACHS GROUP INC	COM	38141G104	1261	12772	SH	DEF	12
GOLDMAN SACHS GROUP INC	COM	38141G104	757	7665	SH	DEF	5
GOLDMAN SACHS GROUP INC	COM	38141G104	3429	37540	SH	DEF	11
GOLDMAN SACHS GROUP INC	COM	38141g104	79	800	SH	DEF	4
GOLDMAN SACHS GROUP INC	COM	38141G104	168	1704	SH	DEF	2
GOLDMAN SACHS GROUP INC	COM	38141G104	20259	205191	SH	DEF	1
GOLDMAN SACHS GROUP INC	COM	38141G104	9814	99400	SH	DEF	3
GOODRICH CORP	COM	382388106	2	60	SH	DEF	6
GOODRICH CORP	COM	382388106	5641	190006	SH	DEF	12
GOODRICH CORP	COM	382388106	108	4000	SH	DEF	11
GOODYEAR TIRE & RUBR CO	COM	382550101	209	26575	SH	DEF	12
GOODYEAR TIRE & RUBR CO	COM	382550101	15	2200	SH	DEF	11
GORMAN RUPP CO	COM	383082104	69	2625	SH	DEF	12
GRACE W R & CO DEL NEW	COM	38388F108	8	3111	SH	DEF	12
GRACO INC	COM	384109104	878	21885	SH	DEF	12
GRAFTECH INTL LTD	COM	384313102	65	4840	SH	DEF	12
GRAFTECH INTL LTD	COM	384313102	1	100	SH	DEF	2
GRAINGER W W INC	COM	384802104	242	5100	SH	DEF	11
GRAINGER W W INC	COM	384802104	85	1800	SH	DEF	2
GRAINGER W W INC	COM	384802104	2	40	SH	DEF	6
GRAINGER W W INC	COM	384802104	1027	21679	SH	DEF	12
GRANITE CONSTR INC	COM	387328107	8673	369060	SH	DEF	6
GRANITE CONSTR INC	COM	387328107	52	2200	SH	DEF	12
GRANT PRIDECO INC	COM	38821g101	85	6495	SH	DEF	4
GRANT PRIDECO INC	COM	38821G101	40	3109	SH	DEF	12
GREAT ATLANTIC & PAC TEA INC	COM	390064103	11	1000	SH	DEF	7
GREAT LAKES CHEM CORP	COM	390568103	244	8960	SH	DEF	12
GREAT LAKES REIT INC	COM	390752103	50	3210	SH	DEF	12
GREAT PLAINS ENERGY INC	COM	391164100	494	15519	SH	DEF	12
GREAT PLAINS ENERGY INC	COM	391164100	204	6420	SH	DEF	3
GREAT PLAINS ENERGY INC	COM	391164100	16843	529330	SH	DEF	6
GREAT PLAINS ENERGY INC	COM	391164100	21	650	SH	DEF	2
GREATER ATLANTIC FINANCIAL	COM	391601101	543	66679	SH	DEF	12
GREATER BAY BANCORP	COM	391648102	30825	1082350	SH	DEF	6
GREATER BAY BANCORP	COM	391648102	28	1000	SH	DEF	1
GREATER BAY BANCORP	COM	391648102	15	600	SH	DEF	11
GREATER BAY BANCORP	COM	391648102	347	12187.32	SH	DEF	12
GREATER CHINA FD INC	COM	39167B102	356	18632.03	SH	DEF	12

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

GREEN MOUNTAIN PWR CORP	COM	393154109	125	5300	SH	DEF	6
GREEN MOUNTAIN PWR CORP	COM	393154109	9	400	SH	DEF	2
GREENBRIER COS INC	COM	393657101	3436	204404	SH	DEF	6
GREENPOINT FINL CORP	COM	395384100	858	24290	SH	DEF	6
GREIF INC	CL A	397624107	284	8000	SH	DEF	3
GREY WOLF INC	COM	397888108	21	5600	SH	DEF	12
GRIC COMMUNICATIONS INC	COM	398081109	5	1000	SH	DEF	12
GRIFFON CORP	COM	398433102	177	8740	SH	DEF	12
GRIFFON CORP	COM	398433102	2489	122850	SH	DEF	3
GROUP 1 AUTOMOTIVE INC	COM	398905109	2000	55265	SH	DEF	12
GROUP 1 SOFTWARE INC NEW	COM	39943Y103	3162	179560	SH	DEF	3
GROUP 1 SOFTWARE INC NEW	COM	39943Y103	2835	160880	SH	DEF	12
GROUPE CGI INC	CL A SUB VTG	39945C109	260	32046	SH	DEF	7
GRUPO FINANCIARO GALICIA S A	SP ADR 10 SH B	399909100	5503	817700	SH	DEF	3
GRUPO TELEVISIVA SA DE CV	SP ADR REP ORD	40049J206	1158	29050	SH	DEF	3
GSE SYS INC	COM	36227K106	1	500	SH	DEF	12
GTC BIOTHERAPEUTICS INC	COM	36238T104	9	3100	SH	DEF	12
GTECH HLDGS CORP	COM	400518106	15680	316830	SH	DEF	3
GTECH HLDGS CORP	COM	400518106	47	950	SH	DEF	12
GTECH HLDGS CORP	COM	400518106	74	1500	SH	DEF	4
GTSI CORP	COM	36238K103	639	46100	SH	DEF	6
GUIDANT CORP	COM	401698105	798	14875	SH	DEF	11
GUIDANT CORP	COM	401698105	193	3200	SH	DEF	2
GUIDANT CORP	COM	401698105	692	11487	SH	DEF	12
GUIDANT CORP	COM	401698105	16	200	SH	DEF	7
GUILFORD PHARMACEUTICALS INC	COM	401829106	16	2300	SH	DEF	2
GUILFORD PHARMACEUTICALS INC	COM	401829106	322	47450	SH	DEF	12
GUITAR CTR MGMT INC	COM	402040109	1677	51390	SH	DEF	3
GUITAR CTR MGMT INC	COM	402040109	1052	32300	SH	DEF	12
GULF ISLAND FABRICATION INC	COM	402307102	209	12262	SH	DEF	6
GULFMARK OFFSHORE INC	COM	402629109	13	900	SH	DEF	12
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	106	2500	SH	DEF	9
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	50	1200	SH	DEF	11
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	1474	34695.33	SH	DEF	12
H & Q HEALTHCARE FD	SH BEN INT	404052102	146	7982.8	SH	DEF	12
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	2007	129376	SH	DEF	12
HAIN CELESTIAL GROUP INC	COM	405217100	805	34700	SH	DEF	2
HALLIBURTON CO	COM	406216101	276	10613	SH	DEF	2
HALLIBURTON CO	COM	406216101	1576	60613	SH	DEF	12
HALLIBURTON CO	COM	406216101	1290	49600	SH	DEF	6
HALLIBURTON CO	COM	406216101	385	14800	SH	DEF	3
HANCOCK FABRICS INC	COM	409900107	3406	235200	SH	DEF	6
HANCOCK JOHN FINL SVCS INC	COM	41014S106	5225	139320	SH	DEF	3
HANCOCK JOHN FINL SVCS INC	COM	41014S106	584	15560	SH	DEF	6
HANCOCK JOHN FINL SVCS INC	COM	41014S106	15	402	SH	DEF	2
HANCOCK JOHN FINL SVCS INC	COM	41014S106	264	7046.81	SH	DEF	12
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	27	1450	SH	DEF	12
HANCOCK JOHN INCOME SECS TR	COM	410123103	209	13592	SH	DEF	12
HANCOCK JOHN INVS TR	COM	410142103	248	12430	SH	DEF	12
HANCOCK JOHN PATRIOT GLOBL D	COM	41013G103	41	3100	SH	DEF	12
HANCOCK JOHN PATRIOT PFD DIV	COM	41013J107	261	18900	SH	DEF	12
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	16	1600	SH	DEF	12
HANCOCK JOHN PATRIOT SELCT D	COM	41013U102	90	5850	SH	DEF	12
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	800	30589.27	SH	DEF	12
HANCOCK JOHN PFD INCOME FD I	COM	41021P103	266	10631.38	SH	DEF	12
HANDLEMAN CO DEL	COM	410252100	453	22085.12	SH	DEF	12
HANDLEMAN CO DEL	COM	410252100	9479	461700	SH	DEF	6
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	37	2350	SH	DEF	12
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	4320	277430	SH	DEF	3
HANOVER CAP MTG HLDGS INC	COM	410761100	9	700	SH	DEF	12
HANOVER COMPRESSOR CO	COM	410768105	18	1600	SH	DEF	12
HANSON PLC NEW	SPONSORED ADR	411349103	7	187	SH	DEF	2

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

HARBOR FLA BANCSHARES INC	COM	411901101	179	6009	SH	DEF	11
HARBOR FLA BANCSHARES INC	COM	411901101	49	1657	SH	DEF	12
HARBOR FLA BANCSHARES INC	COM	411901101	5625	189318	SH	DEF	1
HARKEN ENERGY CORP	COM NEW	412552309	597	510679	SH	DEF	12
HARLAND JOHN H CO	COM	412693103	11518	421890	SH	DEF	3
HARLAND JOHN H CO	COM	412693103	15452	566000	SH	DEF	6
HARLEY DAVIDSON INC	COM	412822108	515	10767	SH	DEF	11
HARLEY DAVIDSON INC	COM	412822108	8788	184896	SH	DEF	12
HARLEY DAVIDSON INC	COM	412822108	2852	60000	SH	DEF	1
HARLEY DAVIDSON INC	COM	412822108	873	18500	SH	DEF	9
HARLEY DAVIDSON INC	COM	412822108	301	6338	SH	DEF	2
HARLEYSVILLE GROUP INC	COM	412824104	35	1760	SH	DEF	12
HARLEYSVILLE GROUP INC	COM	412824104	197	9910	SH	DEF	11
HARLEYSVILLE NATL CORP PA	COM	412850109	15	500	SH	DEF	12
HARMAN INTL INDS INC	COM	413086109	14	190	SH	DEF	12
HARMAN INTL INDS INC	COM	413086109	334	4512	SH	DEF	6
HARMAN INTL INDS INC	COM	413086109	155	2100	SH	DEF	4
HARMONIC INC	COM	413160102	1	75	SH	DEF	12
HARRAHS ENTMT INC	COM	413619107	55	1100	SH	DEF	4
HARRAHS ENTMT INC	COM	413619107	527	10587	SH	DEF	12
HARRAHS ENTMT INC	COM	413619107	11523	231520	SH	DEF	3
HARRINGTON WEST FINL GROUP I	COM	41383L104	274	16496	SH	DEF	6
HARRIS & HARRIS GROUP INC	COM	413833104	6	500	SH	DEF	12
HARRIS CORP DEL	COM	413875105	110	2901	SH	DEF	12
HARRIS CORP DEL	COM	413875105	31003	816950	SH	DEF	3
HARRIS CORP DEL	COM	413875105	5	130	SH	DEF	6
HARRIS CORP DEL	COM	413875105	25	690	SH	DEF	11
HARSCO CORP	COM	415864107	44	1000	SH	DEF	4
HARSCO CORP	COM	415864107	11432	260905	SH	DEF	6
HARSCO CORP	COM	415864107	3990	91050	SH	DEF	3
HARTE-HANKS INC	COM	416196103	68	3400	SH	DEF	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	961	16283	SH	DEF	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	2281	38646.58	SH	DEF	12
HARTFORD FINL SVCS GROUP INC	COM	416515104	10	174	SH	DEF	1
HARTFORD FINL SVCS GROUP INC	COM	416515104	514	8263	SH	DEF	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	161	2886	SH	DEF	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	8535	144590	SH	DEF	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	12	200	SH	DEF	4
HARTFORD FINL SVCS GROUP INC	COM	416515104	12692	215004	SH	DEF	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	677	11465	SH	DEF	2
HARTFORD INCOME SHS FD INC	COM	416537108	6	800	SH	DEF	12
HARVARD BIOSCIENCE INC	COM	416906105	992	111500	SH	DEF	3
HARVEST NATURAL RESOURCES IN	COM	41754V103	5	500	SH	DEF	12
HASBRO INC	COM	418056107	3076	144565	SH	DEF	6
HASBRO INC	COM	418056107	107	5380	SH	DEF	11
HASBRO INC	COM	418056107	112	5253	SH	DEF	12
HATTERAS INCOME SECS INC	COM	419025101	90	6793	SH	DEF	12
HAVAS	SPONSORED ADR	419313101	68	11700	SH	DEF	6
HAVERTY FURNITURE INC	COM	419596101	2254	113500	SH	DEF	3
HAVERTY FURNITURE INC	COM	419596101	208	10460	SH	DEF	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	8137	171770	SH	DEF	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	133	2808	SH	DEF	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	95	2000	SH	DEF	2
HAWAIIAN HOLDINGS INC	COM	419879101	13	4492	SH	DEF	2
HAWKINS INC	COM	420261109	691	49929	SH	DEF	6
HAWTHORNE FINL CORP	COM	420542102	1268	45300	SH	DEF	6
HCA INC	COM	404119109	44	1100	SH	DEF	11
HCA INC	COM	404119109	127	2945	SH	DEF	9
HCA INC	COM	404119109	64	1500	SH	DEF	4
HCA INC	COM	404119109	4121	95930.12	SH	DEF	12
HCA INC	COM	404119109	193	4500	SH	DEF	6
HCA INC	COM	404119109	4997	90000	SH	DEF	7

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

HCC INS HLDGS INC	COM	404132102	100	3135	SH	DEF	12
HCC INS HLDGS INC	COM	404132102	16173	508590	SH	DEF	3
HEADWATERS INC	COM	42210P102	3939	201900	SH	DEF	6
HEADWATERS INC	COM	42210P102	61	3100	SH	DEF	12
HEADWATERS INC	COM	42210P102	20	1000	SH	DEF	
HEALTH CARE PPTY INVS INC	COM	421915109	20	400	SH	DEF	2
HEALTH CARE PPTY INVS INC	COM	421915109	710	13972	SH	DEF	12
HEALTH CARE PPTY INVS INC	COM	421915109	170	3479	SH	DEF	11
HEALTH CARE PPTY INVS INC	COM	421915109	4226	81269	SH	DEF	9
HEALTH CARE REIT INC	COM	42217K106	424	11750	SH	DEF	9
HEALTH CARE REIT INC	COM	42217K106	621	17263.29	SH	DEF	12
HEALTH CARE REIT INC	COM	42217K106	212	6399	SH	DEF	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	193	8050	SH	DEF	2
HEALTH MGMT ASSOC INC NEW	CL A	421933102	759	31610	SH	DEF	12
HEALTH NET INC	COM	42222G108	31787	972085	SH	DEF	3
HEALTH NET INC	COM	42222G108	139	4300	SH	DEF	11
HEALTH NET INC	COM	42222G108	165050	5047396	SH	DEF	8
HEALTH NET INC	COM	42222G108	22	660	SH	DEF	6
HEALTH NET INC	COM	42222G108	34	800	SH	DEF	7
HEALTH NET INC	COM	42222G108	1960	59949	SH	DEF	12
HEALTH NET INC	COM	42222G108	367566	11240542	SH	DEF	10
HEALTHCARE RLTY TR	COM	421946104	1524	42632.52	SH	DEF	12
HEALTHEXTRAS INC	COM	422211102	1938	144650	SH	DEF	3
HEALTHEXTRAS INC	COM	422211102	179	13350	SH	DEF	12
HEARST-ARGYLE TELEVISION INC	COM	422317107	125	4520	SH	DEF	12
HEARST-ARGYLE TELEVISION INC	COM	422317107	93	3360	SH	DEF	6
HEARST-ARGYLE TELEVISION INC	COM	422317107	10	380	SH	DEF	11
HEARTLAND EXPRESS INC	COM	422347104	7	300	SH	DEF	12
HEARTLAND EXPRESS INC	COM	422347104	339	14000	SH	DEF	5
HEARUSA INC	COM NEW	422360305	0	50	SH	DEF	12
HECLA MNG CO	COM	422704106	11	1300	SH	DEF	12
HECLA MNG CO	PFD CV SER B	422704205	204	3550	SH	DEF	12
HECTOR COMMUNICATIONS CORP	COM	422730101	430	30700	SH	DEF	6
HEIDRICK & STRUGGLES INTL IN	COM	422819102	46	2100	SH	DEF	12
HEINZ H J CO	COM	423074103	9036	248048.6	SH	DEF	12
HEINZ H J CO	COM	423074103	277	7600	SH	DEF	1
HEINZ H J CO	COM	423074103	5	150	SH	DEF	6
HEINZ H J CO	COM	423074103	210	5882	SH	DEF	11
HEINZ H J CO	COM	423074103	1889	51865	SH	DEF	2
HEINZ H J CO	COM	423074103	2744	77417	SH	DEF	9
HEINZ H J CO	COM	423074103	29	800	SH	DEF	4
HEINZ H J CO	COM	423074103	20	550	SH	DEF	3
HELEN OF TROY CORP LTD	COM	G4388N106	6	250	SH	DEF	12
HELIX TECHNOLOGY CORP	COM	423319102	6	300	SH	DEF	12
HELIX TECHNOLOGY CORP	COM	423319102	743	36100	SH	DEF	2
HELMERICH & PAYNE INC	COM	423452101	19	690	SH	DEF	11
HELMERICH & PAYNE INC	COM	423452101	282	10100	SH	DEF	2
HELMERICH & PAYNE INC	COM	423452101	45	1600	SH	DEF	12
HELMERICH & PAYNE INC	COM	423452101	11842	423944	SH	DEF	6
HEMISPHERX BIOPHARMA INC	COM	42366C103	2	1000	SH	DEF	12
HERCULES INC	COM	427056106	9111	746800	SH	DEF	6
HERCULES INC	COM	427056106	3127	256310	SH	DEF	3
HERCULES INC	COM	427056106	72	5890	SH	DEF	12
HERITAGE PPTY INVT TR INC	COM	42725M107	88	3100	SH	DEF	12
HERITAGE PROPANE PARTNERS L	UNIT LTD PARTN	426918108	1336	32400	SH	DEF	12
HERLEY INDS INC DEL	COM	427398102	125	6015	SH	DEF	12
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	42	4200	SH	DEF	3
HERSHEY FOODS CORP	COM	427866108	7470	97026	SH	DEF	1
HERSHEY FOODS CORP	COM	427866108	224	3002	SH	DEF	11
HERSHEY FOODS CORP	COM	427866108	550	7140	SH	DEF	2
HERSHEY FOODS CORP	COM	427866108	2086	27091.37	SH	DEF	12
HEWITT ASSOCS INC	COM	42822Q100	0	0	SH	DEF	12

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

HEWITT ASSOCS INC	COM	42822Q100	795	26600	SH	DEF	3
HEWLETT PACKARD CO	COM	428236103	4524	152400	SH	DEF	7
HEWLETT PACKARD CO	COM	428236103	701	30510	SH	DEF	4
HEWLETT PACKARD CO	COM	428236103	30416	1324180	SH	DEF	3
HEWLETT PACKARD CO	COM	428236103	427	20341	SH	DEF	11
HEWLETT PACKARD CO	COM	428236103	3119	135794	SH	DEF	2
HEWLETT PACKARD CO	COM	428236103	12735	554427	SH	DEF	12
HEWLETT PACKARD CO	COM	428236103	3665	159546	SH	DEF	5
HEWLETT PACKARD CO	COM	428236103	253	10476	SH	DEF	9
HEWLETT PACKARD CO	COM	428236103	48971	2131972	SH	DEF	6
HEWLETT PACKARD CO	COM	428236103	1	63	SH	DEF	1
HEXCEL CORP NEW	COM	428291108	111	15000	SH	DEF	12
HIBBETT SPORTING GOODS INC	COM	428565105	121	4050	SH	DEF	12
HIBBETT SPORTING GOODS INC	COM	428565105	1189	39905	SH	DEF	3
HIBERNIA CORP	CL A	428656102	1214	51651.81	SH	DEF	12
HIBERNIA CORP	CL A	428656102	57	2600	SH	DEF	11
HIBERNIA CORP	CL A	428656102	64	2710	SH	DEF	6
HIBERNIA CORP	CL A	428656102	34817	1480925	SH	DEF	3
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	128	17830	SH	DEF	12
HIGHWOODS PPTYS INC	COM	431284108	109	4300	SH	DEF	2
HIGHWOODS PPTYS INC	COM	431284108	2419	95241	SH	DEF	12
HILB ROGAL & HAMILTON CO	COM	431294107	261	8150	SH	DEF	12
HILB ROGAL & HAMILTON CO	COM	431294107	10	300	SH	DEF	4
HILFIGER TOMMY CORP	ORD	G8915Z102	31851	2151256	SH	DEF	6
HILFIGER TOMMY CORP	ORD	G8915Z102	18	1200	SH	DEF	12
HILFIGER TOMMY CORP	ORD	G8915Z102	27	2000	SH	DEF	11
HILLENBRAND INDS INC	COM	431573104	6	100	SH	DEF	6
HILLENBRAND INDS INC	COM	431573104	728	11723	SH	DEF	2
HILLENBRAND INDS INC	COM	431573104	470	7566.96	SH	DEF	12
HILTON HOTELS CORP	COM	432848109	33	2000	SH	DEF	11
HILTON HOTELS CORP	COM	432848109	556	32482	SH	DEF	12
HITACHI LIMITED	ADR 10 COM	433578507	34	600	SH	DEF	11
HMN FINL INC	COM	40424G108	704	29000	SH	DEF	6
HOLLINGER INTL INC	CL A	435569108	426	27300	SH	DEF	12
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	132	12000	SH	DEF	12
HOLLY CORP	COM PAR \$0.01	435758305	7	256	SH	DEF	12
HOLLY CORP	COM PAR \$0.01	435758305	0	16	SH	DEF	2
HOLLY CORP	COM PAR \$0.01	435758305	135	4900	SH	DEF	3
HOLLYWOOD ENTMT CORP	COM	436141105	10790	784706	SH	DEF	6
HOLOGIC INC	COM	436440101	0	25	SH	DEF	12
HOME DEPOT INC	COM	437076102	1167	32691	SH	DEF	9
HOME DEPOT INC	COM	437076102	6251	136575	SH	DEF	7
HOME DEPOT INC	COM	437076102	214	6032	SH	DEF	1
HOME DEPOT INC	COM	437076102	35005	986342	SH	DEF	3
HOME DEPOT INC	COM	437076102	3166	94635	SH	DEF	11
HOME DEPOT INC	COM	437076102	19768	557005	SH	DEF	2
HOME DEPOT INC	COM	437076102	456187	12853950	SH	DEF	10
HOME DEPOT INC	COM	437076102	227493	6410050	SH	DEF	8
HOME DEPOT INC	COM	437076102	362	10190	SH	DEF	5
HOME DEPOT INC	COM	437076102	31641	891558	SH	DEF	12
HOME DEPOT INC	COM	437076102	15812	445536	SH	DEF	6
HOME DEPOT INC	COM	437076102	232	6532	SH	DEF	4
HOME FED BANCORP	COM	436926109	6	213	SH	DEF	4
HOME PROPERTIES INC	COM	437306103	102	2531.08	SH	DEF	12
HON INDS INC	COM	438092108	1339	30899	SH	DEF	12
HON INDS INC	COM	438092108	1308	30200	SH	DEF	3
HON INDS INC	COM	438092108	96	2400	SH	DEF	11
HONDA MOTOR LTD	AMERN SHS	438128308	34	1500	SH	DEF	2
HONDA MOTOR LTD	AMERN SHS	438128308	1128	50127	SH	DEF	6
HONEYWELL INTL INC	COM	438516106	16260	486398	SH	DEF	4
HONEYWELL INTL INC	COM	438516106	50631	1514521	SH	DEF	6
HONEYWELL INTL INC	COM	438516106	7323	219067	SH	DEF	2

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

HONEYWELL INTL INC	COM	438516106	596	19843	SH	DEF	11
HONEYWELL INTL INC	COM	438516106	4450	103000	SH	DEF	7
HONEYWELL INTL INC	COM	438516106	9193	274981	SH	DEF	5
HONEYWELL INTL INC	COM	438516106	9014	269636	SH	DEF	12
HONEYWELL INTL INC	COM	438516106	2826	80890	SH	DEF	9
HONEYWELL INTL INC	COM	438516106	13771	411940	SH	DEF	3
HOOPER HOLMES INC	COM	439104100	227	36800	SH	DEF	1
HOOPER HOLMES INC	COM	439104100	25	4100	SH	DEF	12
HOOPER HOLMES INC	COM	439104100	5	800	SH	DEF	11
HORACE MANN EDUCATORS CORP N	COM	440327104	13	950	SH	DEF	12
HORIZON HEALTH CORP	COM	44041Y104	1143	53200	SH	DEF	6
HORIZON HEALTH CORP	COM	44041Y104	29	1338	SH	DEF	12
HORIZON ORGANIC HOLDING	COM	44043T103	10	400	SH	DEF	12
HORMEL FOODS CORP	COM	440452100	154	5972	SH	DEF	12
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	92	2400	SH	DEF	11
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	653	15800	SH	DEF	9
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1580	38277.28	SH	DEF	12
HOST MARRIOTT CORP NEW	COM	44107P104	7282	591040	SH	DEF	6
HOST MARRIOTT CORP NEW	COM	44107P104	920	74684.66	SH	DEF	12
HOST MARRIOTT CORP NEW	COM	44107P104	249	20293	SH	DEF	9
HOT TOPIC INC	COM	441339108	3183	108065	SH	DEF	3
HOT TOPIC INC	COM	441339108	22	750	SH	DEF	12
HOUSTON EXPL CO	COM	442120101	22887	626700	SH	DEF	6
HOUSTON EXPL CO	COM	442120101	12667	346860	SH	DEF	3
HOUSTON EXPL CO	COM	442120101	7	200	SH	DEF	12
HOVNIANIAN ENTERPRISES INC	CL A	442487203	9	100	SH	DEF	12
HRPT PPTYS TR	COM SH BEN INT	40426W101	22	2200	SH	DEF	2
HRPT PPTYS TR	COM SH BEN INT	40426W101	404	40063	SH	DEF	12
HRPT PPTYS TR	COM SH BEN INT	40426W101	26	2750	SH	DEF	11
HSBC HLDGS PLC	SPON ADR NEW	404280406	43	655	SH	DEF	11
HSBC HLDGS PLC	SPON ADR NEW	404280406	113	1431	SH	DEF	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	793	10021	SH	DEF	6
HUANENG PWR INTL INC	SPON ADR N	443304100	56	800	SH	DEF	2
HUB GROUP INC	CL A	443320106	267	12400	SH	DEF	3
HUBBELL INC	CL A	443510102	101	2400	SH	DEF	2
HUBBELL INC	CL B	443510201	288	6525	SH	DEF	5
HUBBELL INC	CL B	443510201	154	3500	SH	DEF	2
HUBBELL INC	CL B	443510201	187	4642	SH	DEF	11
HUBBELL INC	CL B	443510201	272	6176	SH	DEF	12
HUDSON RIV BANCORP INC	COM	444128102	98	2500	SH	DEF	3
HUDSON UNITED BANCORP	COM	444165104	37	1000	SH	DEF	12
HUDSON UNITED BANCORP	COM	444165104	9570	259000	SH	DEF	6
HUDSON UNITED BANCORP	COM	444165104	46882	1268795	SH	DEF	3
HUDSON UNITED BANCORP	COM	444165104	193	5458	SH	DEF	9
HUGHES SUPPLY INC	COM	444482103	16714	336850	SH	DEF	6
HUGHES SUPPLY INC	COM	444482103	35	700	SH	DEF	12
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	5097	232930	SH	DEF	3
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	675	30871.41	SH	DEF	12
HUMAN GENOME SCIENCES INC	COM	444903108	93	6990	SH	DEF	6
HUMAN GENOME SCIENCES INC	COM	444903108	44	3300	SH	DEF	2
HUMAN GENOME SCIENCES INC	COM	444903108	40	3010	SH	DEF	4
HUMAN GENOME SCIENCES INC	COM	444903108	595	44920	SH	DEF	12
HUMANA INC	COM	444859102	17652	772520	SH	DEF	6
HUMANA INC	COM	444859102	14835	649250	SH	DEF	3
HUMANA INC	COM	444859102	26	1136	SH	DEF	12
HUMANA INC	COM	444859102	3	150	SH	DEF	2
HUMANA INC	COM	444859102	167	7300	SH	DEF	4
HUMBOLDT BANCORP	COM	445069107	198	11260	SH	DEF	6
HUMBOLDT BANCORP	COM	445069107	416	23700	SH	DEF	1
HUMMINGBIRD INC	COM	44544R101	31	1100	SH	DEF	7
HUNT J B TRANS SVCS INC	COM	445658107	1441	53350	SH	DEF	3
HUNT J B TRANS SVCS INC	COM	445658107	16948	627460	SH	DEF	6

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

HUNT J B TRANS SVCS INC	COM	445658107	1040	38520	SH	DEF	12
HUNTINGTON BANCSHARES INC	COM	446150104	5332	236965	SH	DEF	2
HUNTINGTON BANCSHARES INC	COM	446150104	190	8452	SH	DEF	6
HUNTINGTON BANCSHARES INC	COM	446150104	1034	45937	SH	DEF	12
HUTCHINSON TECHNOLOGY INC	COM	448407106	27026	878890	SH	DEF	3
HYDROGENICS CORP	COM	448882100	3	500	SH	DEF	12
HYPERCOM CORP	COM	44913M105	682	143300	SH	DEF	3
HYPERION 2005 INVT GRADE OPP	COM	448918102	6	600	SH	DEF	12
HYPERION STRATEGIC MTG INC F	COM	44915C105	51	3500	SH	DEF	12
HYPERION TOTAL RETURN & INCO	COM	449145101	83	7995	SH	DEF	12
I-STAT CORP	COM	450312103	3	210	SH	DEF	12
IAMGOLD CORP	COM	450913108	3316	367600	SH	DEF	7
IBERIABANK CORP	COM	450828108	173	2932	SH	DEF	12
IBERIABANK CORP	COM	450828108	4717	79950	SH	DEF	1
IBERIABANK CORP	COM	450828108	3263	55300	SH	DEF	6
IBERIABANK CORP	COM	450828108	2182	36990	SH	DEF	3
IBIS TECHNOLOGY CORP	COM	450909106	233	20750	SH	DEF	12
ICOS CORP	COM	449295104	17	400	SH	DEF	12
ICOS CORP	COM	449295104	12	300	SH	DEF	2
ICU MED INC	COM	44930G107	128	3725	SH	DEF	12
ID BIOMEDICAL CORP	COM	44936D108	41	3465	SH	DEF	12
IDACORP INC	COM	451107106	352	11775	SH	DEF	12
IDACORP INC	COM	451107106	1777	59400	SH	DEF	6
IDACORP INC	COM	451107106	42	1500	SH	DEF	11
IDENTIX INC	COM	451906101	1	300	SH	DEF	2
IDENTIX INC	COM	451906101	6	1313	SH	DEF	12
IDEX CORP	COM	45167R104	8	200	SH	DEF	12
IDEXX LABS INC	COM	45168D104	125	2709	SH	DEF	12
IDEXX LABS INC	COM	45168D104	62562	1351820	SH	DEF	3
IGATE CORP	COM	45169U105	34	4300	SH	DEF	12
IGEN INC	COM	449536101	3044	51666	SH	DEF	12
IGEN INC	COM	449536101	1335	22600	SH	DEF	
IHOP CORP	COM	449623107	150	4000	SH	DEF	9
IHOP CORP	COM	449623107	46	1200	SH	DEF	12
II VI INC	COM	902104108	1360	52710	SH	DEF	3
IKON OFFICE SOLUTIONS INC	COM	451713101	279	23500	SH	DEF	
IKON OFFICE SOLUTIONS INC	COM	451713101	35019	2952740	SH	DEF	6
IKON OFFICE SOLUTIONS INC	COM	451713101	11	922	SH	DEF	12
ILLINOIS TOOL WKS INC	COM	452308109	1498	19821	SH	DEF	11
ILLINOIS TOOL WKS INC	COM	452308109	96	1150	SH	DEF	4
ILLINOIS TOOL WKS INC	COM	452308109	1838	21900	SH	DEF	3
ILLINOIS TOOL WKS INC	COM	452308109	22	200	SH	DEF	7
ILLINOIS TOOL WKS INC	COM	452308109	11744	139954	SH	DEF	2
ILLINOIS TOOL WKS INC	COM	452308109	2424	28893.5	SH	DEF	12
ILLINOIS TOOL WKS INC	COM	452308109	269	3200	SH	DEF	1
ILLUMINA INC	COM	452327109	29	4175	SH	DEF	
ILX RESORTS INC	COM NEW	449661503	4	500	SH	DEF	12
IMAGE ENTMT INC	COM NEW	452439201	4	1000	SH	DEF	12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	16	424	SH	DEF	2
IMAGISTICS INTERNATIONAL INC	COM	45247T104	66	1769	SH	DEF	12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	4684	124900	SH	DEF	3
IMATION CORP	COM	45245A107	140	3970	SH	DEF	12
IMAX CORP	COM	45245E109	20	2530	SH	DEF	12
IMC GLOBAL INC	COM	449669100	9172	923715	SH	DEF	6
IMC GLOBAL INC	COM	449669100	0	29	SH	DEF	2
IMC GLOBAL INC	COM	449669100	49	4939	SH	DEF	12
IMCLONE SYS INC	COM	45245W109	222	5607.33	SH	DEF	12
IMCLONE SYS INC	COM	45245W109	20	500	SH	DEF	2
IMCO RECYCLING INC	COM	449681105	64	6500	SH	DEF	12
IMCO RECYCLING INC	COM	449681105	395	39900	SH	DEF	6
IMMTECH INTL INC	COM	452519101	6	500	SH	DEF	12
IMMUCOR INC	COM	452526106	123	6054	SH	DEF	12

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

IMMUNE RESPONSE CORP DEL	COM NEW	45252T205	0	20	SH	DEF	12
IMMUNOGEN INC	COM	45253H101	6	1125	SH	DEF	12
IMMUNOMEDICS INC	COM	452907108	49	10800	SH	DEF	12
IMPAC MTG HLDGS INC	COM	45254P102	137	7500	SH	DEF	12
IMPAC MTG HLDGS INC	COM	45254P102	1287	70700	SH	DEF	3
IMPAX LABORATORIES INC	COM	45256B101	6	450	SH	DEF	12
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	8	600	SH	DEF	11
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	18335	1280400	SH	DEF	6
IMPERIAL OIL LTD	COM NEW	453038408	298	7348	SH	DEF	11
IMPERIAL OIL LTD	COM NEW	453038408	926	16100	SH	DEF	7
IMPERIAL OIL LTD	COM NEW	453038408	160	3600	SH	DEF	12
IMPERIAL SUGAR CO NEW	COM NEW	453096208	2	107	SH	DEF	12
IMS HEALTH INC	COM	449934108	389	15631	SH	DEF	12
IMS HEALTH INC	COM	449934108	514	20684	SH	DEF	2
INAMED CORP	COM	453235103	5026	104595	SH	DEF	3
INCO LTD	COM	453258402	804	20200	SH	DEF	5
INCO LTD	COM	453258402	4761	92175	SH	DEF	7
INCO LTD	COM	453258402	133	3334	SH	DEF	12
INDEPENDENCE CMNTY BK CORP	COM	453414104	240	6665	SH	DEF	12
INDEPENDENCE CMNTY BK CORP	COM	453414104	2	50	SH	DEF	6
INDEPENDENT BANK CORP MASS	COM	453836108	142	5000	SH	DEF	3
INDEPENDENT BANK CORP MASS	COM	453836108	97	3600	SH	DEF	11
INDEPENDENT BANK CORP MASS	COM	453836108	1052	36511.25	SH	DEF	12
INDEPENDENT BANK CORP MICH	COM	453838104	1116	39340	SH	DEF	3
INDEVUS PHARMACEUTICALS INC	COM	454072109	114	19411	SH	DEF	12
INDUSTRIAL DISTR GROUP INC	COM	456061100	52	9350	SH	DEF	12
INDYMAC BANCORP INC	COM	456607100	34057	1143230	SH	DEF	6
INERGY L P	UNIT LTD PTNR	456615103	7	150	SH	DEF	12
INET TECHNOLOGIES INC	COM	45662V105	788	65650	SH	DEF	3
INFINITY PPTY & CAS CORP	COM	45665Q103	45	1350	SH	DEF	
INFORMATICA CORP	COM	45666Q102	28	2700	SH	DEF	12
INFORTE CORP	COM	45677R107	120	14500	SH	DEF	12
INFOSPACE INC	COM NEW	45678T201	5	202	SH	DEF	12
INFOSPACE INC	COM NEW	45678T201	350	15180	SH	DEF	3
INFOUSA INC NEW	COM	456818301	3234	436370	SH	DEF	3
INFOUSA INC NEW	COM	456818301	3494	471100	SH	DEF	6
ING GROUP N V	SPONSORED ADR	456837103	8224	351198	SH	DEF	6
ING GROUP N V	SPONSORED ADR	456837103	500	21343	SH	DEF	2
ING PRIME RATE TR	SH BEN INT	44977W106	102	12842.37	SH	DEF	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	4367	64339.83	SH	DEF	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	248	4098	SH	DEF	11
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	969	14270	SH	DEF	3
INGLES MKTS INC	CL A	457030104	23	2211	SH	DEF	12
INGRAM MICRO INC	CL A	457153104	131	8220	SH	DEF	6
INGRAM MICRO INC	CL A	457153104	223	14050	SH	DEF	5
INGRAM MICRO INC	CL A	457153104	394	24770	SH	DEF	12
INKINE PHARMACEUTICALS INC	COM	457214104	12	2500	SH	DEF	12
INKINE PHARMACEUTICALS INC	COM	457214104	701	155770	SH	DEF	9
INKINE PHARMACEUTICALS INC	COM	457214104	460	95200	SH	DEF	3
INNKEEPERS USA TR	COM	4576J0104	351	39493	SH	DEF	9
INNKEEPERS USA TR	COM	4576J0104	17	2000	SH	DEF	2
INNKEEPERS USA TR	COM	4576J0104	944	112779	SH	DEF	12
INNKEEPERS USA TR	PFD CV A 8.625	4576J0302	25	1000	SH	DEF	12
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	550	33870	SH	DEF	3
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	25	1559	SH	DEF	12
INNOVEX INC	COM	457647105	81	9700	SH	DEF	3
INNOVO GROUP INC	COM PAR \$0.01	457954600	0	33	SH	DEF	12
INSIGHT ENTERPRISES INC	COM	45765U103	14	750	SH	DEF	12
INSIGHT ENTERPRISES INC	COM	45765U103	271	14400	SH	DEF	3
INSIGHT ENTERPRISES INC	COM	45765U103	622	33100	SH	DEF	6
INSITUFORM TECHNOLOGIES INC	CL A	457667103	265	16055	SH	DEF	12
INSMED INC	COM NEW	457669208	6	2100	SH	DEF	12

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

INSPIRE PHARMACEUTICALS INC	COM	457733103	12	879	SH	DEF	12
INSTINET GROUP INC	COM	457750107	1	100	SH	DEF	12
INSTINET GROUP INC	COM	457750107	91	17600	SH	DEF	6
INSURED MUN INCOME FD	COM	45809F104	37	2620	SH	DEF	12
INTEGRA BK CORP	COM	45814P105	220	10000	SH	DEF	12
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	9	300	SH	DEF	2
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	3	100	SH	DEF	12
INTEGRATED CIRCUIT SYS INC	COM	45811K208	51	1775	SH	DEF	12
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	111	5000	SH	DEF	7
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	31	1800	SH	DEF	12
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	6	340	SH	DEF	2
INTEGRATED ELECTRICAL SVC	COM	45811E103	4384	473900	SH	DEF	6
INTEGRATED ELECTRICAL SVC	COM	45811E103	186	20100	SH	DEF	3
INTEGRATED SILICON SOLUTION	COM	45812P107	3	200	SH	DEF	12
INTEGRITY FINL CORP	COM	45820M104	3	128	SH	DEF	12
INTEL CORP	COM	458140100	49612	1547940	SH	DEF	1
INTEL CORP	COM	458140100	33498	1040313	SH	DEF	12
INTEL CORP	COM	458140100	70915	2212639	SH	DEF	3
INTEL CORP	COM	458140100	988	25300	SH	DEF	7
INTEL CORP	COM	458140100	8213	241767	SH	DEF	9
INTEL CORP	COM	458140100	2529	78912	SH	DEF	5
INTEL CORP	COM	458140100	6715	226906	SH	DEF	11
INTEL CORP	COM	458140100	362	11290	SH	DEF	4
INTEL CORP	COM	458140100	47739	1482584	SH	DEF	2
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	0	300	SH	DEF	12
INTER PARFUMS INC	COM	458334109	6	250	SH	DEF	12
INTER TEL INC	COM	458372109	7203	288370	SH	DEF	3
INTERACTIVECORP	COM	45840q101	20	575	SH	DEF	4
INTERACTIVECORP	*W EXP 02/04/200	45840Q127	15	350	SH	DEF	12
INTERACTIVECORP	COM	45840Q101	789	18000	SH	DEF	7
INTERACTIVECORP	COM	45840Q101	517	15250	SH	DEF	9
INTERACTIVECORP	COM	45840Q101	215	6400	SH	DEF	11
INTERACTIVECORP	COM	45840Q101	15	438	SH	DEF	1
INTERACTIVECORP	COM	45840Q101	9485	279546	SH	DEF	6
INTERACTIVECORP	COM	45840Q101	169650	5000000	SH	DEF	13
INTERACTIVECORP	COM	45840Q101	1177671	34708833	SH	DEF	10
INTERACTIVECORP	COM	45840Q101	443468	13070100	SH	DEF	8
INTERACTIVECORP	COM	45840Q101	83	2450	SH	DEF	2
INTERACTIVECORP	COM	45840Q101	329	9700	SH	DEF	5
INTERACTIVECORP	COM	45840Q101	14355	423077	SH	DEF	12
INTERCHANGE FINL SVCS S B N	COM	458447109	73	2900	SH	DEF	6
INTERDIGITAL COMMUNICATIONS	COM	45866A105	480	23280	SH	DEF	12
INTERFACE INC	CL A	458665106	12	2219	SH	DEF	12
INTERGRAPH CORP	COM	458683109	24	1000	SH	DEF	12
INTERGRAPH CORP	COM	458683109	17309	723280	SH	DEF	6
INTERMUNE INC	COM	45884X103	19	800	SH	DEF	12
INTERNAP NETWORK SVCS CORP	COM	45885A102	151	61515	SH	DEF	12
INTERNATIONAL ALUM CORP	COM	458884103	152	5570	SH	DEF	12
INTERNATIONAL ASSETS HLDG CO	COM	459028106	0	0	SH	DEF	12
INTERNATIONAL BANCSHARES COR	COM	459044103	4056	86029	SH	DEF	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	1019	10993	SH	DEF	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	191032	2061197	SH	DEF	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	4633	38681	SH	DEF	7
INTERNATIONAL BUSINESS MACHS	COM	459200101	368695	3978152	SH	DEF	10
INTERNATIONAL BUSINESS MACHS	COM	459200101	2652	29078	SH	DEF	9
INTERNATIONAL BUSINESS MACHS	COM	459200101	21378	230663	SH	DEF	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	51676	557572	SH	DEF	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	13739	151736	SH	DEF	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	51438	555008	SH	DEF	12
INTERNATIONAL BUSINESS MACHS	COM	459200101	2837	30608	SH	DEF	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	2176	23475	SH	DEF	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	35714	385346	SH	DEF	3

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

INTERNATIONAL FLAVORS&FRAGRA	COM		459506101	470	13465	SH	DEF	12
INTERNATIONAL FLAVORS&FRAGRA	COM		459506101	210	6000	SH	DEF	5
INTERNATIONAL FLAVORS&FRAGRA	COM		459506101	21	600	SH	DEF	2
INTERNATIONAL GAME TECHNOLOG	COM		459902102	154	4300	SH	DEF	4
INTERNATIONAL GAME TECHNOLOG	DBCV	1/2	459902AL6	1035	13000	SH	DEF	12
INTERNATIONAL GAME TECHNOLOG	COM		459902102	392	11000	SH	DEF	5
INTERNATIONAL GAME TECHNOLOG	COM		459902102	4	136	SH	DEF	11
INTERNATIONAL GAME TECHNOLOG	COM		459902102	5021	140636	SH	DEF	12
INTERNATIONAL MULTIFOODS COR	COM		460043102	2	100	SH	DEF	12
INTERNATIONAL RECTIFIER CORP	COM		460254105	200	4050	SH	DEF	12
INTERNATIONAL RECTIFIER CORP	COM		460254105	41917	848350	SH	DEF	3
INTERNATIONAL RECTIFIER CORP	COM		460254105	2	50	SH	DEF	6
INTERNATIONAL SHIPHOLDING CO	COM NEW		460321201	35	2400	SH	DEF	12
INTERNATIONAL SPEEDWAY CORP	CL A		460335201	49	1100	SH	DEF	12
INTERNATIONAL SPEEDWAY CORP	CL A		460335201	2314	52080	SH	DEF	3
INTERNATIONAL STL GROUP INC	COM		460377104	12	300	SH	DEF	12
INTERNET ARCHITECTURE HOLDR	DEPOSTRY RCPT		46060A107	4	100	SH	DEF	2
INTERNET CAP GROUP INC	COM		46059C106	4	12730	SH	DEF	12
INTERNET CAP GROUP INC	COM		46059C106	14	40000	SH	DEF	
INTERNET PICTURES CORP	COM NEW		46059S200	2	1000	SH	DEF	12
INTERNET SEC SYS INC	COM		46060X107	1226	65100	SH	DEF	6
INTERNET SEC SYS INC	COM		46060X107	4	211	SH	DEF	2
INTERNET SEC SYS INC	COM		46060X107	72	3805	SH	DEF	12
INTERPOOL INC	COM		46062R108	2	150	SH	DEF	1
INTERPOOL INC	COM		46062R108	5885	405850	SH	DEF	6
INTERPORE INTL	COM		46062W107	4	325	SH	DEF	12
INTERPUBLIC GROUP COS INC	COM		460690100	563	36070	SH	DEF	12
INTERPUBLIC GROUP COS INC	COM		460690100	39000	2500000	SH	DEF	13
INTERPUBLIC GROUP COS INC	COM		460690100	10159	651200	SH	DEF	8
INTERPUBLIC GROUP COS INC	COM		460690100	485	31091	SH	DEF	4
INTERPUBLIC GROUP COS INC	COM		460690100	4552	291810	SH	DEF	6
INTERPUBLIC GROUP COS INC	COM		460690100	80358	5151165	SH	DEF	10
INTERPUBLIC GROUP COS INC	COM		460690100	78	5000	SH	DEF	
INTERSIL CORP	CL A		46069S109	181	7295	SH	DEF	12
INTERSIL CORP	CL A		46069S109	186	7480	SH	DEF	6
INTERSTATE BAKERIES CORP DEL	COM		46072H108	179	12575	SH	DEF	12
INTERSTATE BAKERIES CORP DEL	COM		46072H108	13	900	SH	DEF	11
INTERSTATE BAKERIES CORP DEL	COM		46072H108	1009	70900	SH	DEF	6
INTERSTATE HOTELS & RESRTS I	COM		46088S106	489	91458	SH	DEF	12
INTERTAN INC	COM		461120107	7	720	SH	DEF	12
INTERTAPE POLYMER GROUP INC	COM		460919103	31	1850	SH	DEF	7
INTERVEST BANCSHARES CORP	CL A		460927106	9	600	SH	DEF	12
INTERVOICE INC NEW	COM		461142101	5960	502080	SH	DEF	3
INTERVOICE INC NEW	COM		461142101	3	271	SH	DEF	12
INTERWOVEN INC	COM NEW		46114T508	25	2000	SH	DEF	12
INTERWOVEN INC	COM NEW		46114T508	48	3750	SH	DEF	
INTL PAPER CO	COM		460146103	626	14530	SH	DEF	5
INTL PAPER CO	COM		460146103	8553	198397	SH	DEF	2
INTL PAPER CO	COM		460146103	345	8400	SH	DEF	11
INTL PAPER CO	COM		460146103	1907	44239	SH	DEF	6
INTL PAPER CO	COM		460146103	2786	50000	SH	DEF	7
INTL PAPER CO	COM		460146103	1211	28081.56	SH	DEF	12
INTRABIOTICS PHARMACEUTICALS	COM NEW		46116T506	6	347	SH	DEF	12
INTRADO INC	COM		46117A100	360	16385	SH	DEF	12
INTRAWEST CORPORATION	COM NEW		460915200	161	8700	SH	DEF	3
INTRAWEST CORPORATION	COM NEW		460915200	4	200	SH	DEF	12
INTRAWEST CORPORATION	COM NEW		460915200	163	6800	SH	DEF	7
INTROGEN THERAPEUTICS INC	COM		46119F107	1	100	SH	DEF	12
INTUIT	COM		461202103	606	8875	SH	DEF	7
INTUIT	COM		461202103	43	850	SH	DEF	11
INTUIT	COM		461202103	286	5400	SH	DEF	9
INTUIT	COM		461202103	307712	5815768	SH	DEF	10

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

INTUIT	COM	461202103	573	10824	SH	DEF	12
INTUIT	COM	461202103	151545	2864200	SH	DEF	8
INTUITIVE SURGICAL INC	COM NEW	46120E602	9	500	SH	DEF	2
INVACARE CORP	COM	461203101	6023	149200	SH	DEF	3
INVACARE CORP	COM	461203101	323	8000	SH	DEF	2
INVACARE CORP	COM	461203101	737	18253	SH	DEF	12
INVESTMENT GRADE MUN INCOME	COM	461368102	15	1000	SH	DEF	12
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	26	1600	SH	DEF	12
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	6316	391100	SH	DEF	6
INVESTORS FINL SERVICES CORP	COM	461915100	8	200	SH	DEF	12
INVESTORS FIRST FD INC	COM	46150W100	18	1464	SH	DEF	12
INVISION TECHNOLOGIES INC	COM	461851107	30	900	SH	DEF	12
INVITROGEN CORP	COM	46185R100	6	100	SH	DEF	11
INVITROGEN CORP	COM	46185R100	361	5153	SH	DEF	12
INVITROGEN CORP	COM	46185R100	12455	178160	SH	DEF	3
INVIVO CORP	COM	461858102	191	8700	SH	DEF	3
IOMEGA CORP	COM NEW	462030305	9	1435	SH	DEF	12
IONICS INC	COM	462218108	6	200	SH	DEF	12
IPASS INC	COM	46261V108	1258	78500	SH	DEF	12
IPC HLDGS LTD	ORD	G4933P101	21652	556600	SH	DEF	3
IPSCO INC	COM	462622101	2	100	SH	DEF	7
IRON MTN INC PA	COM	462846106	28	700	SH	DEF	12
IRSA INVERSIONES Y REP S A	GLOBL DEP RCPT	450047204	824	82440	SH	DEF	12
IRVINE SENSORS CORP	COM NEW	463664508	0	60	SH	DEF	12
IRWIN FINL CORP	COM	464119106	3	100	SH	DEF	12
IRWIN FINL CORP	COM	464119106	38	1200	SH	DEF	2
IRWIN FINL CORP	COM	464119106	35524	1131330	SH	DEF	3
IRWIN FINL CORP	COM	464119106	15562	495600	SH	DEF	6
ISCO INTL INC	COM	46426P103	1	2500	SH	DEF	12
ISHARES INC	MSCI HONG KONG	464286871	75	7517	SH	DEF	12
ISHARES INC	MSCI JAPAN	464286848	709	56900	SH	DEF	7
ISHARES INC	MSCI HONG KONG	464286871	16	1250	SH	DEF	7
ISHARES INC	MSCI JAPAN	464286848	2352	244035	SH	DEF	12
ISHARES INC	MSCI SINGAPORE	464286673	12	1600	SH	DEF	7
ISHARES INC	MSCI UTD KINGD	464286699	213	10600	SH	DEF	7
ISHARES INC	MSCI TAIWAN	464286731	0	0	SH	DEF	12
ISHARES INC	MSCI SWITZERLD	464286749	30	1600	SH	DEF	7
ISHARES INC	MSCI SWEDEN	464286756	23	1150	SH	DEF	7
ISHARES INC	MSCI JAPAN	464286848	5025	521300	SH	DEF	5
ISHARES INC	MSCI AUSTRALIA	464286103	58	3350	SH	DEF	7
ISHARES INC	MSCI EMU INDEX	464286608	637	8050	SH	DEF	7
ISHARES TR	DJ US TECH SEC	464287721	306	6313	SH	DEF	12
ISHARES TR	NASDQ BIO INDX	464287556	368	5110	SH	DEF	12
ISHARES TR	COHEN&ST RLTY	464287564	607	5725	SH	DEF	12
ISHARES TR	DJ US CON CYCL	464287580	113	2036	SH	DEF	12
ISHARES TR	S&P MIDCP GROW	464287606	24	200	SH	DEF	12
ISHARES TR	RUSSELL1000GRW	464287614	26	550	SH	DEF	12
ISHARES TR	RUSSELL 1000	464287622	30	500	SH	DEF	12
ISHARES TR	RUSL 2000 VALU	464287630	55	345	SH	DEF	6
ISHARES TR	S&P SMLCP GROW	464287887	644	7260	SH	DEF	12
ISHARES TR	RUSL 2000 VALU	464287630	868	5413	SH	DEF	12
ISHARES TR	RUSL 2000 GROW	464287648	77	1300	SH	DEF	12
ISHARES TR	RUSSELL 2000	464287655	797	7193.01	SH	DEF	12
ISHARES TR	RUSL 3000 GROW	464287671	11	300	SH	DEF	12
ISHARES TR	DJ US UTILS	464287697	1263	21930.1	SH	DEF	12
ISHARES TR	DJ US TOTL MKT	464287846	32	601	SH	DEF	12
ISHARES TR	DJ US HEALTHCR	464287762	604	10597	SH	DEF	12
ISHARES TR	DJ US FINL SVC	464287770	8	80	SH	DEF	12
ISHARES TR	DJ US FINL SEC	464287788	7	82	SH	DEF	12
ISHARES TR	DJ US ENERGY	464287796	698	14118.07	SH	DEF	12
ISHARES TR	S&P SMLCAP 600	464287804	890	6644	SH	DEF	12
ISHARES TR	S&P MIDCP VALU	464287705	735	6650	SH	DEF	12

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

ISHARES TR	DJ US BAS MATL	464287838	685	15025	SH	DEF	12
ISHARES TR	DJ US TELECOMM	464287713	581	27622	SH	DEF	12
ISHARES TR	S&P EURO PLUS	464287861	58	700	SH	DEF	7
ISHARES TR	GS NAT RES IDX	464287374	1944	18200	SH	DEF	5
ISHARES TR	S&P EURO PLUS	464287861	13	200	SH	DEF	12
ISHARES TR	GLDM SACHS TEC	464287549	16	350	SH	DEF	12
ISHARES TR	DJ US INDUSTRIAL	464287754	13	259	SH	DEF	12
ISHARES TR	S&P SMLCP VALU	464287879	911	9065	SH	DEF	12
ISHARES TR	DJ CON NON CYCL	464287812	198	4098	SH	DEF	12
ISHARES TR	GS NAT RES IDX	464287374	88	825	SH	DEF	12
ISHARES TR	20+ YR TRS BD	464287432	304	3557	SH	DEF	12
ISHARES TR	S&P 100 IDX FD	464287101	28	500	SH	DEF	12
ISHARES TR	DJ SEL DIV INX	464287168	270	5020	SH	DEF	12
ISHARES TR	US TIPS BD FD	464287176	392	3855	SH	DEF	12
ISHARES TR	S&P 500 INDEX	464287200	31	276	SH	DEF	4
ISHARES TR	MSCI EMERG MKT	464287234	16	100	SH	DEF	12
ISHARES TR	GS CORP BD FD	464287242	111	1000	SH	DEF	8
ISHARES TR	GLDM SACHS TEC	464287549	22	370	SH	DEF	7
ISHARES TR	GS CORP BD FD	464287242	111	1000	SH	DEF	12
ISHARES TR	7-10 YR TRS BD	464287440	46	540	SH	DEF	12
ISHARES TR	1-3 YR TRS BD	464287457	132	1600.44	SH	DEF	12
ISHARES TR	MSCI EAFE IDX	464287465	1316	7446	SH	DEF	7
ISHARES TR	MSCI EAFE IDX	464287465	245	1789	SH	DEF	12
ISHARES TR	RUSSELL MCP GR	464287481	15	200	SH	DEF	12
ISHARES TR	RUSSELL MIDCAP	464287499	535	7975	SH	DEF	12
ISHARES TR	S&P MIDCAP 400	464287507	692	6011	SH	DEF	12
ISIS PHARMACEUTICALS INC	COM	464330109	4	690	SH	DEF	4
ISIS PHARMACEUTICALS INC	COM	464330109	21	3175	SH	DEF	12
ISLE OF CAPRI CASINOS INC	COM	464592104	4721	219900	SH	DEF	6
ISLE OF CAPRI CASINOS INC	COM	464592104	460	21410	SH	DEF	12
ISLE OF CAPRI CASINOS INC	COM	464592104	2028	94450	SH	DEF	3
ISOLAGEN INC	COM	46488N103	225	40166	SH	DEF	12
ISPAT INTL N V	NY REG SH CL A	464899103	4	500	SH	DEF	12
ISTAR FINL INC	COM	45031U101	1054	27105	SH	DEF	12
ISTAR FINL INC	COM	45031U101	8	200	SH	DEF	3
ITLA CAP CORP	COM	450565106	3337	66600	SH	DEF	6
ITLA CAP CORP	COM	450565106	130	2600	SH	DEF	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	1698	36150	SH	DEF	3
ITT INDS INC IND	COM	450911102	223	3000	SH	DEF	2
ITT INDS INC IND	COM	450911102	603	8126.85	SH	DEF	12
ITT INDS INC IND	COM	450911102	3836	40000	SH	DEF	7
ITT INDS INC IND	COM	450911102	3	40	SH	DEF	6
ITXC CORP	COM	45069F109	118	27350	SH	DEF	12
IVAX CORP	COM	465823102	4811	201450	SH	DEF	2
IVAX CORP	COM	465823102	2940	123124	SH	DEF	12
IVAX CORP	COM	465823102	26	1200	SH	DEF	11
IVILLAGE INC	COM	46588H105	4	1250	SH	DEF	12
IXYS CORP	COM	46600W106	2	245	SH	DEF	12
IXYS CORP	COM	46600W106	806	86150	SH	DEF	3
J & J SNACK FOODS CORP	COM	466032109	28	750	SH	DEF	11
J & J SNACK FOODS CORP	COM	466032109	15186	402043	SH	DEF	6
J ALEXANDER CORP	COM	466096104	1	100	SH	DEF	12
J F CHINA REGION FD INC	COM	46614T107	36	2000	SH	DEF	12
J P MORGAN CHASE & CO	COM	46625H100	1587	44843	SH	DEF	11
J P MORGAN CHASE & CO	COM	46625H100	3228	83288	SH	DEF	9
J P MORGAN CHASE & CO	COM	46625H100	16930	460931	SH	DEF	2
J P MORGAN CHASE & CO	COM	46625H100	286779	7807750	SH	DEF	8
J P MORGAN CHASE & CO	COM	46625H100	34073	927659	SH	DEF	6
J P MORGAN CHASE & CO	COM	46625H100	560619	15263244	SH	DEF	10
J P MORGAN CHASE & CO	COM	46625h100	129	3517	SH	DEF	4
J P MORGAN CHASE & CO	COM	46625H100	32035	872174	SH	DEF	3
J P MORGAN CHASE & CO	COM	46625H100	24110	656412.7	SH	DEF	12

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

J P MORGAN CHASE & CO	COM	46625H100	945	19900	SH	DEF	7
J P MORGAN CHASE & CO	COM	46625H100	744	20263	SH	DEF	1
J P MORGAN CHASE & CO	COM	46625H100	3430	93388	SH	DEF	5
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	1473	59400	SH	DEF	3
JABIL CIRCUIT INC	COM	466313103	3	110	SH	DEF	11
JABIL CIRCUIT INC	COM	466313103	27	950	SH	DEF	12
JACK IN THE BOX INC	COM	466367109	16041	751000	SH	DEF	6
JACK IN THE BOX INC	COM	466367109	16	800	SH	DEF	11
JACKSONVILLE BANCORP INC	COM	469248108	585	15600	SH	DEF	6
JACOBS ENGR GROUP INC DEL	COM	469814107	131	2733	SH	DEF	12
JACUZZI BRANDS INC	COM	469865109	10	1400	SH	DEF	12
JACUZZI BRANDS INC	COM	469865109	4241	598170	SH	DEF	3
JAKKS PAC INC	COM	47012E106	5942	451900	SH	DEF	6
JANUS CAP GROUP INC	COM	47102X105	1392	84810	SH	DEF	12
JANUS CAP GROUP INC	COM	47102X105	2082	126876	SH	DEF	2
JANUS CAP GROUP INC	COM	47102X105	194	12800	SH	DEF	11
JANUS CAP GROUP INC	COM	47102X105	899	54739	SH	DEF	9
JANUS CAP GROUP INC	COM	47102X105	21883	1333500	SH	DEF	13
JANUS CAP GROUP INC	COM	47102X105	138	8400	SH	DEF	6
JAPAN EQUITY FD INC	COM	471057109	321	48005	SH	DEF	12
JDS UNIPHASE CORP	COM	46612J101	34	9320	SH	DEF	2
JDS UNIPHASE CORP	COM	46612J101	471	129400	SH	DEF	6
JDS UNIPHASE CORP	COM	46612J101	151	41500	SH	DEF	5
JDS UNIPHASE CORP	COM	46612J101	36	10000	SH	DEF	
JDS UNIPHASE CORP	COM	46612J101	374	102511	SH	DEF	12
JEFFERIES GROUP INC NEW	COM	472319102	89	2700	SH	DEF	12
JEFFERSON PILOT CORP	COM	475070108	206	4075	SH	DEF	5
JEFFERSON PILOT CORP	COM	475070108	548	11400	SH	DEF	11
JEFFERSON PILOT CORP	COM	475070108	6356	125479	SH	DEF	2
JEFFERSON PILOT CORP	COM	475070108	391	7720	SH	DEF	6
JEFFERSON PILOT CORP	COM	475070108	4740	93574.24	SH	DEF	12
JEFFERSON PILOT CORP	COM	475070108	361	7288	SH	DEF	9
JETBLUE AWYS CORP	COM	477143101	47736	1800000	SH	DEF	13
JETBLUE AWYS CORP	COM	477143101	47	1775	SH	DEF	12
JETBLUE AWYS CORP	COM	477143101	7	264	SH	DEF	2
JETBLUE AWYS CORP	COM	477143101	373	14061	SH	DEF	9
JETBLUE AWYS CORP	COM	477143101	9021	340150	SH	DEF	10
JETBLUE AWYS CORP	COM	477143101	2623	98900	SH	DEF	8
JLG INDS INC	COM	466210101	125	8200	SH	DEF	12
JLG INDS INC	COM	466210101	2	100	SH	DEF	2
JO-ANN STORES INC	COM	47758P307	5673	278081	SH	DEF	3
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	319	30902.51	SH	DEF	12
JOHN HANCOCK PREFERRED INC F	COM	41013X106	408	15718.03	SH	DEF	12
JOHNSON & JOHNSON	COM	478160104	32954	637903	SH	DEF	12
JOHNSON & JOHNSON	COM	478160104	3859	75607	SH	DEF	9
JOHNSON & JOHNSON	COM	478160104	6612	130647	SH	DEF	11
JOHNSON & JOHNSON	COM	478160104	14714	284830	SH	DEF	1
JOHNSON & JOHNSON	COM	478160104	9278	138970	SH	DEF	7
JOHNSON & JOHNSON	COM	478160104	21	404	SH	DEF	6
JOHNSON & JOHNSON	COM	478160104	6096	118000	SH	DEF	10
JOHNSON & JOHNSON	COM	478160104	9093	176019	SH	DEF	5
JOHNSON & JOHNSON	COM	478160104	27527	532847	SH	DEF	2
JOHNSON & JOHNSON	COM	478160104	9972	193033	SH	DEF	4
JOHNSON & JOHNSON	COM	478160104	41492	803176	SH	DEF	3
JOHNSON CTLS INC	COM	478366107	375	2500	SH	DEF	7
JOHNSON CTLS INC	COM	478366107	642	5531	SH	DEF	12
JOHNSON CTLS INC	COM	478366107	186	1600	SH	DEF	6
JOHNSON CTLS INC	COM	478366107	749	6450	SH	DEF	2
JOHNSON CTLS INC	COM	478366107	176	1553	SH	DEF	11
JOHNSON CTLS INC	COM	478366107	20669	178000	SH	DEF	3
JOHNSON OUTDOORS INC	CL A	479167108	1234	82500	SH	DEF	6
JOHNSON OUTDOORS INC	CL A	479167108	1097	73150	SH	DEF	12

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

JONES APPAREL GROUP INC	COM	480074103	5	150	SH	DEF	11
JONES APPAREL GROUP INC	COM	480074103	240	6810	SH	DEF	6
JONES APPAREL GROUP INC	COM	480074103	49	1400	SH	DEF	12
JOS A BANK CLOTHIERS INC	COM	480838101	10	300	SH	DEF	12
JOULE INC	COM	481109106	8	5300	SH	DEF	12
JOURNAL REGISTER CO	COM	481138105	541	26154	SH	DEF	12
JOURNAL REGISTER CO	COM	481138105	48	2300	SH	DEF	4
JOY GLOBAL INC	COM	481165108	3263	124790	SH	DEF	3
JOY GLOBAL INC	COM	481165108	1445	55265	SH	DEF	12
JUNIPER NETWORKS INC	COM	48203R104	12	650	SH	DEF	2
JUNIPER NETWORKS INC	COM	48203R104	1258	67340	SH	DEF	12
K V PHARMACEUTICAL CO	CL A	482740206	383	15000	SH	DEF	3
K V PHARMACEUTICAL CO	CL A	482740206	53	2059	SH	DEF	12
K-SWISS INC	CL A	482686102	2724	113020	SH	DEF	3
K-SWISS INC	CL A	482686102	7	185	SH	DEF	11
K-SWISS INC	CL A	482686102	123	5100	SH	DEF	12
K2 INC	COM	482732104	792	52082	SH	DEF	6
KADANT INC	COM	48282T104	2	91	SH	DEF	12
KADANT INC	COM	48282T104	327	15100	SH	DEF	3
KADANT INC	COM	48282T104	2	79	SH	DEF	1
KAMAN CORP	CL A	483548103	1499	117742	SH	DEF	6
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	424	8340	SH	DEF	12
KANSAS CITY LIFE INS CO	COM	484836101	97	2110	SH	DEF	12
KANSAS CITY SOUTHERN	COM NEW	485170302	16305	1138639	SH	DEF	2
KANSAS CITY SOUTHERN	COM NEW	485170302	713	56196	SH	DEF	11
KANSAS CITY SOUTHERN	COM NEW	485170302	1358	94820	SH	DEF	12
KAYDON CORP	COM	486587108	522	20200	SH	DEF	2
KAYDON CORP	COM	486587108	80	3110	SH	DEF	12
KB HOME	COM	48666K109	51	710	SH	DEF	6
KB HOME	COM	48666K109	253	3485	SH	DEF	12
KB HOME	COM	48666K109	12241	168800	SH	DEF	3
KCS ENERGY INC	COM	482434206	46	4350	SH	DEF	12
KEANE INC	COM	486665102	15143	1034340	SH	DEF	3
KEANE INC	COM	486665102	6786	463540	SH	DEF	6
KEANE INC	COM	486665102	15	1000	SH	DEF	12
KEITH COMPANIES INC	COM	487539108	1178	86510	SH	DEF	6
KELLOGG CO	COM	487836108	20	534	SH	DEF	6
KELLOGG CO	COM	487836108	1190	31253.46	SH	DEF	12
KELLOGG CO	COM	487836108	217	4400	SH	DEF	7
KELLOGG CO	COM	487836108	104	2918	SH	DEF	11
KELLOGG CO	COM	487836108	70	1840	SH	DEF	2
KELLWOOD CO	COM	488044108	29288	714330	SH	DEF	3
KELLWOOD CO	COM	488044108	33	800	SH	DEF	12
KELLY SVCS INC	CL A	488152208	57	2000	SH	DEF	12
KEMET CORP	COM	488360108	88	6450	SH	DEF	12
KEMET CORP	COM	488360108	21	1500	SH	DEF	6
KENDLE INTERNATIONAL INC	COM	48880L107	10	1541	SH	DEF	2
KENDLE INTERNATIONAL INC	COM	48880L107	6	1000	SH	DEF	12
KENNAMETAL INC	COM	489170100	72	1800	SH	DEF	12
KENNEDY-WILSON INC	COM NEW	489399204	1	100	SH	DEF	12
KENSEY NASH CORP	COM	490057106	7	300	SH	DEF	12
KERR MCGEE CORP	COM	492386107	28204	606670	SH	DEF	6
KERR MCGEE CORP	COM	492386107	292	6290	SH	DEF	2
KERR MCGEE CORP	COM	492386107	1938	41677	SH	DEF	12
KERR MCGEE CORP	DECS 080404	492386305	7	140	SH	DEF	12
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	13	328.62	SH	DEF	12
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	641	16450	SH	DEF	3
KEY ENERGY SVCS INC	COM	492914106	214	20742	SH	DEF	12
KEYCORP NEW	COM	493267108	1278	43582	SH	DEF	12
KEYCORP NEW	COM	493267108	1273	44000	SH	DEF	9
KEYCORP NEW	COM	493267108	881	30041	SH	DEF	2
KEYCORP NEW	COM	493267108	38198	1302790	SH	DEF	6

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

KEYCORP NEW	COM	493267108	379	12930	SH	DEF	5
KEYCORP NEW	COM	493267108	471	16762	SH	DEF	11
KEYSPAN CORP	COM	49337W100	363	9944	SH	DEF	9
KEYSPAN CORP	COM	49337W100	221	6004	SH	DEF	6
KEYSPAN CORP	COM	49337w100	7	200	SH	DEF	4
KEYSPAN CORP	COM	49337W100	131	3559	SH	DEF	2
KEYSPAN CORP	COM	49337W100	393	10678.44	SH	DEF	12
KFORCE INC	COM	493732101	121	12900	SH	DEF	3
KFX INC	COM	48245L107	1901	251800	SH	DEF	12
KILROY RLTY CORP	COM	49427F108	2083	63610	SH	DEF	3
KILROY RLTY CORP	COM	49427F108	0	0	SH	DEF	12
KIMBALL INTL INC	CL B	494274103	26	1700	SH	DEF	12
KIMBERLY CLARK CORP	COM	494368103	12524	211945	SH	DEF	2
KIMBERLY CLARK CORP	COM	494368103	7488	126720	SH	DEF	12
KIMBERLY CLARK CORP	COM	494368103	759	13746	SH	DEF	11
KIMBERLY CLARK CORP	COM	494368103	2868	49121	SH	DEF	9
KIMBERLY CLARK CORP	COM	494368103	39	664	SH	DEF	6
KIMBERLY CLARK CORP	COM	494368103	244	3200	SH	DEF	7
KIMBERLY CLARK CORP	COM	494368103	520	8805	SH	DEF	5
KIMBERLY CLARK CORP	COM	494368103	1477	25000	SH	DEF	10
KIMBERLY CLARK CORP	COM	494368103	12	200	SH	DEF	4
KIMBERLY CLARK CORP	COM	494368103	13352	225954	SH	DEF	3
KIMCO REALTY CORP	COM	49446R109	136	3030	SH	DEF	12
KIMCO REALTY CORP	COM	49446R109	352	7872	SH	DEF	1
KIMCO REALTY CORP	COM	49446R109	249	5560	SH	DEF	3
KIMCO REALTY CORP	COM	49446R109	123	2750	SH	DEF	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1653	33556	SH	DEF	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1150	24142	SH	DEF	9
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	11111	225506	SH	DEF	12
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	219	4580	SH	DEF	11
KINDER MORGAN INC KANS	COM	49455P101	18	300	SH	DEF	3
KINDER MORGAN INC KANS	COM	49455P101	109	1922	SH	DEF	11
KINDER MORGAN INC KANS	COM	49455P101	2789	47196	SH	DEF	12
KINDRED HEALTHCARE INC	COM	494580103	3	55	SH	DEF	2
KINDRED HEALTHCARE INC	COM	494580103	8192	157600	SH	DEF	3
KING PHARMACEUTICALS INC	COM	495582108	493	32300	SH	DEF	12
KING PHARMACEUTICALS INC	COM	495582108	9443	618835	SH	DEF	4
KING PHARMACEUTICALS INC	COM	495582108	19259	1262050	SH	DEF	3
KING PHARMACEUTICALS INC	COM	495582108	13680	896460	SH	DEF	6
KING PHARMACEUTICALS INC	COM	495582108	4492	294350	SH	DEF	5
KINGSWAY FINL SVCS INC	COM	496904103	111	9800	SH	DEF	3
KINROSS GOLD CORP	COM NEW	496902206	158	19760	SH	DEF	12
KIRIN BREWERY LTD	SPONSORED ADR	497350306	3643	422275	SH	DEF	6
KIRKLANDS INC	COM	497498105	44	2500	SH	DEF	12
KLA-TENCOR CORP	COM	482480100	869	14808	SH	DEF	12
KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516309	2	150	SH	DEF	12
KMART HLDG CORPORATION	COM	498780105	6	250	SH	DEF	12
KNIGHT RIDDER INC	COM	499040103	70	900	SH	DEF	4
KNIGHT RIDDER INC	COM	499040103	1792	23161.64	SH	DEF	12
KNIGHT RIDDER INC	COM	499040103	3	40	SH	DEF	6
KNIGHT RIDDER INC	COM	499040103	247	3440	SH	DEF	11
KNIGHT RIDDER INC	COM	499040103	356	4600	SH	DEF	5
KNIGHT TRADING GROUP INC	COM	499063105	1779	121340	SH	DEF	3
KNIGHT TRADING GROUP INC	COM	499063105	94	6405	SH	DEF	12
KNIGHT TRADING GROUP INC	COM	499063105	7	500	SH	DEF	2
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	6	500	SH	DEF	12
KOGER EQUITY INC	COM	500228101	42	2000	SH	DEF	12
KOHL'S CORP	COM	500255104	13	220	SH	DEF	7
KOHL'S CORP	COM	500255104	298	6635	SH	DEF	2
KOHL'S CORP	COM	500255104	48	934	SH	DEF	11
KOHL'S CORP	COM	500255104	189	4205	SH	DEF	12
KOHL'S CORP	COM	500255104	3945	87792	SH	DEF	1

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

KOMAG INC	COM NEW	500453204	13913	952274	SH	DEF	3
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	310	11906	SH	DEF	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	36949	1270163	SH	DEF	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	60	2058	SH	DEF	2
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1833	63000	SH	DEF	10
KOOKMIN BK NEW	SPONSORED ADR	50049M109	546	14430	SH	DEF	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	13858	365887	SH	DEF	6
KOOKMIN BK NEW	SPONSORED ADR	50049M109	1492	30500	SH	DEF	7
KOPIN CORP	COM	500600101	17	2550	SH	DEF	12
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	24	2300	SH	DEF	2
KOREA EQUITY FD INC	COM	50063B104	109	22000	SH	DEF	12
KOREA FD	COM	500634100	79	4300	SH	DEF	12
KOS PHARMACEUTICALS INC	COM	500648100	30838	717000	SH	DEF	3
KOS PHARMACEUTICALS INC	COM	500648100	54	1250	SH	DEF	12
KOSAN BIOSCIENCES INC	COM	50064W107	49	5000	SH	DEF	12
KOSS CORP	COM	500692108	386	18692	SH	DEF	6
KRAFT FOODS INC	CL A	50075N104	1221	37900	SH	DEF	3
KRAFT FOODS INC	CL A	50075N104	81	2600	SH	DEF	11
KRAFT FOODS INC	CL A	50075N104	3819	118513	SH	DEF	12
KRAFT FOODS INC	CL A	50075N104	13	389	SH	DEF	2
KRAFT FOODS INC	CL A	50075n104	7	225	SH	DEF	4
KRAFT FOODS INC	CL A	50075N104	2033	63100	SH	DEF	6
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	212	11700	SH	DEF	9
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	54	2990	SH	DEF	12
KRISPY KREME DOUGHNUTS INC	COM	501014104	9	250	SH	DEF	2
KRISPY KREME DOUGHNUTS INC	COM	501014104	306	8359	SH	DEF	12
KROGER CO	COM	501044101	261	14350	SH	DEF	11
KROGER CO	COM	501044101	3936	212652	SH	DEF	12
KROGER CO	COM	501044101	2	100	SH	DEF	6
KROGER CO	COM	501044101	412580	22289571	SH	DEF	10
KROGER CO	COM	501044101	3631	151800	SH	DEF	7
KROGER CO	COM	501044101	5037	272120	SH	DEF	2
KROGER CO	COM	501044101	212837	11498500	SH	DEF	8
KROLL INC	COM	501049100	42	1632	SH	DEF	12
KRONOS INC	COM	501052104	114	2875	SH	DEF	12
KT CORP	SPONSORED ADR	48268K101	5999	314900	SH	DEF	3
KT CORP	SPONSORED ADR	48268K101	977	51210	SH	DEF	6
KULICKE & SOFFA INDS INC	COM	501242101	11155	775720	SH	DEF	3
KULICKE & SOFFA INDS INC	COM	501242101	50	3500	SH	DEF	12
KYOCERA CORP	ADR	501556203	28	450	SH	DEF	11
L S B BANCSHARES N C	COM	502158108	25	1417.48	SH	DEF	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	12167	236899	SH	DEF	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	592	11520	SH	DEF	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	4526	95721	SH	DEF	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	33	650	SH	DEF	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	3	50	SH	DEF	6
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	565	11000	SH	DEF	3
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	169	3285	SH	DEF	4
LA BARGE INC	COM	502470107	13	2400	SH	DEF	12
LA QUINTA CORP	PAIRED CTF	50419U202	27750	4328957	SH	DEF	6
LA QUINTA CORP	PAIRED CTF	50419U202	11	1691	SH	DEF	12
LA Z BOY INC	COM	505336107	6	250	SH	DEF	11
LA Z BOY INC	COM	505336107	16855	803400	SH	DEF	6
LABONE INC NEW	COM	50540L105	161	4950	SH	DEF	3
LABONE INC NEW	COM	50540L105	3	100	SH	DEF	12
LABOR READY INC	COM NEW	505401208	3766	287470	SH	DEF	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	255	6900	SH	DEF	6
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	226	6900	SH	DEF	11
LABORATORY CORP AMER HLDGS	COM NEW	50540r409	7	200	SH	DEF	4
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	606	16407	SH	DEF	12
LABRANCHE & CO INC	COM	505447102	16274	1396100	SH	DEF	6
LABRANCHE & CO INC	COM	505447102	7	450	SH	DEF	11

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

LACLEDE GROUP INC	COM	505597104	57	2000	SH	DEF	2
LACLEDE GROUP INC	COM	505597104	34	1187.6	SH	DEF	12
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	115	SH	DEF	1
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	17	SH	DEF	12
LAFARGE COPPEE S A	SPON ADR NEW	505861401	5803	258793	SH	DEF	6
LAFARGE NORTH AMERICA INC	COM	505862102	101	2500	SH	DEF	9
LAFARGE NORTH AMERICA INC	COM	505862102	17877	441180	SH	DEF	6
LAFARGE NORTH AMERICA INC	COM	505862102	117	2930	SH	DEF	11
LAFARGE NORTH AMERICA INC	COM	505862102	12	300	SH	DEF	3
LAFARGE NORTH AMERICA INC	COM	505862102	710	17530.27	SH	DEF	12
LAKELAND FINL CORP	COM	511656100	71	2000	SH	DEF	6
LAKELAND INDS INC	COM	511795106	67	3700	SH	DEF	12
LAKELAND INDS INC	COM	511795106	43	2385	SH	DEF	6
LAM RESEARCH CORP	COM	512807108	7003	216800	SH	DEF	3
LAM RESEARCH CORP	COM	512807108	300	9300	SH	DEF	5
LAM RESEARCH CORP	COM	512807108	423	13105	SH	DEF	12
LAMAR ADVERTISING CO	CL A	512815101	1723	46175	SH	DEF	12
LAMSON & SESSIONS CO	COM	513696104	593	102700	SH	DEF	6
LAN CHILE S A	SPONSORED ADR	501723100	4716	269500	SH	DEF	3
LANCASTER COLONY CORP	COM	513847103	63	1387	SH	DEF	12
LANCASTER COLONY CORP	COM	513847103	10	240	SH	DEF	11
LANCASTER COLONY CORP	COM	513847103	734	16250	SH	DEF	2
LANCE INC	COM	514606102	461	30700	SH	DEF	3
LANCE INC	COM	514606102	35	2325	SH	DEF	12
LANDAMERICA FINL GROUP INC	COM	514936103	22247	425700	SH	DEF	3
LANDAMERICA FINL GROUP INC	COM	514936103	20261	387700	SH	DEF	6
LANDAMERICA FINL GROUP INC	COM	514936103	42	800	SH	DEF	12
LANDAUER INC	COM	51476K103	1452	34250	SH	DEF	9
LANDAUER INC	COM	51476K103	4	100	SH	DEF	12
LANDEC CORP	COM	514766104	1	200	SH	DEF	12
LANDSTAR SYS INC	COM	515098101	5341	140410	SH	DEF	3
LANDSTAR SYS INC	COM	515098101	548	14394	SH	DEF	12
LANOPTICS LTD	ORD	M6706C103	268	27551	SH	DEF	12
LANTRONIX INC	COM	516548104	0	300	SH	DEF	12
LARGE SCALE BIOLOGY CORP	COM	517053104	2	1000	SH	DEF	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	37	2000	SH	DEF	2
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	719	38750	SH	DEF	3
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	414	22305	SH	DEF	12
LASERSCOPE	COM	518081104	2	100	SH	DEF	12
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	35	2276.03	SH	DEF	12
LATIN AMERN DISCOVERY FD INC	COM	51828C106	6	500	SH	DEF	12
LATITUDE COMMUNICATIONS INC	COM	518292107	14	3450	SH	DEF	12
LATTICE SEMICONDUCTOR CORP	COM	518415104	75	7700	SH	DEF	12
LAUDER ESTEE COS INC	CL A	518439104	56	1425	SH	DEF	2
LAUDER ESTEE COS INC	CL A	518439104	12	328	SH	DEF	11
LAUDER ESTEE COS INC	CL A	518439104	505	12873	SH	DEF	12
LAUREL CAP GROUP INC	COM	518629100	172	6950	SH	DEF	12
LAZARE KAPLAN INTL INC	COM	521078105	56	8100	SH	DEF	12
LCA-VISION INC	COM PAR \$.001	501803308	1	45	SH	DEF	12
LCA-VISION INC	COM PAR \$.001	501803308	1665	78630	SH	DEF	3
LCA-VISION INC	COM PAR \$.001	501803308	11	500	SH	DEF	2
LEAPFROG ENTERPRISES INC	CL A	52186N106	68	2550	SH	DEF	12
LEAR CORP	COM	521865105	150	2450	SH	DEF	6
LEAR CORP	COM	521865105	41080	669825	SH	DEF	3
LEAR CORP	COM	521865105	635	10350	SH	DEF	5
LEAR CORP	COM	521865105	220	3595	SH	DEF	12
LEARNING TREE INTL INC	COM	522015106	9650	554485	SH	DEF	6
LEE ENTERPRISES INC	COM	523768109	182	4425	SH	DEF	11
LEE ENTERPRISES INC	COM	523768109	3539	81072	SH	DEF	12
LEE ENTERPRISES INC	COM	523768109	48	1100	SH	DEF	4
LEESPORT FINANCIAL CORP	COM	524477106	5	210	SH	DEF	12
LEGG MASON INC	COM	524901105	20211	270888	SH	DEF	11

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

LEGG MASON INC	COM	524901105	162	2100	SH	DEF	4
LEGG MASON INC	COM	524901105	6329	82005	SH	DEF	1
LEGG MASON INC	COM	524901105	26430	342443	SH	DEF	12
LEGG MASON INC	COM	524901105	390	5054	SH	DEF	8
LEGG MASON INC	COM	524901105	4561	59100	SH	DEF	2
LEGETT & PLATT INC	COM	524660107	11773	544285	SH	DEF	4
LEGETT & PLATT INC	COM	524660107	6080	281095	SH	DEF	5
LEGETT & PLATT INC	COM	524660107	612	28300	SH	DEF	2
LEGETT & PLATT INC	COM	524660107	112	5200	SH	DEF	12
LEGETT & PLATT INC	COM	524660107	2	90	SH	DEF	6
LEHMAN BROS HLDGS INC	COM	524908100	493	6380	SH	DEF	12
LEHMAN BROS HLDGS INC	COM	524908100	1932	25020	SH	DEF	6
LEHMAN BROS HLDGS INC	COM	524908100	1730	22400	SH	DEF	3
LEHMAN BROS HLDGS INC	COM	524908100	55	710	SH	DEF	11
LEHMAN BROS HLDGS INC	COM	524908100	262	3397	SH	DEF	2
LEHMAN BROS HLDGS INC	COM	524908100	182	2355	SH	DEF	4
LEHMAN BROS HLDGS INC	COM	524908100	1021	13225	SH	DEF	5
LENNAR CORP	CL A	526057104	46345	482760	SH	DEF	3
LENNAR CORP	CL B	526057302	37	402	SH	DEF	12
LENNAR CORP	CL B	526057302	30	250	SH	DEF	7
LENNAR CORP	CL A	526057104	204	2126	SH	DEF	12
LENNAR CORP	CL A	526057104	154	1600	SH	DEF	4
LENNAR CORP	CL A	526057104	310	2500	SH	DEF	7
LENNAR CORP	CL A	526057104	32	330	SH	DEF	2
LENNOX INTL INC	COM	526107107	19838	1187900	SH	DEF	3
LENNOX INTL INC	COM	526107107	12	750	SH	DEF	11
LENNOX INTL INC	COM	526107107	9173	549300	SH	DEF	6
LEUCADIA NATL CORP	COM	527288104	50	1080	SH	DEF	6
LEUCADIA NATL CORP	COM	527288104	1243	26955	SH	DEF	12
LEUCADIA NATL CORP	COM	527288104	124	2700	SH	DEF	4
LEUCADIA NATL CORP	COM	527288104	5	100	SH	DEF	2
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	199066	34923900	SH	DEF	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1441	252795	SH	DEF	12
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	20374	3574400	SH	DEF	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	15	2000	SH	DEF	7
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	184246	32323900	SH	DEF	10
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	3920	687800	SH	DEF	6
LEXINGTON CORP PPTYS TR	COM	529043101	29	1415	SH	DEF	2
LEXMARK INTL NEW	CL A	529771107	8	100	SH	DEF	2
LEXMARK INTL NEW	CL A	529771107	594	7550	SH	DEF	5
LEXMARK INTL NEW	CL A	529771107	120	1524	SH	DEF	12
LIBBEY INC	COM	529898108	7493	263100	SH	DEF	6
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	793	83867.99	SH	DEF	12
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	147	21490	SH	DEF	12
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	10647	15940000	PRN	DEF	
LIBERTY MEDIA CORP NEW	COM SER A	530718105	194	16325	SH	DEF	4
LIBERTY MEDIA CORP NEW	COM SER A	530718105	85	7172	SH	DEF	2
LIBERTY MEDIA CORP NEW	COM SER A	530718105	37371	3143100	SH	DEF	10
LIBERTY MEDIA CORP NEW	COM SER A	530718105	1602	134887	SH	DEF	9
LIBERTY MEDIA CORP NEW	COM SER A	530718105	7017	590121	SH	DEF	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	8305	698495	SH	DEF	12
LIBERTY MEDIA CORP NEW	DEB 0.750% 3/3	530718AF2	1	1000	SH	DEF	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	127	12303	SH	DEF	11
LIBERTY MEDIA CORP NEW	COM SER A	530718105	6547	550617	SH	DEF	1
LIBERTY PPTY TR	SH BEN INT	531172104	322	8290	SH	DEF	12
LIBERTY PPTY TR	SH BEN INT	531172104	392	10347	SH	DEF	9
LIBERTY PPTY TR	SH BEN INT	531172104	125	3300	SH	DEF	11
LIFECORE BIOMEDICAL INC	COM	532187101	3	500	SH	DEF	12
LIFELINE SYS INC	COM	532192101	5	252	SH	DEF	12
LIFEPOINT HOSPITALS INC	COM	53219L109	89	3028	SH	DEF	12
LIFEPOINT HOSPITALS INC	COM	53219L109	33529	1138500	SH	DEF	13
LIFEPOINT HOSPITALS INC	COM	53219L109	2559	86900	SH	DEF	8

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

LIFEPOINT HOSPITALS INC	COM	53219L109	2	66	SH	DEF	2
LIFEPOINT HOSPITALS INC	COM	53219L109	11	400	SH	DEF	11
LIGAND PHARMACEUTICALS INC	CL B	53220K207	12	800	SH	DEF	12
LILLY ELI & CO	COM	532457108	9639	137052	SH	DEF	12
LILLY ELI & CO	COM	532457108	11372	161696	SH	DEF	1
LILLY ELI & CO	COM	532457108	1618	23002	SH	DEF	2
LILLY ELI & CO	COM	532457108	877	12475	SH	DEF	5
LILLY ELI & CO	COM	532457108	18	200	SH	DEF	7
LILLY ELI & CO	COM	532457108	35	500	SH	DEF	4
LILLY ELI & CO	COM	532457108	1574	23298	SH	DEF	9
LILLY ELI & CO	COM	532457108	11765	167287	SH	DEF	3
LILLY ELI & CO	COM	532457108	922	14159	SH	DEF	11
LIMITED BRANDS INC	COM	532716107	593	32890.49	SH	DEF	12
LIMITED BRANDS INC	COM	532716107	724	40130	SH	DEF	2
LIMITED BRANDS INC	COM	532716107	343	19005	SH	DEF	6
LINCARE HLDGS INC	COM	532791100	1505	50127	SH	DEF	12
LINCOLN ELEC HLDGS INC	COM	533900106	22	900	SH	DEF	12
LINCOLN ELEC HLDGS INC	COM	533900106	17389	702869	SH	DEF	6
LINCOLN NATL CONV SECS FD IN	COM	534183108	16	1200	SH	DEF	12
LINCOLN NATL CORP IND	COM	534187109	279	7358	SH	DEF	11
LINCOLN NATL CORP IND	COM	534187109	5393	133589	SH	DEF	2
LINCOLN NATL CORP IND	COM	534187109	846	20945	SH	DEF	12
LINCOLN NATL CORP IND	COM	534187109	394	9770	SH	DEF	6
LINCOLN NATL INCOME FD	COM	534217104	44	3000	SH	DEF	12
LINEAR TECHNOLOGY CORP	COM	535678106	1355	32209	SH	DEF	12
LINEAR TECHNOLOGY CORP	COM	535678106	39	1000	SH	DEF	11
LINEAR TECHNOLOGY CORP	COM	535678106	11578	275210	SH	DEF	1
LINEAR TECHNOLOGY CORP	COM	535678106	332	7900	SH	DEF	5
LINENS N THINGS INC	COM	535679104	29	955	SH	DEF	12
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	1	76	SH	DEF	12
LITHIA MTRS INC	CL A	536797103	4329	171700	SH	DEF	6
LITTELFUSE INC	COM	537008104	697	24180	SH	DEF	12
LIVEPERSON INC	COM	538146101	4	700	SH	DEF	12
LIVEPERSON INC	COM	538146101	101	20162	SH	DEF	1
LIZ CLAIBORNE INC	COM	539320101	459	12954.66	SH	DEF	12
LIZ CLAIBORNE INC	COM	539320101	19620	553290	SH	DEF	6
LIZ CLAIBORNE INC	COM	539320101	267	7525	SH	DEF	5
LL & E RTY TR	UNIT BEN INT	502003106	15	3300	SH	DEF	12
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	5673	174300	SH	DEF	10
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	1374	42200	SH	DEF	8
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	283	8695	SH	DEF	6
LNR PPTY CORP	COM	501940100	35	700	SH	DEF	12
LNR PPTY CORP	COM	501940100	2	50	SH	DEF	6
LOCAL FINL CORP	COM	539553107	4851	233100	SH	DEF	6
LOCKHEED MARTIN CORP	COM	539830109	9	168	SH	DEF	6
LOCKHEED MARTIN CORP	COM	539830109	2491	48461.19	SH	DEF	12
LOCKHEED MARTIN CORP	COM	539830109	7780	151360	SH	DEF	1
LOCKHEED MARTIN CORP	COM	539830109	584	11368	SH	DEF	2
LOEWS CORP	COM	540424108	1611	32575	SH	DEF	2
LOEWS CORP	COM	540424108	20634	417285	SH	DEF	6
LOEWS CORP	CAROLNA GP STK	540424207	13	500	SH	DEF	12
LOEWS CORP	NOTE 3.125% 9/1	540424AL2	36677	20670000	PRN	DEF	
LOEWS CORP	COM	540424108	952	19250	SH	DEF	12
LOGITECH INTERNATIONAL S A	SPONSORED ADR	541419107	9866	231870	SH	DEF	6
LONE STAR STEAKHOUSE SALOON	COM	542307103	24	1025	SH	DEF	12
LONE STAR STEAKHOUSE SALOON	COM	542307103	27063	1165186	SH	DEF	6
LONE STAR TECHNOLOGIES INC	COM	542312103	2	100	SH	DEF	12
LONGS DRUG STORES CORP	COM	543162101	16	630	SH	DEF	12
LONGS DRUG STORES CORP	COM	543162101	336	13600	SH	DEF	3
LOOKSMART LTD	COM	543442107	1	350	SH	DEF	12
LOUISIANA PAC CORP	COM	546347105	57	3170	SH	DEF	2
LOUISIANA PAC CORP	COM	546347105	1	53	SH	DEF	12

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

LOWES COS INC	COM	548661107	4170	76180	SH	DEF	11
LOWES COS INC	NOTE	2/1 548661CF2	275	3000	SH	DEF	12
LOWES COS INC	COM	548661107	9292	167762	SH	DEF	12
LOWES COS INC	COM	548661107	2320	41888	SH	DEF	3
LOWES COS INC	COM	548661107	1	15	SH	DEF	6
LOWES COS INC	COM	548661107	5893	106383	SH	DEF	2
LOWES COS INC	COM	548661107	1007	18175	SH	DEF	5
LOWES COS INC	COM	548661107	161	2900	SH	DEF	4
LSB CORP	COM	50215P100	17	1000	SH	DEF	12
LSI INDS INC	COM	50216C108	11	815	SH	DEF	12
LSI LOGIC CORP	COM	502161102	523	50145	SH	DEF	9
LSI LOGIC CORP	COM	502161102	12	1400	SH	DEF	2
LSI LOGIC CORP	COM	502161102	184	20770	SH	DEF	6
LSI LOGIC CORP	COM	502161102	87	9843	SH	DEF	12
LTC PPTYS INC	COM	502175102	286	19400	SH	DEF	12
LTX CORP	COM	502392103	13	1000	SH	DEF	11
LTX CORP	COM	502392103	132	8770	SH	DEF	12
LUBRIZOL CORP	COM	549271104	676	20800	SH	DEF	3
LUBRIZOL CORP	COM	549271104	271	8325	SH	DEF	5
LUBRIZOL CORP	COM	549271104	15989	491670	SH	DEF	6
LUBRIZOL CORP	COM	549271104	491	15200	SH	DEF	9
LUBRIZOL CORP	COM	549271104	978	30060	SH	DEF	12
LUBRIZOL CORP	COM	549271104	11	340	SH	DEF	11
LUCENT TECHNOLOGIES INC	COM	549463107	37	13007	SH	DEF	2
LUCENT TECHNOLOGIES INC	COM	549463107	28	10000	SH	DEF	
LUCENT TECHNOLOGIES INC	COM	549463107	1755	617900	SH	DEF	12
LUCENT TECHNOLOGIES INC	COM	549463107	2279	802312	SH	DEF	6
LUCENT TECHNOLOGIES INC	COM	549463107	34	13816	SH	DEF	11
LUCENT TECHNOLOGIES INC	COM	549463107	2	618	SH	DEF	4
LUMENIS LTD	SHS	M6778Q105	3	2550	SH	DEF	12
LYDALL INC DEL	COM	550819106	3	262	SH	DEF	12
LYON WILLIAM HOMES	COM	552074106	3	40	SH	DEF	12
LYONDELL CHEMICAL CO	COM	552078107	4170	246000	SH	DEF	6
LYONDELL CHEMICAL CO	COM	552078107	324	19090	SH	DEF	12
M & T BK CORP	COM	55261F104	1052	10700	SH	DEF	3
M & T BK CORP	COM	55261F104	2983	30345	SH	DEF	5
M & T BK CORP	COM	55261f104	19557	198955	SH	DEF	4
M & T BK CORP	COM	55261F104	6589	67025	SH	DEF	1
M & T BK CORP	COM	55261F104	809	8233.78	SH	DEF	12
M D C HLDGS INC	COM	552676108	19578	303532	SH	DEF	3
M D C HLDGS INC	COM	552676108	42	650	SH	DEF	12
M D C HLDGS INC	COM	552676108	3582	55539	SH	DEF	6
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	10	600	SH	DEF	12
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	10149	259900	SH	DEF	3
MACDERMID INC	COM	554273102	25	725	SH	DEF	12
MACERICH CO	COM	554382101	56	1250	SH	DEF	12
MACERICH CO	COM	554382101	33363	749720	SH	DEF	3
MACK CALI RLTY CORP	COM	554489104	1869	44915	SH	DEF	2
MACK CALI RLTY CORP	COM	554489104	42	1000	SH	DEF	1
MACK CALI RLTY CORP	COM	554489104	696	16725.2	SH	DEF	12
MACROMEDIA INC	COM	556100105	647	36245	SH	DEF	12
MACROVISION CORP	COM	555904101	11906	527060	SH	DEF	3
MADDEN STEVEN LTD	COM	556269108	1518	74430	SH	DEF	3
MADDEN STEVEN LTD	COM	556269108	3170	155400	SH	DEF	6
MAF BANCORP INC	COM	55261R108	14393	343497	SH	DEF	4
MAF BANCORP INC	COM	55261R108	4	100	SH	DEF	12
MAF BANCORP INC	COM	55261R108	16320	389489	SH	DEF	6
MAF BANCORP INC	COM	55261R108	4020	95950	SH	DEF	5
MAF BANCORP INC	COM	55261R108	96	2299	SH	DEF	2
MAF BANCORP INC	COM	55261R108	202	4819	SH	DEF	3
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP	559080106	5942	118835	SH	DEF	12
MAGELLAN PETE CORP	COM	559091301	4	3000	SH	DEF	12

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

MAGNA ENTMT CORP	CL A	559211107	2	240	SH	DEF	7
MAGNA ENTMT CORP	CL A	559211107	4618	914100	SH	DEF	6
MAGNA ENTMT CORP	CL A	559211107	5	1000	SH	DEF	12
MAGNA INTL INC	CL A	559222401	478	5975	SH	DEF	5
MAGNA INTL INC	CL A	559222401	19646	188830	SH	DEF	7
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	2	250	SH	DEF	12
MAGUIRE PPTYS INC	COM	559775101	16	730	SH	DEF	11
MAGUIRE PPTYS INC	COM	559775101	538	22130	SH	DEF	12
MAGUIRE PPTYS INC	COM	559775101	3700	152250	SH	DEF	3
MAGYAR TAVKOZLESI RT	SPONSORED ADR	559776109	250000	13000	SH	DEF	
MAIN STR BKS INC NEW	COM	56034R102	16	586	SH	DEF	2
MAINE & MARITIMES CORP	COM	560377103	4	100	SH	DEF	6
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	78	2546	SH	DEF	12
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	1182	38545	SH	DEF	6
MAIR HOLDINGS INC	COM	560635104	5495	751624	SH	DEF	6
MAJOR AUTOMOTIVE COS INC	COM	560775108	1	1000	SH	DEF	12
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	16	2300	SH	DEF	12
MANAGED HIGH YIELD PLUS FD I	COM	561911108	84	14665	SH	DEF	12
MANAGED MUNS PORTFOLIO INC	COM	561662107	43	3800	SH	DEF	12
MANATRON INC	COM	562048108	79	10000	SH	DEF	12
MANDALAY RESORT GROUP	COM	562567107	111800	2500000	SH	DEF	10
MANDALAY RESORT GROUP	COM	562567107	8009	179100	SH	DEF	8
MANDALAY RESORT GROUP	COM	562567107	8707	194700	SH	DEF	3
MANDALAY RESORT GROUP	COM	562567107	1029	23011.96	SH	DEF	12
MANITOWOC INC	COM	563571108	22	700	SH	DEF	2
MANITOWOC INC	COM	563571108	8844	283235	SH	DEF	6
MANITOWOC INC	COM	563571108	5	150	SH	DEF	12
MANITOWOC INC	COM	563571108	179	6750	SH	DEF	11
MANNATECH INC	COM	563771104	4	350	SH	DEF	12
MANOR CARE INC NEW	COM	564055101	149	4300	SH	DEF	12
MANOR CARE INC NEW	COM	564055101	47	1350	SH	DEF	2
MANPOWER INC	COM	56418H100	5367	114000	SH	DEF	8
MANPOWER INC	COM	56418H100	75375	1601000	SH	DEF	10
MANPOWER INC	COM	56418H100	167	3542	SH	DEF	12
MANPOWER INC	DBCV	56418HAC4	833	12000	SH	DEF	12
MANTECH INTL CORP	CL A	564563104	211	8468	SH	DEF	12
MANUFACTURED HOME CMNTYS INC	COM	564682102	75	2000	SH	DEF	1
MANUFACTURED HOME CMNTYS INC	COM	564682102	11	300	SH	DEF	12
MANUGISTICS GROUP INC	COM	565011103	24	3800	SH	DEF	12
MANULIFE FINL CORP	COM	56501R106	81	2500	SH	DEF	2
MANULIFE FINL CORP	COM	56501R106	73911	1766087	SH	DEF	7
MANULIFE FINL CORP	COM	56501R106	4240	131600	SH	DEF	3
MANULIFE FINL CORP	COM	56501R106	158	4894	SH	DEF	12
MAPINFO CORP	COM	565105103	70	6975	SH	DEF	12
MARATHON OIL CORP	COM	565849106	17752	536470	SH	DEF	3
MARATHON OIL CORP	COM	565849106	107	3230	SH	DEF	2
MARATHON OIL CORP	COM	565849106	62	2000	SH	DEF	11
MARATHON OIL CORP	COM	565849106	8763	264830	SH	DEF	6
MARATHON OIL CORP	COM	565849106	3034	91685.72	SH	DEF	12
MARCUS CORP	COM	566330106	31	1909	SH	DEF	12
MARIMBA INC	COM	56781Q109	50	9000	SH	DEF	12
MARINE PRODS CORP	COM	568427108	3	185	SH	DEF	12
MARINEMAX INC	COM	567908108	3663	188500	SH	DEF	6
MARKEL CORP	COM	570535104	152	600	SH	DEF	12
MARKEL CORP	COM	570535104	550	2114	SH	DEF	11
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	433	10645	SH	DEF	12
MARLTON TECHNOLOGIES INC	COM	571263102	0	250	SH	DEF	12
MARRIOTT INTL INC NEW	CL A	571903202	1824	39480.4	SH	DEF	12
MARRIOTT INTL INC NEW	CL A	571903202	9	200	SH	DEF	11
MARSH & MCLENNAN COS INC	COM	571748102	20194	421670	SH	DEF	6
MARSH & MCLENNAN COS INC	COM	571748102	1007	21030	SH	DEF	2
MARSH & MCLENNAN COS INC	COM	571748102	4357	90972.43	SH	DEF	12

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

MARSH & MCLENNAN COS INC	COM	571748102	556	11600	SH	DEF	1
MARSH & MCLENNAN COS INC	COM	571748102	1077	22561	SH	DEF	11
MARSH & MCLENNAN COS INC	COM	571748102	15	315	SH	DEF	4
MARSH & MCLENNAN COS INC	COM	571748102	3319	70477	SH	DEF	9
MARSH & MCLENNAN COS INC	COM	571748102	3571	74560	SH	DEF	3
MARSHALL & ILSLEY CORP	COM	571834100	2027	53000	SH	DEF	1
MARSHALL & ILSLEY CORP	COM	571834100	671	17550	SH	DEF	2
MARSHALL & ILSLEY CORP	COM	571834100	152	3980	SH	DEF	6
MARSHALL & ILSLEY CORP	COM	571834100	178	4665	SH	DEF	12
MARSHALL & ILSLEY CORP	COM	571834100	15266	399100	SH	DEF	3
MARTEK BIOSCIENCES CORP	COM	572901106	84	1300	SH	DEF	12
MARTEK BIOSCIENCES CORP	COM	572901106	154	2622	SH	DEF	11
MARTEK BIOSCIENCES CORP	COM	572901106	3704	56910	SH	DEF	3
MARTEN TRANS LTD	COM	573075108	79	5160	SH	DEF	12
MARTHA STEWART LIVING OMNIME	CL A	573083102	54	5500	SH	DEF	12
MARTIN MARIETTA MATLS INC	COM	573284106	36	1000	SH	DEF	11
MARTIN MARIETTA MATLS INC	COM	573284106	95	2025	SH	DEF	12
MARTIN MARIETTA MATLS INC	COM	573284106	168	3575	SH	DEF	4
MARTIN MARIETTA MATLS INC	COM	573284106	12295	261760	SH	DEF	6
MARTIN MARIETTA MATLS INC	COM	573284106	891	18963	SH	DEF	2
MARTIN MIDSTREAM PRTRNS L P	UNIT L P INT	573331105	24	800	SH	DEF	12
MARVEL ENTERPRISES INC	COM	57383M108	33	1150	SH	DEF	12
MARVEL ENTERPRISES INC	COM	57383M108	1842	63270	SH	DEF	3
MARVEL ENTERPRISES INC	COM	57383M108	15	500	SH	DEF	2
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	347	9155	SH	DEF	12
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1620	42700	SH	DEF	3
MASCO CORP	COM	574599106	4	150	SH	DEF	6
MASCO CORP	COM	574599106	336	12271	SH	DEF	2
MASCO CORP	COM	574599106	273	9950	SH	DEF	5
MASCO CORP	COM	574599106	124	4988	SH	DEF	11
MASCO CORP	COM	574599106	20931	763630	SH	DEF	3
MASCO CORP	COM	574599106	2695	98318.19	SH	DEF	12
MASONITE INTL CORP	COM	575384102	16874	487700	SH	DEF	7
MASSBANK CORP READ MASS	COM	576152102	51	1200	SH	DEF	1
MASSBANK CORP READ MASS	COM	576152102	26	600	SH	DEF	12
MASSEY ENERGY CORP	COM	576206106	-28	-1332	SH	DEF	12
MASSMUTUAL CORPORATE INVS IN	COM	576292106	474	20716.75	SH	DEF	12
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	84	7200	SH	DEF	12
MASTEC INC	COM	576323109	38	2595	SH	DEF	12
MATRITECH INC	COM	576818108	1	300	SH	DEF	12
MATRIX BANCORP INC	COM	576819106	586	63400	SH	DEF	6
MATRIX SVC CO	COM	576853105	2023	111680	SH	DEF	3
MATRIX INITIATIVES INC	COM	57685L105	27	1500	SH	DEF	12
MATSUSHITA ELEC INDL	ADR	576879209	44	3150	SH	DEF	2
MATTEL INC	COM	577081102	389	20163.3	SH	DEF	12
MATTEL INC	COM	577081102	50	2596	SH	DEF	2
MATTEL INC	COM	577081102	3358	174250	SH	DEF	6
MATTEL INC	COM	577081102	57	3004	SH	DEF	11
MATTEL INC	COM	577081102	2917	151400	SH	DEF	8
MATTEL INC	COM	577081102	40467	2100000	SH	DEF	10
MATTEL INC	COM	577081102	14	747	SH	DEF	1
MATTSON TECHNOLOGY INC	COM	577223100	37	3000	SH	DEF	12
MAVERICK TUBE CORP	COM	577914104	4	200	SH	DEF	12
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	2071	92040	SH	DEF	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	300	6050	SH	DEF	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	28	630	SH	DEF	11
MAXIM INTEGRATED PRODS INC	COM	57772K101	202	4047.73	SH	DEF	12
MAXIMUS INC	COM	577933104	59	1520	SH	DEF	12
MAXIMUS INC	COM	577933104	2735	69900	SH	DEF	3
MAXTOR CORP	COM NEW	577729205	65	5830	SH	DEF	4
MAXTOR CORP	COM NEW	577729205	11	1032	SH	DEF	12
MAXTOR CORP	COM NEW	577729205	64	5500	SH	DEF	11

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

MAXTOR CORP	COM NEW	577729205	22119	1992730	SH	DEF	3
MAXWELL SHOE INC	CL A	577766108	2575	151850	SH	DEF	6
MAXWELL TECHNOLOGIES INC	COM	577767106	2	225	SH	DEF	12
MAY DEPT STORES CO	COM	577778103	377	12973	SH	DEF	2
MAY DEPT STORES CO	COM	577778103	1294	43701	SH	DEF	9
MAY DEPT STORES CO	COM	577778103	4942	170000	SH	DEF	10
MAY DEPT STORES CO	COM	577778103	20035	689183	SH	DEF	6
MAY DEPT STORES CO	COM	577778103	436	14985	SH	DEF	5
MAY DEPT STORES CO	COM	577778103	74	2800	SH	DEF	11
MAY DEPT STORES CO	COM	577778103	1592	54772	SH	DEF	12
MAYTAG CORP	COM	578592107	125	4480	SH	DEF	2
MAYTAG CORP	COM	578592107	15297	549250	SH	DEF	6
MAYTAG CORP	COM	578592107	4	150	SH	DEF	4
MAYTAG CORP	COM	578592107	259	9300	SH	DEF	12
MB FINANCIAL INC NEW	COM	55264U108	12078	331825	SH	DEF	3
MB FINANCIAL INC NEW	COM	55264U108	164	4500	SH	DEF	12
MBIA CAP CLAYMORE MNG DUR IN	COM	55266X100	69	4501.45	SH	DEF	12
MBIA INC	COM	55262C100	15	260	SH	DEF	6
MBIA INC	COM	55262C100	2230	44514	SH	DEF	9
MBIA INC	COM	55262C100	121	2124	SH	DEF	11
MBIA INC	COM	55262C100	430	7260	SH	DEF	2
MBIA INC	COM	55262C100	495	8349	SH	DEF	1
MBIA INC	COM	55262C100	317	5351	SH	DEF	12
MBNA CORP	COM	55262L100	17078	687257	SH	DEF	3
MBNA CORP	COM	55262L100	2785	112053	SH	DEF	2
MBNA CORP	COM	55262L100	789	31753	SH	DEF	5
MBNA CORP	COM	55262L100	967	40608	SH	DEF	11
MBNA CORP	COM	55262L100	728	29300	SH	DEF	6
MBNA CORP	COM	552621100	37	1501	SH	DEF	4
MBNA CORP	COM	55262L100	8764	352666	SH	DEF	12
MBNA CORP	COM	55262L100	25	780	SH	DEF	7
MCCLATCHY CO	CL A	579489105	1006	14619	SH	DEF	12
MCCLATCHY CO	CL A	579489105	69	1000	SH	DEF	4
MCCLATCHY CO	CL A	579489105	26	400	SH	DEF	11
MCCLATCHY CO	CL A	579489105	220	3200	SH	DEF	5
MCCORMICK & CO INC	COM NON VTG	579780206	967	32641	SH	DEF	9
MCCORMICK & CO INC	COM NON VTG	579780206	493	17092	SH	DEF	11
MCCORMICK & CO INC	COM NON VTG	579780206	21644	719056	SH	DEF	2
MCCORMICK & CO INC	COM NON VTG	579780206	5386	178932	SH	DEF	12
MCCORMICK & CO INC	COM VTG	579780107	748	25072	SH	DEF	12
MCCORMICK & CO INC	COM NON VTG	579780206	10265	341025	SH	DEF	1
MCDATA CORP	CL A	580031201	10	1022	SH	DEF	12
MCDATA CORP	CL A	580031201	0	5	SH	DEF	2
MCDATA CORP	CL B	580031102	48	5000	SH	DEF	12
MCDERMOTT INTL INC	COM	580037109	4	300	SH	DEF	12
MCDONALDS CORP	COM	580135101	1275	50681	SH	DEF	9
MCDONALDS CORP	COM	580135101	7850	316142	SH	DEF	12
MCDONALDS CORP	COM	580135101	13	400	SH	DEF	7
MCDONALDS CORP	COM	580135101	8980	361643	SH	DEF	2
MCDONALDS CORP	COM	580135101	10	420	SH	DEF	4
MCDONALDS CORP	COM	580135101	236	9490	SH	DEF	5
MCDONALDS CORP	COM	580135101	13589	547295	SH	DEF	3
MCDONALDS CORP	COM	580135101	26843	1081078	SH	DEF	6
MCDONALDS CORP	COM	580135101	1197	49121	SH	DEF	11
MCG CAPITAL CORP	COM	58047P107	59	3000	SH	DEF	12
MCG CAPITAL CORP	COM	58047P107	293	15000	SH	DEF	8
MCGRATH RENTCORP	COM	580589109	3862	141716	SH	DEF	6
MCGRATH RENTCORP	COM	580589109	46	1700	SH	DEF	12
MCGRAW HILL COS INC	COM	580645109	127	1820	SH	DEF	9
MCGRAW HILL COS INC	COM	580645109	210	3000	SH	DEF	1
MCGRAW HILL COS INC	COM	580645109	614	8780.92	SH	DEF	12
MCGRAW HILL COS INC	COM	580645109	56	800	SH	DEF	4

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

MCGRAW HILL COS INC	COM	580645109	7439	106386	SH	DEF	3
MCGRAW HILL COS INC	COM	580645109	4085	58429	SH	DEF	2
MCKESSON CORP	COM	58155Q103	5184	161186	SH	DEF	12
MCKESSON CORP	COM	58155Q103	26498	823950	SH	DEF	3
MCKESSON CORP	COM	58155Q103	402	12300	SH	DEF	11
MCKESSON CORP	COM	58155Q103	510564	15875735	SH	DEF	10
MCKESSON CORP	COM	58155Q103	8	200	SH	DEF	7
MCKESSON CORP	COM	58155Q103	38	1190	SH	DEF	2
MCKESSON CORP	COM	58155Q103	20145	626385	SH	DEF	6
MCKESSON CORP	COM	58155Q103	260644	8104600	SH	DEF	8
MCLEODUSA INC	CL A	582266706	89	60409	SH	DEF	12
MCMORAN EXPLORATION CO	COM	582411104	44	2328	SH	DEF	12
MCRAE INDS INC	CL A	582757209	4	400	SH	DEF	12
MDS INC	COM	55269P302	18558	928820	SH	DEF	7
MDU RES GROUP INC	COM	552690109	64	2700	SH	DEF	2
MDU RES GROUP INC	COM	552690109	289	12152.77	SH	DEF	12
MDU RES GROUP INC	COM	552690109	94	3960	SH	DEF	6
MDU RES GROUP INC	COM	552690109	6147	258155	SH	DEF	3
MDU RES GROUP INC	COM	552690109	35	1250	SH	DEF	11
MEADE INSTRUMENTS CORP	COM	583062104	28	8100	SH	DEF	12
MEADWESTVACO CORP	COM	583334107	2135	71750	SH	DEF	6
MEADWESTVACO CORP	COM	583334107	812	27292	SH	DEF	2
MEADWESTVACO CORP	COM	583334107	929	31237	SH	DEF	5
MEADWESTVACO CORP	COM	583334107	188	6323	SH	DEF	12
MEASUREMENT SPECIALTIES INC	COM	583421102	8968	438940	SH	DEF	3
MECHANICAL TECHNOLOGY INC	COM	583538103	179	32715	SH	DEF	12
MED-DESIGN CORP	COM	583926100	11	2500	SH	DEF	12
MEDAMICUS INC	COM	584027106	1	100	SH	DEF	12
MEDAREX INC	COM	583916101	62	9900	SH	DEF	12
MEDCATH CORP	COM	58404W109	10	1000	SH	DEF	12
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	944	21494	SH	DEF	7
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1	18	SH	DEF	6
MEDCO HEALTH SOLUTIONS INC	COM	58405u102	14554	428186	SH	DEF	4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	5928	174406	SH	DEF	12
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	796	23412	SH	DEF	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	332	11164	SH	DEF	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	6421	188903	SH	DEF	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	128	3768	SH	DEF	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	102	3000	SH	DEF	3
MEDIA GEN INC	CL A	584404107	1745	26800	SH	DEF	3
MEDIA GEN INC	CL A	584404107	79	1220	SH	DEF	6
MEDIA GEN INC	CL A	584404107	27	430	SH	DEF	11
MEDIA GEN INC	CL A	584404107	33	500	SH	DEF	4
MEDIA GEN INC	CL A	584404107	142	2180	SH	DEF	12
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	5	500	SH	DEF	12
MEDICAL TECHNOLOGY SYS INC	COM PAR \$.01NW	58462R802	3	400	SH	DEF	12
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	570	7992	SH	DEF	12
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	26	400	SH	DEF	11
MEDIMMUNE INC	COM	584699102	86	2950	SH	DEF	11
MEDIMMUNE INC	COM	584699102	1297	51080	SH	DEF	12
MEDIMMUNE INC	COM	584699102	57	2250	SH	DEF	4
MEDIMMUNE INC	COM	584699102	1683	66265	SH	DEF	2
MEDIS TECHNOLOGIES LTD	COM	58500P107	60	5630	SH	DEF	12
MEDQUIST INC	COM	584949101	226	14101	SH	DEF	6
MEDSOURCE TECHNOLOGIES INC	COM	58505Y103	113	25000	SH	DEF	12
MEDTRONIC INC	COM	585055106	23887	491401	SH	DEF	2
MEDTRONIC INC	COM	585055106	34688	713599	SH	DEF	1
MEDTRONIC INC	COM	585055106	8341	171591	SH	DEF	12
MEDTRONIC INC	COM	585055106	69	1410	SH	DEF	4
MEDTRONIC INC	COM	585055106	1816	37355	SH	DEF	5
MEDTRONIC INC	COM	585055106	6514	136349	SH	DEF	11
MEDTRONIC INC	COM	585055106	12811	263544	SH	DEF	3

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

MELLON FINL CORP	COM	58551A108	11600	361243	SH	DEF	2
MELLON FINL CORP	COM	58551A108	18	571	SH	DEF	6
MELLON FINL CORP	COM	58551A108	487	15156	SH	DEF	4
MELLON FINL CORP	COM	58551A108	478	14875	SH	DEF	5
MELLON FINL CORP	COM	58551A108	5893	178833	SH	DEF	9
MELLON FINL CORP	COM	58551A108	764	24700	SH	DEF	11
MELLON FINL CORP	COM	58551A108	414	12900	SH	DEF	1
MELLON FINL CORP	COM	58551A108	1774	55245.17	SH	DEF	12
MEMBERWORKS INC	COM	586002107	15587	573700	SH	DEF	3
MENS WEARHOUSE INC	COM	587118100	19603	783800	SH	DEF	3
MENTOR CORP MINN	COM	587188103	613	25479	SH	DEF	12
MENTOR GRAPHICS CORP	COM	587200106	17429	1198720	SH	DEF	3
MENTOR GRAPHICS CORP	COM	587200106	193	13253	SH	DEF	12
MERCANTILE BANK CORP	COM	587376104	2039	55870	SH	DEF	3
MERCANTILE BANKSHARES CORP	COM	587405101	574	12600	SH	DEF	2
MERCANTILE BANKSHARES CORP	COM	587405101	4116	90300	SH	DEF	1
MERCANTILE BANKSHARES CORP	COM	587405101	210	4900	SH	DEF	11
MERCANTILE BANKSHARES CORP	COM	587405101	41	900	SH	DEF	4
MERCANTILE BANKSHARES CORP	COM	587405101	9685	212480	SH	DEF	12
MERCHANTS BANCSHARES	COM	588448100	1542	50650	SH	DEF	6
MERCK & CO INC	COM	589331107	8903	192699	SH	DEF	4
MERCK & CO INC	COM	589331107	6561	142000	SH	DEF	1
MERCK & CO INC	COM	589331107	27654	598564	SH	DEF	6
MERCK & CO INC	COM	589331107	2466	52314	SH	DEF	9
MERCK & CO INC	COM	589331107	7460	161467	SH	DEF	5
MERCK & CO INC	COM	589331107	31022	671473	SH	DEF	12
MERCK & CO INC	COM	589331107	4437	91294	SH	DEF	11
MERCK & CO INC	COM	589331107	5683	123000	SH	DEF	10
MERCK & CO INC	COM	589331107	19293	417602	SH	DEF	2
MERCK & CO INC	COM	589331107	10830	181380	SH	DEF	7
MERCK & CO INC	COM	589331107	37918	820731	SH	DEF	3
MERCURY COMPUTER SYS	COM	589378108	15	600	SH	DEF	12
MERCURY GENL CORP NEW	COM	589400100	147	3150	SH	DEF	12
MERCURY INTERACTIVE CORP	COM	589405109	962	19782	SH	DEF	12
MERCURY INTERACTIVE CORP	COM	589405109	3979	81815	SH	DEF	11
MEREDITH CORP	COM	589433101	9725	199240	SH	DEF	3
MEREDITH CORP	COM	589433101	44	900	SH	DEF	12
MERIDIAN BIOSCIENCE INC	COM	589584101	23	2173	SH	DEF	2
MERIDIAN GOLD INC	COM	589975101	75	5100	SH	DEF	12
MERIDIAN RESOURCE CORP	COM	589770109	9384	1580240	SH	DEF	6
MERISEL INC	COM PAR \$.01	589849306	1	100	SH	DEF	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	87	13378.5	SH	DEF	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	9	1400	SH	DEF	2
MERIT MED SYS INC	COM	589889104	681	30615	SH	DEF	12
MERIT MED SYS INC	COM	589889104	3635	163316	SH	DEF	3
MERITAGE CORP	COM	59001A102	13157	198410	SH	DEF	3
MERRILL LYNCH & CO INC	COM	590188108	28486	485697	SH	DEF	6
MERRILL LYNCH & CO INC	COM	590188108	22	370	SH	DEF	4
MERRILL LYNCH & CO INC	COM	590188108	1176	20289	SH	DEF	9
MERRILL LYNCH & CO INC	COM	590188108	543	9259	SH	DEF	2
MERRILL LYNCH & CO INC	COM	590188108	2824	37250	SH	DEF	7
MERRILL LYNCH & CO INC	COM	590188108	328	5845	SH	DEF	11
MERRILL LYNCH & CO INC	COM	590188108	1596	27205	SH	DEF	12
MERRILL LYNCH & CO INC	COM	590188108	24134	411490	SH	DEF	3
MESA AIR GROUP INC	COM	590479101	81	6500	SH	DEF	2
MESA AIR GROUP INC	COM	590479101	764	60800	SH	DEF	3
MESA LABS INC	COM	59064R109	255	25600	SH	DEF	6
MESA RTY TR	UNIT BEN INT	590660106	98	1750	SH	DEF	12
MET PRO CORP	COM	590876306	35	2166	SH	DEF	12
METAL MGMT INC	COM NEW	591097209	2984	80800	SH	DEF	3
METALS USA INC	COM NEW	591324207	11833	1175400	SH	DEF	6
METASOLV INC	COM	59139P104	26	10500	SH	DEF	5

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

METASOLV INC	COM	59139P104	1	447	SH	DEF	12
METHODE ELECTRS INC	CL A	591520200	62	5030	SH	DEF	12
METHODE ELECTRS INC	CL A	591520200	2310	188870	SH	DEF	3
METLIFE INC	COM	59156R108	2617	77714	SH	DEF	12
METLIFE INC	COM	59156R108	379	12262	SH	DEF	11
METLIFE INC	COM	59156R108	19054	565900	SH	DEF	3
METLIFE INC	COM	59156R108	741	21999	SH	DEF	5
METLIFE INC	COM	59156R108	26659	791765	SH	DEF	6
METRO GOLDWYN MAYER INC	COM	591610100	10	600	SH	DEF	12
METRO GOLDWYN MAYER INC	COM	591610100	6	330	SH	DEF	6
METRO ONE TELECOMMUNICATIONS	COM	59163F105	425	166628	SH	DEF	6
METROCORP BANCSHARES INC	COM	591650106	47	3188	SH	DEF	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	595	10900	SH	DEF	7
METTLER TOLEDO INTERNATIONAL	COM	592688105	6	150	SH	DEF	2
METTLER TOLEDO INTERNATIONAL	COM	592688105	23	540	SH	DEF	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	6131	145332	SH	DEF	6
MEXICO EQUITY & INCOME FD	COM	592834105	50	4856.79	SH	DEF	12
MEXICO FD INC	COM	592835102	25	1544	SH	DEF	12
MFA MTG INVTS INC	COM	55272X102	1773	181819	SH	DEF	12
MFA MTG INVTS INC	COM	55272X102	92	9600	SH	DEF	11
MFS CHARTER INCOME TR	SH BEN INT	552727109	390	44172	SH	DEF	12
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	174	25617	SH	DEF	12
MFS INTER INCOME TR	SH BEN INT	55273C107	771	112992	SH	DEF	12
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	130	20547	SH	DEF	12
MFS MUN INCOME TR	SH BEN INT	552738106	450	58966.41	SH	DEF	12
MGE ENERGY INC	COM	55277P104	28	900	SH	DEF	11
MGI PHARMA INC	COM	552880106	111	2700	SH	DEF	12
MGIC INVT CORP WIS	COM	552848103	619575	10881193	SH	DEF	10
MGIC INVT CORP WIS	COM	552848103	626	8500	SH	DEF	7
MGIC INVT CORP WIS	COM	552848103	15534	272820	SH	DEF	6
MGIC INVT CORP WIS	COM	552848103	164	3000	SH	DEF	11
MGIC INVT CORP WIS	COM	552848103	51	900	SH	DEF	2
MGIC INVT CORP WIS	COM	552848103	1367	24013	SH	DEF	12
MGIC INVT CORP WIS	COM	552848103	317879	5582700	SH	DEF	8
MGM MIRAGE	COM	552953101	750	19950	SH	DEF	12
MGM MIRAGE	COM	552953101	357	9500	SH	DEF	5
MGM MIRAGE	COM	552953101	5	100	SH	DEF	7
MGM MIRAGE	COM	552953101	8	200	SH	DEF	6
MGM MIRAGE	COM	552953101	79	2100	SH	DEF	4
MI DEVS INC	CL A SUB VTG	55304X104	59	1650	SH	DEF	7
MICHAELS STORES INC	COM	594087108	473	10700	SH	DEF	3
MICHAELS STORES INC	COM	594087108	198	4475	SH	DEF	12
MICRO THERAPEUTICS INC	COM	59500W100	2	500	SH	DEF	12
MICROCHIP TECHNOLOGY INC	COM	595017104	5243	157125	SH	DEF	1
MICROCHIP TECHNOLOGY INC	COM	595017104	5	150	SH	DEF	12
MICROCHIP TECHNOLOGY INC	COM	595017104	25	750	SH	DEF	2
MICROMUSE INC	COM	595094103	15	2200	SH	DEF	12
MICRON TECHNOLOGY INC	COM	595112103	135	10015	SH	DEF	12
MICRON TECHNOLOGY INC	COM	595112103	3198	237400	SH	DEF	6
MICRON TECHNOLOGY INC	COM	595112103	141	10475	SH	DEF	4
MICROS SYS INC	COM	594901100	540	12450	SH	DEF	12
MICROS SYS INC	COM	594901100	7288	168070	SH	DEF	3
MICROSEMI CORP	COM	595137100	2701	110200	SH	DEF	3
MICROSEMI CORP	COM	595137100	52	2100	SH	DEF	12
MICROSOFT CORP	COM	594918104	22926	832470	SH	DEF	10
MICROSOFT CORP	COM	594918104	36960	1350379	SH	DEF	1
MICROSOFT CORP	COM	594918104	33770	1226233	SH	DEF	12
MICROSOFT CORP	COM	594918104	13352	379270	SH	DEF	7
MICROSOFT CORP	COM	594918104	15603	570089	SH	DEF	4
MICROSOFT CORP	COM	594918104	4097	148125	SH	DEF	9
MICROSOFT CORP	COM	594918104	37079	1346384	SH	DEF	2
MICROSOFT CORP	COM	594918104	13420	490315	SH	DEF	6

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

MICROSOFT CORP	COM	594918104	65599	2396752	SH	DEF	3
MICROSOFT CORP	COM	594918104	12294	449177	SH	DEF	5
MICROSOFT CORP	COM	594918104	11221	406676	SH	DEF	11
MICROSTRATEGY INC	CL A NEW	594972408	3431	65380	SH	DEF	3
MICROSTRATEGY INC	CL A NEW	594972408	9	175	SH	DEF	12
MICROSTRATEGY INC	CL A NEW	594972408	26	500	SH	DEF	2
MID ATLANTIC MED SVCS INC	COM	59523C107	3452	53264.92	SH	DEF	12
MID ATLANTIC MED SVCS INC	COM	59523C107	1665	25700	SH	DEF	3
MID PENN BANCORP INC	COM	59540G107	223	9303.5	SH	DEF	12
MID-AMER APT CMNTYS INC	COM	59522J103	1920	57164	SH	DEF	12
MID-AMER APT CMNTYS INC	COM	59522J103	1785	53160	SH	DEF	3
MID-STATE BANCSHARES	COM	595440108	103	4050	SH	DEF	1
MIDAS GROUP INC	COM	595626102	1	77	SH	DEF	12
MIDCAP SPDR TR	UNIT SER 1	595635103	41	300	SH	DEF	7
MIDCAP SPDR TR	UNIT SER 1	595635103	333	3350	SH	DEF	11
MIDCAP SPDR TR	UNIT SER 1	595635103	1168	11079	SH	DEF	12
MIDCAP SPDR TR	UNIT SER 1	595635103	105	1000	SH	DEF	2
MIDDLEBURG FINANCIAL CORP	COM	596094102	1071	26780	SH	DEF	12
MIDDLEBY CORP	COM	596278101	12568	310550	SH	DEF	3
MIDDLESEX WATER CO	COM	596680108	234	11548	SH	DEF	12
MIDSOUTH BANCORP INC	COM	598039105	48	1515	SH	DEF	12
MIDWAY GAMES INC	COM	598148104	2	500	SH	DEF	12
MILACRON INC	COM	598709103	16	3800	SH	DEF	12
MILACRON INC	COM	598709103	93	22401	SH	DEF	2
MILLEA HOLDINGS INC	ADR	60032R106	16414	243898	SH	DEF	6
MILLENNIUM BANKSHARES CORP	COM	60037B106	24	3000	SH	DEF	12
MILLENNIUM CELL INC	COM	60038B105	296	127000	SH	DEF	12
MILLENNIUM CHEMICALS INC	COM	599903101	0	14	SH	DEF	1
MILLENNIUM CHEMICALS INC	COM	599903101	64	5056	SH	DEF	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	77	4100	SH	DEF	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	110	5900	SH	DEF	4
MILLENNIUM PHARMACEUTICALS I	COM	599902103	844	45186	SH	DEF	12
MILLER HERMAN INC	COM	600544100	13	550	SH	DEF	11
MILLER HERMAN INC	COM	600544100	107	4400	SH	DEF	2
MILLER HERMAN INC	COM	600544100	17	700	SH	DEF	12
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	2	28	SH	DEF	12
MILLIPORE CORP	COM	601073109	95	2200	SH	DEF	12
MILLS CORP	COM	601148109	22980	522280	SH	DEF	3
MILLS CORP	COM	601148109	125	3000	SH	DEF	11
MILLS CORP	COM	601148109	3318	75410.48	SH	DEF	12
MIM CORP	COM	553044108	1981	281790	SH	DEF	6
MIND C T I LTD	ORD	M70240102	3	500	SH	DEF	12
MINDSPEED TECHNOLOGIES INC	COM	602682106	14	1985	SH	DEF	12
MINE SAFETY APPLIANCES CO	COM	602720104	3681	46290	SH	DEF	3
MINE SAFETY APPLIANCES CO	COM	602720104	128	1605	SH	DEF	12
MINE SAFETY APPLIANCES CO	COM	602720104	604	7600	SH	DEF	6
MIPS TECHNOLOGIES INC	COM	604567107	0	35	SH	DEF	12
MIRAMAR MINING CORP	COM	60466E100	5	2000	SH	DEF	12
MISONIX INC	COM	604871103	9	2000	SH	DEF	12
MISSION WEST PPTYS INC	COM	605203108	23	1750	SH	DEF	12
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	606	77325	SH	DEF	6
MITY ENTERPRISES INC	COM	606850105	662	37850	SH	DEF	6
MKS INSTRUMENT INC	COM	55306N104	29	1001	SH	DEF	12
MOBILE MINI INC	COM	60740F105	3235	164061	SH	DEF	6
MOBILITY ELECTRONICS INC	COM	60741U101	4	500	SH	DEF	12
MOBIUS MGMT SYSTEMS INC	COM	606925105	3	200	SH	DEF	12
MODINE MFG CO	COM	607828100	13	540	SH	DEF	11
MOHAWK INDS INC	COM	608190104	1639	23240	SH	DEF	12
MOHAWK INDS INC	COM	608190104	157	2225	SH	DEF	4
MOHAWK INDS INC	COM	608190104	3	40	SH	DEF	11
MOLECULAR DEVICES CORP	COM	60851C107	1098	57820	SH	DEF	3
MOLEX INC	CL A	608554200	81	2743	SH	DEF	12

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

MOLEX INC	COM	608554101	443	12701	SH	DEF	2
MOLEX INC	COM	608554101	80	2516	SH	DEF	11
MOLEX INC	COM	608554101	42	1190	SH	DEF	12
MOLEX INC	CL A	608554200	70	2616	SH	DEF	11
MOLEX INC	CL A	608554200	361	12290	SH	DEF	2
MOLEX INC	CL A	608554200	44	1500	SH	DEF	1
MONACO COACH CORP	COM	60886R103	10	400	SH	DEF	12
MONARCH CASINO & RESORT INC	COM	609027107	1533	137529	SH	DEF	6
MONARCH SERVICES INC	COM	609176102	0	258	SH	DEF	12
MONDAVI ROBERT CORP	CL A	609200100	4	100	SH	DEF	12
MONMOUTH REAL ESTATE INVT CO	CL A	609720107	9	1000	SH	DEF	12
MONRO MUFFLER BRAKE INC	COM	610236101	569	28493	SH	DEF	6
MONSANTO CO NEW	COM	61166W101	410	14230	SH	DEF	6
MONSANTO CO NEW	COM	61166W101	1578	54838.27	SH	DEF	12
MONSANTO CO NEW	COM	61166W101	39	1346	SH	DEF	2
MONSANTO CO NEW	COM	61166W101	6	170	SH	DEF	7
MONSANTO CO NEW	COM	61166W101	34125	1185720	SH	DEF	3
MONSANTO CO NEW	COM	61166W101	4	154	SH	DEF	11
MONSTER WORLDWIDE INC	COM	611742107	7	317	SH	DEF	2
MONSTER WORLDWIDE INC	COM	611742107	13	600	SH	DEF	12
MONTGOMERY STR INCOME SECS I	COM	614115103	119	6400	SH	DEF	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	1715	46730	SH	DEF	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	18	500	SH	DEF	11
MONY GROUP INC	COM	615337102	4	113	SH	DEF	12
MONY GROUP INC	COM	615337102	3	100	SH	DEF	6
MOODYS CORP	COM	615369105	338	5577	SH	DEF	12
MOODYS CORP	COM	615369105	85	1400	SH	DEF	4
MOODYS CORP	COM	615369105	720	11892	SH	DEF	2
MOODYS CORP	COM	615369105	5	75	SH	DEF	11
MOOG INC	CL A	615394202	6564	132880	SH	DEF	6
MOOG INC	CL A	615394202	20397	412890	SH	DEF	3
MOORE WALLACE INC	COM	615857109	20	1244	SH	DEF	11
MOORE WALLACE INC	COM	615857109	34	1812	SH	DEF	12
MOORE WALLACE INC	COM	615857109	17	700	SH	DEF	7
MORGAN FOODS INC	COM NEW	616900205	0	8	SH	DEF	12
MORGAN STANLEY	COM NEW	617446448	3322	57411.01	SH	DEF	12
MORGAN STANLEY	COM NEW	617446448	1106	19106	SH	DEF	5
MORGAN STANLEY	COM NEW	617446448	99	1715	SH	DEF	4
MORGAN STANLEY	COM NEW	617446448	120	1600	SH	DEF	7
MORGAN STANLEY	COM NEW	617446448	15026	259649	SH	DEF	3
MORGAN STANLEY	COM NEW	617446448	25139	434397	SH	DEF	6
MORGAN STANLEY	COM NEW	617446448	35	629	SH	DEF	11
MORGAN STANLEY	COM NEW	617446448	518	8954	SH	DEF	2
MORGAN STANLEY	INSD MUN TR	61745P866	7	500	SH	DEF	12
MORGAN STANLEY	INCOME SEC INC	61745P874	5	295	SH	DEF	12
MORGAN STANLEY	QULTY MUN SECS	61745P585	7	500	SH	DEF	12
MORGAN STANLEY	QUALT MUN INCM	61745P734	33	2330	SH	DEF	12
MORGAN STANLEY	INSD MUN SECS	61745P833	0	4	SH	DEF	12
MORGAN STANLEY	QLT MUN INV TR	61745P668	179	12470	SH	DEF	12
MORGAN STANLEY	INSD MUN INCM	61745P791	118	7900	SH	DEF	12
MORGAN STANLEY	MUN INCM OPPTN	61745P452	172	24000	SH	DEF	12
MORGAN STANLEY	GOVT INCOME TR	61745P106	18	2000	SH	DEF	12
MORGAN STANLEY	MUN PREM INCOM	61745P429	10	1000	SH	DEF	12
MORGAN STANLEY	MUN INCOME III	61745P437	21	2500	SH	DEF	12
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	56	5147	SH	DEF	12
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	10	1050	SH	DEF	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	4812	327140	SH	DEF	5
MORGAN STANLEY EMER MKTS FD	COM	61744G107	546	37100	SH	DEF	12
MORGAN STANLEY HIGH YIELD FD	COM	61744M104	13	1976.13	SH	DEF	12
MORGAN STANLEY INDIA INVS FD	COM	61745C105	32	1200	SH	DEF	12
MOSSIMO INC	COM	619696107	1	150	SH	DEF	12
MOTHERS WK INC	COM	619903107	343	14000	SH	DEF	6

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

MOTHERS WK INC	COM	619903107	232	9495	SH	DEF	12
MOTOROLA INC	EQTY UNIT 7%	620076208	76	1745	SH	DEF	12
MOTOROLA INC	COM	620076109	33	1800	SH	DEF	7
MOTOROLA INC	COM	620076109	186	14350	SH	DEF	11
MOTOROLA INC	COM	620076109	4149	296340	SH	DEF	3
MOTOROLA INC	COM	620076109	1320	84015	SH	DEF	9
MOTOROLA INC	COM	620076109	8	550	SH	DEF	6
MOTOROLA INC	COM	620076109	3735	265433	SH	DEF	12
MOTOROLA INC	EQTY UNIT 7%	620076208	3031	54000	SH	DEF	7
MOTOROLA INC	COM	620076109	449	31903	SH	DEF	2
MOTOROLA INC	EQTY UNIT 7%	620076208	13	300	SH	DEF	4
MOVADO GROUP INC	COM	624580106	2947	104400	SH	DEF	6
MOVIE GALLERY INC	COM	624581104	6	300	SH	DEF	12
MPS GROUP INC	COM	553409103	15	1625	SH	DEF	12
MRO SOFTWARE INC	COM	55347W105	3425	253880	SH	DEF	3
MRV COMMUNICATIONS INC	COM	553477100	3	700	SH	DEF	12
MSC SOFTWARE CORP	COM	553531104	621	65700	SH	DEF	3
MSC SOFTWARE CORP	COM	553531104	5	500	SH	DEF	12
MTC TECHNOLOGIES INC	COM	55377A106	967	30000	SH	DEF	
MTC TECHNOLOGIES INC	COM	55377A106	11	350	SH	DEF	12
MUELLER INDS INC	COM	624756102	14	400	SH	DEF	12
MULTI COLOR CORP	COM	625383104	5	300	SH	DEF	2
MULTI COLOR CORP	COM	625383104	59	3375	SH	DEF	12
MULTIMEDIA GAMES INC	COM	625453105	16510	401800	SH	DEF	3
MULTIMEDIA GAMES INC	COM	625453105	12	300	SH	DEF	12
MUNI INTER DURATION FD INC	COM	62618U107	96	7000	SH	DEF	12
MUNIASSETS FD INC	COM	62618Q106	13	1159	SH	DEF	12
MUNICIPAL ADVANTAGE FD INC	COM	626189104	63	4500	SH	DEF	12
MUNICIPAL HIGH INCOME FD INC	COM	626214100	97	12600	SH	DEF	12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	2864	115704	SH	DEF	12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	45	1800	SH	DEF	3
MUNIENHANCED FD INC	COM	626243109	474	43875	SH	DEF	12
MUNIHOLDINGS INSD FD II INC	COM	62625A102	40	3000	SH	DEF	12
MUNIHOLDINGS INSD FD INC	COM	625930102	27	2000	SH	DEF	12
MUNIHOLDINGS N J INSD FD INC	COM	625936109	29	2000	SH	DEF	12
MUNIVEST FD INC	COM	626295109	31	3420	SH	DEF	12
MUNIYIELD CALIF FD INC	COM	626296107	68	4700	SH	DEF	12
MUNIYIELD CALIF INS FD	COM	62629L104	7	483	SH	DEF	12
MUNIYIELD FD INC	COM	626299101	39	3000	SH	DEF	12
MUNIYIELD INSD FD INC	COM	62630E107	13	915	SH	DEF	12
MUNIYIELD N J FD INC	COM	62630L101	15	1000	SH	DEF	12
MUNIYIELD PA INSD FD	COM	62630V109	6	400	SH	DEF	12
MUNIYIELD QUALITY FD II	COM	62630T104	10	804	SH	DEF	12
MUNIYIELD QUALITY FD INC	COM	626302103	11	750	SH	DEF	12
MURPHY OIL CORP	COM	626717102	1510	23127.02	SH	DEF	12
MURPHY OIL CORP	COM	626717102	62	996	SH	DEF	
MURPHY OIL CORP	COM	626717102	13428	205610	SH	DEF	6
MYERS INDS INC	COM	628464109	3787	312468	SH	DEF	12
MYKROLIS CORP	COM	62852P103	17	1082	SH	DEF	12
MYKROLIS CORP	COM	62852P103	812	50500	SH	DEF	3
MYLAN LABS INC	COM	628530107	309	9450	SH	DEF	7
MYLAN LABS INC	COM	628530107	1826	72303.31	SH	DEF	12
MYLAN LABS INC	COM	628530107	715	28290	SH	DEF	3
MYLAN LABS INC	COM	628530107	94	3075	SH	DEF	11
MYLAN LABS INC	COM	628530107	164	6500	SH	DEF	4
MYRIAD GENETICS INC	COM	62855J104	206	16050	SH	DEF	12
MYRIAD GENETICS INC	COM	62855J104	15	1200	SH	DEF	2
NABI BIOPHARMACEUTICALS	COM	629519109	212	16700	SH	DEF	12
NABORS INDUSTRIES LTD	SHS	G6359F103	5547	133670	SH	DEF	2
NABORS INDUSTRIES LTD	SHS	G6359F103	215	5190	SH	DEF	12
NABORS INDUSTRIES LTD	SHS	G6359F103	106	2700	SH	DEF	11
NACCO INDS INC	CL A	629579103	36437	407058	SH	DEF	6

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

NACCO INDS INC	CL A	629579103	45	500 SH	DEF	2
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	1276	45426 SH	DEF	3
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	154	5495 SH	DEF	12
NANOGEN INC	COM	630075109	36	4000 SH	DEF	12
NANOMETRICS INC	COM	630077105	3	200 SH	DEF	12
NANOPHASE TCHNOLOGIES CORP	COM	630079101	19	2400 SH	DEF	12
NAPRO BIOTHERAPUTICS INC	COM	630795102	2	1000 SH	DEF	12
NARA BANCORP INC	COM	63080P105	418	15150 SH	DEF	3
NASDAQ 100 TR	UNIT SER 1	631100104	94	2000 SH	DEF	7
NASDAQ 100 TR	UNIT SER 1	631100104	262	7181 SH	DEF	2
NASDAQ 100 TR	UNIT SER 1	631100104	387	11402 SH	DEF	11
NASDAQ 100 TR	UNIT SER 1	631100104	5	125 SH	DEF	4
NASDAQ 100 TR	UNIT SER 1	631100104	2327	63824.04 SH	DEF	12
NASH FINCH CO	COM	631158102	1101	49300 SH	DEF	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	501	4470 SH	DEF	2
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCHBL	632525309	7	175 SH	DEF	12
NATIONAL BANKSHARES INC VA	COM	634865109	20	400 SH	DEF	12
NATIONAL CITY CORP	COM	635405103	51	1600 SH	DEF	11
NATIONAL CITY CORP	COM	635405103	1184	34873 SH	DEF	5
NATIONAL CITY CORP	COM	635405103	5744	169238 SH	DEF	2
NATIONAL CITY CORP	COM	635405103	239	7056 SH	DEF	1
NATIONAL CITY CORP	COM	635405103	2505	73815.88 SH	DEF	12
NATIONAL CITY CORP	COM	635405103	10	300 SH	DEF	6
NATIONAL COMMERCE FINL CORP	COM	63545P104	86	3306 SH	DEF	11
NATIONAL COMMERCE FINL CORP	COM	63545P104	1479	54219 SH	DEF	12
NATIONAL COMMERCE FINL CORP	COM	63545P104	1416	51889 SH	DEF	2
NATIONAL COMMERCE FINL CORP	COM	63545P104	16270	596390 SH	DEF	3
NATIONAL COMMERCE FINL CORP	COM	63545P104	3182	116655 SH	DEF	1
NATIONAL DENTEX CORP	COM	63563H109	828	34500 SH	DEF	6
NATIONAL FINL PARTNERS CORP	COM	63607P208	1076	39040 SH	DEF	3
NATIONAL FUEL GAS CO N J	COM	636180101	15448	632070 SH	DEF	6
NATIONAL FUEL GAS CO N J	COM	636180101	213	8712 SH	DEF	12
NATIONAL HEALTH INVS INC	COM	63633D104	177	7100 SH	DEF	12
NATIONAL HEALTH INVS INC	COM	63633D104	61	3000 SH	DEF	11
NATIONAL HEALTH INVS INC	COM	63633D104	3856	155000 SH	DEF	3
NATIONAL HEALTH REALTY INC	COM	635905102	26	1335 SH	DEF	12
NATIONAL HOME HEALTH CARE CO	COM	636380107	580	61100 SH	DEF	6
NATIONAL INSTRS CORP	COM	636518102	14	300 SH	DEF	12
NATIONAL PENN BANCSHARES INC	COM	637138108	43	1498 SH	DEF	11
NATIONAL PENN BANCSHARES INC	COM	637138108	22	680 SH	DEF	12
NATIONAL PRESTO INDS INC	COM	637215104	132	3650 SH	DEF	12
NATIONAL PROCESSING INC	COM	637229105	714	30300 SH	DEF	3
NATIONAL RESEARCH CORP	COM	637372103	8	500 SH	DEF	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	134	3395 SH	DEF	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	22866	580220 SH	DEF	3
NATIONAL WESTN LIFE INS CO	CL A	638522102	6036	39000 SH	DEF	6
NATIONAL WESTN LIFE INS CO	CL A	638522102	10	67 SH	DEF	12
NATIONAL-OILWELL INC	COM	637071101	0	12 SH	DEF	12
NATIONAL-OILWELL INC	COM	637071101	105	4690 SH	DEF	6
NATIONS BALANCED TARGET MAT	COM	63857K107	16	1700 SH	DEF	12
NATIONWIDE FINL SVCS INC	CL A	638612101	65	1954 SH	DEF	2
NATIONWIDE FINL SVCS INC	CL A	638612101	14974	452942 SH	DEF	6
NATIONWIDE FINL SVCS INC	CL A	638612101	46	1394.78 SH	DEF	12
NATIONWIDE HEALTH PPTYS INC	COM	638620104	15	800 SH	DEF	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	224	11200 SH	DEF	9
NATIONWIDE HEALTH PPTYS INC	COM	638620104	2614	133695 SH	DEF	12
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	75	1800 SH	DEF	12
NATUZZI S P A	ADR	63905A101	1864	184453 SH	DEF	6
NAUTILUS GROUP INC	COM	63910B102	35	2485 SH	DEF	12
NAUTILUS GROUP INC	COM	63910B102	16963	1207200 SH	DEF	6
NAVARRE CORP	COM	639208107	4	660 SH	DEF	12
NAVARRE CORP	COM	639208107	516	84916 SH	DEF	6

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

NAVIGANT CONSULTING INC	COM	63935N107	279	14800	SH	DEF	5
NAVIGANT INTL INC	COM	63935R108	2686	193931	SH	DEF	6
NAVISITE INC	COM NEW	63935M208	0	58	SH	DEF	12
NAVISTAR INTL CORP NEW	COM	63934E108	4	80	SH	DEF	12
NBT BANCORP INC	COM	628778102	1132	52810	SH	DEF	3
NCI BUILDING SYS INC	COM	628852105	27325	1142859	SH	DEF	6
NCO GROUP INC	COM	628858102	170	7500	SH	DEF	3
NCO GROUP INC	COM	628858102	3	150	SH	DEF	12
NCO GROUP INC	COM	628858102	2542	111900	SH	DEF	6
NCO PORTFOLIO MANAGEMENT INC	COM	62885J108	1051	127706	SH	DEF	6
NCR CORP NEW	COM	62886E108	5	130	SH	DEF	6
NCR CORP NEW	COM	62886E108	69	1784	SH	DEF	2
NCR CORP NEW	COM	62886E108	1	18	SH	DEF	1
NCR CORP NEW	COM	62886E108	1072	27634	SH	DEF	12
NDCHEALTH CORP	COM	639480102	1	54	SH	DEF	12
NEIGHBORCARE INC	COM	64015Y104	2257	114260	SH	DEF	3
NEIMAN MARCUS GROUP INC	CL A	640204202	55	1023	SH	DEF	12
NEIMAN MARCUS GROUP INC	CL A	640204202	7941	147960	SH	DEF	3
NEIMAN MARCUS GROUP INC	CL B	640204301	310	6200	SH	DEF	6
NEIMAN MARCUS GROUP INC	CL B	640204301	8	150	SH	DEF	12
NEKTAR THERAPEUTICS	COM	640268108	9	650	SH	DEF	2
NEKTAR THERAPEUTICS	COM	640268108	24	1830	SH	DEF	11
NELNET INC	CL A	64031N108	4	185	SH	DEF	12
NELSON THOMAS INC	COM	640376109	302	15600	SH	DEF	3
NEOGEN CORP	COM	640491106	5	220	SH	DEF	12
NEOPHARM INC	COM	640919106	0	0	SH	DEF	12
NEORX CORP	COM PAR \$0.02	640520300	23	5520	SH	DEF	12
NEOWARE SYS INC	COM	64065P102	297	21700	SH	DEF	12
NETBANK INC	COM	640933107	40	3000	SH	DEF	12
NETBANK INC	COM	640933107	8412	630087	SH	DEF	6
NETEASE COM INC	SPONSORED ADR	64110W102	55915	1514500	SH	DEF	13
NETEGRITY INC	COM	64110P107	16	1600	SH	DEF	12
NETFLIX COM INC	COM	64110L106	997	18239	SH	DEF	5
NETFLIX COM INC	COM	64110L106	68	1240	SH	DEF	12
NETIQ CORP	COM	64115P102	7	500	SH	DEF	12
NETMANAGE INC	COM NEW	641144308	11	2072	SH	DEF	12
NETOPIA INC	COM	64114K104	7	500	SH	DEF	12
NETOPIA INC	COM	64114K104	9647	661690	SH	DEF	3
NETWORK APPLIANCE INC	COM	64120L104	376	18309	SH	DEF	12
NETWORK APPLIANCE INC	COM	64120L104	1115	54533	SH	DEF	1
NETWORK APPLIANCE INC	COM	64120L104	29	1400	SH	DEF	2
NETWORK APPLIANCE INC	COM	641201104	0	19	SH	DEF	4
NETWORK APPLIANCE INC	COM	64120L104	7216	353050	SH	DEF	3
NETWORK APPLIANCE INC	COM	64120L104	3	100	SH	DEF	7
NETWORKS ASSOCS INC	COM	640938106	471	31325	SH	DEF	12
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	156	10412.95	SH	DEF	12
NEUBERGER BERMAN INTER MUNI	COM	64124P101	12	919.22	SH	DEF	12
NEUBERGER BERMAN RE ES SEC F	COM	64190A103	313	21030	SH	DEF	12
NEUBERGER BERMAN REAL INCM F	COM	64126D106	7	350	SH	DEF	12
NEUBERGER BERMAN RLTY INC FD	COM	64126G109	692	40600.45	SH	DEF	12
NEUROBIOLOGICAL TECHNOLOGIES	COM	64124W106	6	1000	SH	DEF	12
NEUROCRINE BIOSCIENCES INC	COM	64125C109	120	2200	SH	DEF	12
NEUROGEN CORP	COM	64124E106	0	0	SH	DEF	12
NEW AMER HIGH INCOME FD INC	COM	641876107	17	7800	SH	DEF	12
NEW CENTURY FINANCIAL CORP	COM	64352D101	56122	1414729	SH	DEF	3
NEW CENTURY FINANCIAL CORP	COM	64352D101	13799	347850	SH	DEF	6
NEW CENTURY FINANCIAL CORP	COM	64352D101	48	1222	SH	DEF	12
NEW ENGLAND BUSINESS SVC INC	COM	643872104	7472	253300	SH	DEF	6
NEW ENGLAND BUSINESS SVC INC	COM	643872104	5901	200017	SH	DEF	5
NEW ENGLAND BUSINESS SVC INC	COM	643872104	59	2000	SH	DEF	2
NEW ENGLAND BUSINESS SVC INC	COM	643872104	5330	180690	SH	DEF	3
NEW ENGLAND BUSINESS SVC INC	COM	643872104	44	1495	SH	DEF	12

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

NEW FRONTIER MEDIA INC	COM	644398109	587	63470	SH	DEF	3
NEW IRELAND FUND INC	COM	645673104	22	1500	SH	DEF	12
NEW JERSEY RES	COM	646025106	255	6614.34	SH	DEF	12
NEW JERSEY RES	COM	646025106	30	771	SH	DEF	4
NEW PLAN EXCEL RLTY TR INC	COM	648053106	25	1000	SH	DEF	2
NEW PLAN EXCEL RLTY TR INC	COM	648053106	10	400	SH	DEF	1
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1359	55084.79	SH	DEF	12
NEW PLAN EXCEL RLTY TR INC	COM	648053106	120	5000	SH	DEF	11
NEW YORK CMNTY BANCORP INC	COM	649445103	381	10000	SH	DEF	6
NEW YORK CMNTY BANCORP INC	COM	649445103	202	5305	SH	DEF	4
NEW YORK CMNTY BANCORP INC	COM	649445103	29	768	SH	DEF	12
NEW YORK TIMES CO	CL A	650111107	1777	37180	SH	DEF	12
NEW YORK TIMES CO	CL A	650111107	204	4490	SH	DEF	11
NEW YORK TIMES CO	CL A	650111107	65	1350	SH	DEF	2
NEW YORK TIMES CO	CL A	650111107	67	1400	SH	DEF	4
NEW YORK TIMES CO	CL A	650111107	62	1000	SH	DEF	7
NEW YORK TIMES CO	CL A	650111107	11305	236566	SH	DEF	5
NEWELL RUBBERMAID INC	COM	651229106	974	41750	SH	DEF	9
NEWELL RUBBERMAID INC	COM	651229106	4641	203818	SH	DEF	12
NEWELL RUBBERMAID INC	COM	651229106	318	14275	SH	DEF	11
NEWELL RUBBERMAID INC	COM	651229106	5027	220790	SH	DEF	2
NEWFIELD EXPL CO	COM	651290108	60	1339	SH	DEF	12
NEWFIELD EXPL CO	COM	651290108	53112	1192460	SH	DEF	3
NEWFIELD EXPL CO	COM	651290108	13763	309000	SH	DEF	6
NEWMONT MINING CORP	COM	651639106	249	5121	SH	DEF	2
NEWMONT MINING CORP	COM	651639106	135	2146	SH	DEF	7
NEWMONT MINING CORP	COM	651639106	170	3500	SH	DEF	4
NEWMONT MINING CORP	COM	651639106	2253	46348.11	SH	DEF	12
NEWMONT MINING CORP	COM	651639106	79	2025	SH	DEF	11
NEWMONT MINING CORP	COM	651639106	273	5623	SH	DEF	5
NEWPARK RES INC	COM PAR \$.01NEW	651718504	167	34932	SH	DEF	2
NEWPORT CORP	COM	651824104	96	5795	SH	DEF	12
NEWS CORP LTD	SP ADR PFD	652487802	11	363	SH	DEF	11
NEWS CORP LTD	ADR NEW	652487703	14	375	SH	DEF	11
NEWS CORP LTD	SP ADR PFD	652487802	32387	1070647	SH	DEF	8
NEWS CORP LTD	SP ADR PFD	652487802	74374	2458658	SH	DEF	10
NEWS CORP LTD	SP ADR PFD	652487802	0	0	SH	DEF	1
NEWS CORP LTD	SP ADR PFD	652487802	2	58	SH	DEF	2
NEXEN INC	COM	65334H102	15821	337200	SH	DEF	7
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1219	43425	SH	DEF	9
NEXTEL COMMUNICATIONS INC	CL A	65332V103	15131	539226.1	SH	DEF	12
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/1	65332VAY9	6881	13242000	PRN	DEF	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1885840	67207403	SH	DEF	10
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1393	38400	SH	DEF	7
NEXTEL COMMUNICATIONS INC	CL A	65332V103	795655	28355500	SH	DEF	8
NEXTEL COMMUNICATIONS INC	CL A	65332V103	15113	538590	SH	DEF	3
NEXTEL COMMUNICATIONS INC	CL A	65332v103	93	3300	SH	DEF	4
NEXTEL COMMUNICATIONS INC	CL A	65332V103	115	4110	SH	DEF	2
NEXTEL COMMUNICATIONS INC	CL A	65332V103	4909	206665	SH	DEF	11
NEXTEL PARTNERS INC	CL A	65333F107	5048	375280	SH	DEF	12
NIC INC	COM	62914B100	74	9200	SH	DEF	12
NICHOLAS APPLGATE CV&INC FD	COM	65370G109	885	57377.04	SH	DEF	12
NICHOLAS-APPLGATE CV & INC	COM	65370F101	2628	158682	SH	DEF	12
NICOR INC	COM	654086107	24638	723800	SH	DEF	6
NICOR INC	COM	654086107	848	24899	SH	DEF	12
NII HLDGS INC	CL B NEW	62913F201	4858	65100	SH	DEF	8
NII HLDGS INC	CL B NEW	62913F201	89	1195	SH	DEF	12
NII HLDGS INC	CL B NEW	62913F201	11916	159670	SH	DEF	3
NII HLDGS INC	CL B NEW	62913F201	97019	1300000	SH	DEF	13
NII HLDGS INC	CL B NEW	62913F201	67167	900000	SH	DEF	10
NIKE INC	CL B	654106103	2654	30000	SH	DEF	7
NIKE INC	CL B	654106103	7	100	SH	DEF	1

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

NIKE INC	CL B	654106103	19	280	SH	DEF	3
NIKE INC	CL B	654106103	3	50	SH	DEF	6
NIKE INC	CL B	654106103	330	4820	SH	DEF	2
NIKE INC	CL B	654106103	5474	84660	SH	DEF	11
NIKE INC	CL B	654106103	745	10889.27	SH	DEF	12
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	75	3190	SH	DEF	11
NISOURCE INC	COM	65473P105	24	1075	SH	DEF	2
NISOURCE INC	COM	65473P105	211	9600	SH	DEF	6
NISOURCE INC	COM	65473P105	1998	91070.18	SH	DEF	12
NN INC	COM	629337106	181	14400	SH	DEF	3
NN INC	COM	629337106	51	4000	SH	DEF	11
NN INC	COM	629337106	480	38150	SH	DEF	12
NOBLE CORPORATION	SHS	G65422100	8	231	SH	DEF	6
NOBLE CORPORATION	SHS	G65422100	138	3852	SH	DEF	12
NOBLE CORPORATION	SHS	G65422100	329	9200	SH	DEF	5
NOBLE ENERGY INC	COM	655044105	470	10574	SH	DEF	12
NOBLE INTL LTD	COM	655053106	2101	91800	SH	DEF	6
NOBLE INTL LTD	COM	655053106	11	500	SH	DEF	12
NOKIA CORP	SPONSORED ADR	654902204	6354	373789	SH	DEF	2
NOKIA CORP	SPONSORED ADR	654902204	7063	415440	SH	DEF	6
NOKIA CORP	SPONSORED ADR	654902204	42	2499	SH	DEF	4
NOKIA CORP	SPONSORED ADR	654902204	385	22625	SH	DEF	9
NOKIA CORP	SPONSORED ADR	654902204	306	18025	SH	DEF	5
NOKIA CORP	SPONSORED ADR	654902204	18003	1059000	SH	DEF	10
NOKIA CORP	SPONSORED ADR	654902204	137	6240	SH	DEF	7
NOKIA CORP	SPONSORED ADR	654902204	155	9322	SH	DEF	11
NOLAND CO	COM	655286102	38	905	SH	DEF	12
NOMURA HLDGS INC	SPONSORED ADR	65535H208	11249	661995	SH	DEF	6
NORANDA INC	COM	655422103	8267	402300	SH	DEF	7
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	5	300	SH	DEF	12
NORDSON CORP	COM	655663102	3897	112610	SH	DEF	3
NORDSTROM INC	COM	655664100	10	300	SH	DEF	3
NORDSTROM INC	COM	655664100	461	13450	SH	DEF	12
NORFOLK SOUTHERN CORP	COM	655844108	151	7176	SH	DEF	11
NORFOLK SOUTHERN CORP	COM	655844108	510	21550	SH	DEF	6
NORFOLK SOUTHERN CORP	COM	655844108	32	1350	SH	DEF	4
NORFOLK SOUTHERN CORP	COM	655844108	1479	62550	SH	DEF	5
NORFOLK SOUTHERN CORP	COM	655844108	3120	131906	SH	DEF	12
NORFOLK SOUTHERN CORP	COM	655844108	3147	133066	SH	DEF	2
NORSK HYDRO A S	SPONSORED ADR	656531605	275	4450	SH	DEF	2
NORTEL NETWORKS CORP NEW	COM	656568102	3701	874930	SH	DEF	12
NORTEL NETWORKS CORP NEW	COM	656568102	89	21026	SH	DEF	2
NORTEL NETWORKS CORP NEW	COM	656568102	687	162320	SH	DEF	5
NORTEL NETWORKS CORP NEW	COM	656568102	30366	5531148	SH	DEF	7
NORTH AMERN PALLADIUM LTD	COM	656912102	561	70800	SH	DEF	3
NORTH CENT BANCSHARES INC	COM	658418108	402	10900	SH	DEF	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	51	2000	SH	DEF	12
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	8	315	SH	DEF	2
NORTH FORK BANCORPORATION NY	COM	659424105	8696	214877	SH	DEF	12
NORTH FORK BANCORPORATION NY	COM	659424105	11745	290212	SH	DEF	1
NORTH FORK BANCORPORATION NY	COM	659424105	109	2700	SH	DEF	6
NORTH FORK BANCORPORATION NY	COM	659424105	1727	41700	SH	DEF	9
NORTH FORK BANCORPORATION NY	COM	659424105	156	3850	SH	DEF	2
NORTH FORK BANCORPORATION NY	COM	659424105	202	5000	SH	DEF	5
NORTH PITTSBURGH SYS INC	COM	661562108	1330	70348	SH	DEF	12
NORTH VALLEY BANCORP	COM	66304M105	1113	72920	SH	DEF	6
NORTHEAST PA FINL CORP	COM	663905107	6	300	SH	DEF	12
NORTHEAST UTILS	COM	664397106	6377	316180	SH	DEF	3
NORTHEAST UTILS	COM	664397106	1	42	SH	DEF	1
NORTHEAST UTILS	COM	664397106	13867	687530	SH	DEF	6
NORTHEAST UTILS	COM	664397106	57	2850	SH	DEF	12
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	673	17131	SH	DEF	12

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

NORTHERN TR CORP	COM	665859104	111	2400	SH	DEF	1
NORTHERN TR CORP	COM	665859104	2657	57234.02	SH	DEF	12
NORTHERN TR CORP	COM	665859104	375	8100	SH	DEF	5
NORTHERN TR CORP	COM	665859104	200	4350	SH	DEF	11
NORTHERN TR CORP	COM	665859104	1389	29928	SH	DEF	2
NORTHFIELD LABS INC	COM	666135108	7	1000	SH	DEF	12
NORTHGATE EXPL LTD	COM	666416102	27	10000	SH	DEF	7
NORTHRIM BANCORP INC	COM	666762109	276	12000	SH	DEF	1
NORTHRIM BANCORP INC	COM	666762109	1795	78048	SH	DEF	6
NORTHROP GRUMMAN CORP	COM	666807102	1284	13434.33	SH	DEF	12
NORTHROP GRUMMAN CORP	COM	666807102	52	544	SH	DEF	2
NORTHROP GRUMMAN CORP	COM	666807102	27826	291073	SH	DEF	6
NORTHROP GRUMMAN CORP	COM	666807102	983	10143	SH	DEF	9
NORTHROP GRUMMAN CORP	COM	666807102	29	335	SH	DEF	11
NORTHWEST AIRLS CORP	CL A	667280101	13	1000	SH	DEF	12
NORTHWEST BANCORP INC PA	COM	667328108	11	504	SH	DEF	12
NORTHWEST NAT GAS CO	COM	667655104	18	600	SH	DEF	12
NORTHWEST PIPE CO	COM	667746101	380	28553	SH	DEF	6
NOVA CHEMICALS CORP	COM	66977W109	31315	893700	SH	DEF	7
NOVADIGM INC	COM	669937104	20	5200	SH	DEF	12
NOVARTIS A G	SPONSORED ADR	66987V109	69	1500	SH	DEF	1
NOVARTIS A G	SPONSORED ADR	66987V109	8743	190538	SH	DEF	6
NOVARTIS A G	SPONSORED ADR	66987V109	610	13300	SH	DEF	2
NOVASTAR FINL INC	COM	669947400	36	830	SH	DEF	12
NOVAVAX INC	COM	670002104	62	10300	SH	DEF	3
NOVAVAX INC	COM	670002104	16	2675	SH	DEF	12
NOVELL INC	COM	670006105	103	9770	SH	DEF	12
NOVELL INC	COM	670006105	5	500	SH	DEF	6
NOVELL INC	COM	670006105	11	1000	SH	DEF	2
NOVELLUS SYS INC	COM	670008101	94	2225	SH	DEF	12
NOVO-NORDISK A S	ADR	670100205	422	10300	SH	DEF	2
NPS PHARMACEUTICALS INC	COM	62936P103	68	2200	SH	DEF	12
NSTAR	COM	67019E107	38	800	SH	DEF	11
NSTAR	COM	67019E107	1143	23562.15	SH	DEF	12
NSTAR	COM	67019E107	9613	198215	SH	DEF	6
NSTOR TECHNOLOGIES INC	COM	67018N108	21	42000	SH	DEF	12
NTN COMMUNUNICATIONS INC	COM NEW	629410309	28	7500	SH	DEF	
NTT DOCOMO INC	SPONS ADR	62942M201	1	50	SH	DEF	6
NU SKIN ENTERPRISES INC	CL A	67018T105	18649	1091240	SH	DEF	3
NUANCE COMMUNICATIONS INC	COM	669967101	362	47435	SH	DEF	12
NUCOR CORP	COM	670346105	532	9500	SH	DEF	3
NUCOR CORP	COM	670346105	31	600	SH	DEF	11
NUCOR CORP	COM	670346105	58	1042	SH	DEF	2
NUCOR CORP	COM	670346105	318	5670	SH	DEF	6
NUCOR CORP	COM	670346105	1547	27621.55	SH	DEF	12
NUEVO ENERGY CO	COM	670509108	15631	646730	SH	DEF	3
NUEVO ENERGY CO	COM	670509108	5900	244100	SH	DEF	6
NUI CORP	COM	629431107	21	1300	SH	DEF	12
NUTRACEUTICAL INTL CORP	COM	67060Y101	289	26200	SH	DEF	6
NUVEEN ARIZ PREM INCOME MUN	COM	67061W104	24	1500	SH	DEF	12
NUVEEN CALIF PERFORM PLUS MU	COM	67062Q106	15	1000	SH	DEF	12
NUVEEN CALIF PREM INCOME MUN	COM	6706L0102	14	1000	SH	DEF	12
NUVEEN CALIF QUALITY INCM MU	COM	670985100	11	700	SH	DEF	12
NUVEEN CT DIV ADV MUN FD 3	COM	67071Y108	210	15201	SH	DEF	12
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	3301	231159	SH	DEF	12
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	2880	188583	SH	DEF	12
NUVEEN DIVERSIFIED DIV INCM	COM	6706EP105	544	34785	SH	DEF	12
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	404	26091	SH	DEF	12
NUVEEN FLA INVT QUALITY MUN	COM	670970102	83	5000	SH	DEF	12
NUVEEN FLA QUALITY INCOME MU	COM	670978105	55	3375	SH	DEF	12
NUVEEN GA PREM INCOME MUN FD	SH BEN INT	67060F102	14	800	SH	DEF	12
NUVEEN INS FL TX FR ADV MUN	COM	670655109	51	3300	SH	DEF	12

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

NUVEEN	INSD DIVID ADVANTAGE	COM		67071L106	343	22592	SH	DEF	12
NUVEEN	INSD FLA PREM INCOME	COM		67101V108	198	11537	SH	DEF	12
NUVEEN	INSD MUN OPPORTUNITY	COM		670984103	910	56283.29	SH	DEF	12
NUVEEN	INSD NEW YORK DIVID	COM		67071N102	5	367	SH	DEF	12
NUVEEN	INSD NY PREM INCOME F	COM		67101R107	27	1700	SH	DEF	12
NUVEEN	INSD PREM INCOME MUN	COM		6706D8104	228	15599	SH	DEF	12
NUVEEN	INSD QUALITY MUN FD I	COM		67062N103	457	27407	SH	DEF	12
NUVEEN	INVT QUALITY MUN FD I	COM		67062E103	980	63779.95	SH	DEF	12
NUVEEN	INVTS INC	CL A		67090F106	3265	122450	SH	DEF	3
NUVEEN	INVTS INC	CL A		67090F106	727	27266	SH	DEF	12
NUVEEN	INVTS INC	CL A		67090F106	41	1500	SH	DEF	11
NUVEEN	MASS DIVID ADVANTAG M	COM SH BEN INT		67069P101	22	1344.83	SH	DEF	12
NUVEEN	MD DIV ADV MUN FD 3	COM		67072A109	167	12366.56	SH	DEF	12
NUVEEN	MD DIV ADV MUNI FD 2	COM SH BEN INT		67070V105	297	18749.58	SH	DEF	12
NUVEEN	MD DIVID ADVANTAGE MU	COM SH BEN INT		67069R107	834	49706.55	SH	DEF	12
NUVEEN	MD PREM INCOME MUN FD	COM		67061Q107	629	38731.83	SH	DEF	12
NUVEEN	MUN ADVANTAGE FD INC	COM		67062H106	2482	158579	SH	DEF	12
NUVEEN	MUN HIGH INC OPP FD	COM		670682103	524	34342	SH	DEF	12
NUVEEN	MUN INCOME FD INC	COM		67062J102	80	8337	SH	DEF	12
NUVEEN	MUN MKT OPPORTUNITY F	COM		67062W103	2361	163054	SH	DEF	12
NUVEEN	MUN VALUE FD INC	COM		670928100	878	94180.18	SH	DEF	12
NUVEEN	N C DIV ADV FD 2	COM		67071D104	218	13800.95	SH	DEF	12
NUVEEN	N C PREM INCOME MUN F	SH BEN INT		67060P100	154	9010	SH	DEF	12
NUVEEN	NC DIV ADV MUN FD 3	COM		67072D103	188	12409	SH	DEF	12
NUVEEN	NC DIVID ADVANTAGE MU	COM SH BEN INT		67069N106	162	9725.14	SH	DEF	12
NUVEEN	NEW JERSEY DIVID	COM		67071T109	15	1000	SH	DEF	12
NUVEEN	NJ DIV ADVANTAGE MUN	COM		67069Y102	38	2500	SH	DEF	12
NUVEEN	NJ INVT QUALITY MUN F	COM		670971100	129	8067	SH	DEF	12
NUVEEN	NJ PREM INCOME MUN FD	COM		67101N106	23	1401.06	SH	DEF	12
NUVEEN	NY DIVID ADVNTG MUN F	COM		67066X107	8	500	SH	DEF	12
NUVEEN	NY QUALITY INCM MUN F	COM		670986108	90	5800	SH	DEF	12
NUVEEN	NY SELECT QUALITY MUN	COM		670976109	21	1340	SH	DEF	12
NUVEEN	OH DIV ADV MUNI FD 2	COM SH BEN INT		67070R104	26	1650	SH	DEF	12
NUVEEN	OH DIV ADVANTAGE MUN	COM		67070C107	40	2502.31	SH	DEF	12
NUVEEN	OHIO DIVID ADVANTAGE	COM		67071V104	83	5215	SH	DEF	12
NUVEEN	OHIO QUALITY INCOME M	COM		670980101	220	12000	SH	DEF	12
NUVEEN	PA DIV ADVANTAGE MUN	COM		67070E103	87	5337.27	SH	DEF	12
NUVEEN	PA DIVID ADVANTAGE MU	COM		67071W102	42	2648.12	SH	DEF	12
NUVEEN	PA INVT QUALITY MUN F	COM		670972108	376	24007.99	SH	DEF	12
NUVEEN	PA PREM INCOME MUN FD	COM		67061F101	93	5898.57	SH	DEF	12
NUVEEN	PERFORMANCE PLUS MUN	COM		67062P108	1747	116448	SH	DEF	12
NUVEEN	PFD & CONV INC FD	COM		67073B106	1596	101859.1	SH	DEF	12
NUVEEN	PFD & CONV INCOME FD	COM SHS		67073D102	880	60250.88	SH	DEF	12
NUVEEN	PREM INCOME MUN FD	COM		67062T100	3039	208976	SH	DEF	12
NUVEEN	PREM INCOME MUN FD 2	COM		67063W102	624	42917.33	SH	DEF	12
NUVEEN	PREM INCOME MUN FD 4	COM		6706K4105	307	24130.15	SH	DEF	12
NUVEEN	PREMIER INSD MUN INCO	COM		670987106	66	4050	SH	DEF	12
NUVEEN	PREMIER MUN INCOME FD	COM		670988104	293	19886.12	SH	DEF	12
NUVEEN	QUALITY INCOME MUN FD	COM		670977107	533	36461.23	SH	DEF	12
NUVEEN	QUALITY PFD INC FD 3	COM		67072W101	174	11010	SH	DEF	12
NUVEEN	QUALITY PFD INCOME FD	COM		67072C105	160	10000	SH	DEF	8
NUVEEN	QUALITY PFD INCOME FD	COM		67072C105	1882	117914	SH	DEF	12
NUVEEN	QUALITY PFD INCOME FD	COM		67071S101	1157	73086.26	SH	DEF	12
NUVEEN	REAL ESTATE INCOME FD	COM		67071B108	1095	58568.85	SH	DEF	12
NUVEEN	SELECT MAT MUN FD	SH BEN INT		67061T101	109	11400	SH	DEF	12
NUVEEN	SELECT QUALITY MUN FD	COM		670973106	2480	163704	SH	DEF	12
NUVEEN	SELECT TAX FREE INCM	SH BEN INT		67062F100	193	14170	SH	DEF	12
NUVEEN	SELECT TAX FREE INCM	SH BEN INT		67063C106	173	13015	SH	DEF	12
NUVEEN	SELECT TAX FREE INCM	SH BEN INT		67063X100	57	4300	SH	DEF	12
NUVEEN	SR INCOME FD	COM		67067Y104	336	35968.62	SH	DEF	12
NUVEEN	TAX FREE ADV MUN FD	COM		670657105	318	20774.39	SH	DEF	12
NUVEEN	VA DIV ADV MUNI FD 2	COM		67071C106	289	16807.32	SH	DEF	12

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

NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	67069M108	789	46390.76	SH	DEF	12
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	323	18770.59	SH	DEF	12
NUVELO INC	COM	67072M103	2	600	SH	DEF	12
NUVELO INC	COM	67072M103	6	1630	SH	DEF	2
NVE CORP	COM NEW	629445206	829	16155	SH	DEF	12
NVIDIA CORP	COM	67066G104	281	12100	SH	DEF	5
NVIDIA CORP	COM	67066G104	194	8350	SH	DEF	12
NVR INC	COM	62944T105	22787	48900	SH	DEF	3
NYMOX PHARMACEUTICAL CORP	COM	67076P102	7	2000	SH	DEF	12
O CHARLEYS INC	COM	670823103	3078	171500	SH	DEF	6
O REILLY AUTOMOTIVE INC	COM	686091109	4	104	SH	DEF	12
OAKLEY INC	COM	673662102	10	700	SH	DEF	12
OCCIDENTAL PETE CORP DEL	COM	674599105	94	2220	SH	DEF	2
OCCIDENTAL PETE CORP DEL	COM	674599105	1050	24850	SH	DEF	5
OCCIDENTAL PETE CORP DEL	COM	674599105	39	1000	SH	DEF	11
OCCIDENTAL PETE CORP DEL	COM	674599105	8	180	SH	DEF	6
OCCIDENTAL PETE CORP DEL	COM	674599105	968	22925.79	SH	DEF	12
OCEANEERING INTL INC	COM	675232102	4422	157940	SH	DEF	3
OCEANFIRST FINL CORP	COM	675234108	37	1350	SH	DEF	12
OCTEL CORP	COM	675727101	39	2000	SH	DEF	12
OCULAR SCIENCES INC	COM	675744106	2165	75410	SH	DEF	3
OCWEN FINL CORP	COM	675746101	136	15360	SH	DEF	2
ODYSSEY RE HLDGS CORP	COM	67612w108	279	12355	SH	DEF	4
ODYSSEY RE HLDGS CORP	COM	67612W108	7322	324690	SH	DEF	6
OFFICE DEPOT INC	COM	676220106	810	48477	SH	DEF	12
OFFICE DEPOT INC	COM	676220106	284	16980	SH	DEF	6
OFFSHORE LOGISTICS INC	COM	676255102	530	21600	SH	DEF	3
OFFSHORE LOGISTICS INC	COM	676255102	11282	460100	SH	DEF	6
OFFSHORE LOGISTICS INC	COM	676255102	15	690	SH	DEF	11
OGE ENERGY CORP	COM	670837103	17575	726540	SH	DEF	6
OGE ENERGY CORP	COM	670837103	37	1600	SH	DEF	11
OGE ENERGY CORP	COM	670837103	17	712	SH	DEF	2
OGE ENERGY CORP	COM	670837103	835	34533	SH	DEF	12
OHIO CAS CORP	COM	677240103	89	5100	SH	DEF	2
OHIO CAS CORP	COM	677240103	763	43975	SH	DEF	12
OIL STS INTL INC	COM	678026105	7986	572870	SH	DEF	3
OIL STS INTL INC	COM	678026105	12283	881100	SH	DEF	6
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	118	1900	SH	DEF	12
OILGEAR CO	COM	678042102	4	924	SH	DEF	12
OLD DOMINION FGHT LINES INC	COM	679580100	2668	78300	SH	DEF	3
OLD DOMINION FGHT LINES INC	COM	679580100	213	6247	SH	DEF	12
OLD NATL BANCORP IND	COM	680033107	764	33427	SH	DEF	6
OLD POINT FINL CORP	COM	680194107	355	11185	SH	DEF	12
OLD REP INTL CORP	COM	680223104	5697	224655	SH	DEF	6
OLD REP INTL CORP	COM	680223104	39	1375	SH	DEF	11
OLD REP INTL CORP	COM	680223104	1248	49221	SH	DEF	12
OLD REP INTL CORP	COM	680223104	20408	804720	SH	DEF	3
OLD SECOND BANCORP INC ILL	COM	680277100	60	1205	SH	DEF	12
OLIN CORP	COM PAR \$1	680665205	190	9456	SH	DEF	12
OMEGA FINL CORP	COM	682092101	108	2800	SH	DEF	12
OMEGA HEALTHCARE INVS INC	COM	681936100	8	881	SH	DEF	12
OMEGA PROTEIN CORP	COM	68210P107	8	1100	SH	DEF	12
OMI CORP NEW	COM	Y6476W104	21	2380	SH	DEF	12
OMI CORP NEW	COM	Y6476W104	8463	947730	SH	DEF	3
OMNI ENERGY SERVICES	COM NEW	68210T208	0	0	SH	DEF	12
OMNICARE INC	COM	681904108	284	7028	SH	DEF	12
OMNICARE INC	COM	681904108	6	140	SH	DEF	6
OMNICARE INC	COM	681904108	11693	289500	SH	DEF	8
OMNICARE INC	COM	681904108	75731	1875000	SH	DEF	13
OMNICARE INC	COM	681904108	85	2100	SH	DEF	4
OMNICARE INC	COM	681904108	1366	33830	SH	DEF	3
OMNICELL INC	COM	68213N109	73	4500	SH	DEF	12

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

OMNICOM GROUP INC	COM	681919106	1281	14663.04	SH	DEF	12
OMNICOM GROUP INC	COM	681919106	7589	86900	SH	DEF	3
OMNICOM GROUP INC	COM	681919106	210	2400	SH	DEF	6
OMNICOM GROUP INC	COM	681919106	1287	14736	SH	DEF	5
OMNICOM GROUP INC	COM	681919106	86	985	SH	DEF	4
OMNOVA SOLUTIONS INC	COM	682129101	2	475	SH	DEF	12
ON ASSIGNMENT INC	COM	682159108	21	4050	SH	DEF	12
ON SEMICONDUCTOR CORP	COM	682189105	1	100	SH	DEF	12
ON-SITE SOURCING INC	COM	682195102	3	1000	SH	DEF	12
ONE LIBERTY PPTYS INC	COM	682406103	119	5985	SH	DEF	12
ONEIDA LTD	COM	682505102	0	16	SH	DEF	12
ONEOK INC NEW	COM	682680103	34662	1569840	SH	DEF	6
ONEOK INC NEW	COM	682680103	110	5000	SH	DEF	12
ONVIA COM INC	COM NEW	68338T403	0	30	SH	DEF	12
ONYX ACCEP CORP	COM	682914106	723	61300	SH	DEF	6
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	345000	5000	SH	DEF	
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	676	9200	SH	DEF	3
OPEN TEXT CORP	COM	683715106	123	6400	SH	DEF	3
OPENWAVE SYS INC	COM NEW	683718308	3	283	SH	DEF	12
OPINION RESH CORP	COM	683755102	110	17300	SH	DEF	6
OPNET TECHNOLOGIES INC	COM	683757108	10	600	SH	DEF	12
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	216	25090	SH	DEF	12
OPSWARE INC	COM	68383A101	15	2000	SH	DEF	12
OPTELECOM INC	COM PAR \$0.03	683818207	6	700	SH	DEF	12
OPTI INC	COM	683960108	3	2000	SH	DEF	12
OPTIBASE LTD	ORD	M7524R108	313	47950	SH	DEF	3
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	105	13100	SH	DEF	12
ORACLE CORP	COM	68389X105	8737	660401	SH	DEF	3
ORACLE CORP	COM	68389X105	1017	71770	SH	DEF	9
ORACLE CORP	COM	68389X105	26	1979	SH	DEF	4
ORACLE CORP	COM	68389X105	34	2000	SH	DEF	7
ORACLE CORP	COM	68389X105	536	40480	SH	DEF	5
ORACLE CORP	COM	68389X105	4983	377513	SH	DEF	2
ORACLE CORP	COM	68389X105	7833	593423	SH	DEF	12
ORACLE CORP	COM	68389X105	5099	385393	SH	DEF	1
ORACLE CORP	COM	68389X105	3770	308119	SH	DEF	11
ORASURE TECHNOLOGIES INC	COM	68554V108	80	10000	SH	DEF	12
ORBITAL SCIENCES CORP	COM	685564106	902	75000	SH	DEF	3
ORBITAL SCIENCES CORP	COM	685564106	34	2850	SH	DEF	12
ORBOTECH LTD	ORD	M75253100	22	1000	SH	DEF	11
ORBOTECH LTD	ORD	M75253100	14190	593794	SH	DEF	6
ORCHID BIOSCIENCES INC	COM	68571P100	56	30232	SH	DEF	12
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	12	750	SH	DEF	12
ORIENTAL FINL GROUP INC	COM	68618W100	2311	89923	SH	DEF	6
ORIENTAL FINL GROUP INC	COM	68618W100	4974	193548	SH	DEF	3
ORIX CORP	SPONSORED ADR	686330101	585	14330	SH	DEF	6
ORPHAN MED INC	COM	687303107	62	6050	SH	DEF	12
ORTHODONTIC CTRS AMER INC	COM	68750P103	5901	733100	SH	DEF	6
ORTHODONTIC CTRS AMER INC	COM	68750P103	12	1500	SH	DEF	12
OSHKOSH B GOSH INC	CL A	688222207	8031	374075	SH	DEF	6
OSHKOSH TRUCK CORP	COM	688239201	102	2000	SH	DEF	2
OSHKOSH TRUCK CORP	COM	688239201	27424	537400	SH	DEF	3
OSI PHARMACEUTICALS INC	COM	671040103	0	7	SH	DEF	12
OSTEOTECH INC	COM	688582105	610	69340	SH	DEF	3
OTTER TAIL CORP	COM	689648103	21	800	SH	DEF	12
OUTBACK STEAKHOUSE INC	COM	689899102	47	1150	SH	DEF	11
OUTBACK STEAKHOUSE INC	COM	689899102	906	20490	SH	DEF	12
OVERLAND STORAGE INC	COM	690310107	2306	122700	SH	DEF	3
OVERLAND STORAGE INC	COM	690310107	9	500	SH	DEF	12
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	11	330	SH	DEF	3
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	357	10475	SH	DEF	12
OWENS & MINOR INC NEW	COM	690732102	9432	430500	SH	DEF	3

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

OWENS & MINOR INC NEW	COM	690732102	1353	61763	SH	DEF	12
OWENS & MINOR INC NEW	COM	690732102	10615	484500	SH	DEF	6
OWENS & MINOR INC NEW	COM	690732102	232	10600	SH	DEF	9
OWENS ILL INC	PFD CONV \$.01	690768502	159	5000	SH	DEF	12
OWENS ILL INC	COM NEW	690768403	12	1000	SH	DEF	12
OXFORD HEALTH PLANS INC	COM	691471106	5	110	SH	DEF	6
OXFORD HEALTH PLANS INC	COM	691471106	2	56	SH	DEF	1
OXFORD HEALTH PLANS INC	COM	691471106	109	2515	SH	DEF	12
P F CHANGS CHINA BISTRO INC	COM	69333Y108	113	2215	SH	DEF	12
PAC-WEST TELECOM INC	COM	69371Y101	0	80	SH	DEF	12
PACCAR INC	COM	693718108	70	878	SH	DEF	11
PACCAR INC	COM	693718108	294	3450	SH	DEF	2
PACCAR INC	COM	693718108	12	139	SH	DEF	12
PACER INTL INC TENN	COM	69373H106	4070	201300	SH	DEF	3
PACHOLDER HIGH YIELD FD INC	COM	693742108	41	4500	SH	DEF	12
PACIFIC AMERN INCOME SHS INC	COM	693796104	2454	159900	SH	DEF	12
PACIFIC CAP BANCORP NEW	COM	69404P101	8565	232630	SH	DEF	3
PACIFIC CAP BANCORP NEW	COM	69404P101	4758	129236	SH	DEF	1
PACIFIC CREST CAP INC	COM	694166109	690	26700	SH	DEF	6
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	658	22425	SH	DEF	12
PACIFIC INTERNET LTD	ORD	Y66183107	1	100	SH	DEF	12
PACIFIC SUNWEAR CALIF INC	COM	694873100	7243	343285	SH	DEF	3
PACIFICARE HEALTH SYS DEL	COM	695112102	8	115	SH	DEF	11
PACIFICARE HEALTH SYS DEL	COM	695112102	30904	456966	SH	DEF	6
PACIFICARE HEALTH SYS DEL	COM	695112102	3088	45683	SH	DEF	12
PACIFICARE HEALTH SYS DEL	COM	695112102	3110	46010	SH	DEF	3
PACKAGING CORP AMER	COM	695156109	122	5600	SH	DEF	12
PACTIV CORP	COM	695257105	76	3450	SH	DEF	11
PACTIV CORP	COM	695257105	5	200	SH	DEF	6
PACTIV CORP	COM	695257105	3346	140000	SH	DEF	3
PACTIV CORP	COM	695257105	955	39940	SH	DEF	12
PAIN THERAPEUTICS INC	COM	69562K100	104	15000	SH	DEF	12
PALL CORP	COM	696429307	1274	47471.22	SH	DEF	12
PALL CORP	COM	696429307	4538	169140	SH	DEF	3
PALL CORP	COM	696429307	64	2400	SH	DEF	2
PALL CORP	COM	696429307	5201	150000	SH	DEF	7
PALL CORP	COM	696429307	10	400	SH	DEF	11
PALL CORP	COM	696429307	106	3955	SH	DEF	4
PALMONE INC	COM	69713P107	9	737	SH	DEF	12
PALMSOURCE INC	COM	697154102	3	140	SH	DEF	12
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	6	607	SH	DEF	12
PAMRAPO BANCORP INC	COM	697738102	20	800	SH	DEF	12
PAN AMERICAN SILVER CORP	COM	697900108	97	6800	SH	DEF	12
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	6249	131140	SH	DEF	3
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	2	39	SH	DEF	12
PANAMSAT CORP NEW	COM	697933109	178	8260	SH	DEF	6
PANERA BREAD CO	CL A	69840W108	237	5990	SH	DEF	12
PAPA JOHNS INTL INC	COM	698813102	17157	514000	SH	DEF	6
PARADIGM GENETICS INC	COM	69900R106	3	1806	SH	DEF	12
PARAGON TECHNOLOGIES INC	COM	69912T108	3	300	SH	DEF	12
PARAMETRIC TECHNOLOGY CORP	COM	699173100	16	4000	SH	DEF	12
PAREXEL INTL CORP	COM	699462107	2176	133800	SH	DEF	3
PARK NATL CORP	COM	700658107	18	160	SH	DEF	2
PARK NATL CORP	COM	700658107	215	1900	SH	DEF	3
PARK NATL CORP	COM	700658107	200	1765	SH	DEF	12
PARK PL ENTMT CORP	COM	700690100	21	1940	SH	DEF	12
PARKER DRILLING CO	COM	701081101	13	5000	SH	DEF	12
PARKER DRILLING CO	COM	701081101	32	12700	SH	DEF	12
PARKER HANNIFIN CORP	COM	701094104	4	60	SH	DEF	6
PARKER HANNIFIN CORP	COM	701094104	330	5550	SH	DEF	5
PARKER HANNIFIN CORP	COM	701094104	60	1012	SH	DEF	2
PARKER HANNIFIN CORP	COM	701094104	607	10201	SH	DEF	12

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

PARKVALE FINL CORP	COM	701492100	1763	65649	SH	DEF	6
PARKVALE FINL CORP	COM	701492100	583	21728	SH	DEF	12
PARLUX FRAGRANCES INC	COM	701645103	447	86800	SH	DEF	6
PARTNERRE LTD	COM	G6852T105	2732	47065	SH	DEF	12
PARTNERRE LTD	COM	G6852T105	290	5000	SH	DEF	5
PARTNERRE LTD	COM	G6852T105	11068	190666	SH	DEF	3
PARTNERS TRUST FINCL GROUP I	COM	70213A103	26	755	SH	DEF	12
PATINA OIL & GAS CORP	COM	703224105	5755	117480	SH	DEF	3
PATRIOT BANK CORP PA	COM	70335P103	3	110	SH	DEF	12
PATTERSON DENTAL CO	COM	703412106	1006	15685	SH	DEF	12
PATTERSON DENTAL CO	COM	703412106	8060	125625	SH	DEF	1
PATTERSON UTI ENERGY INC	COM	703481101	0	2	SH	DEF	12
PAXAR CORP	COM	704227107	27	2000	SH	DEF	12
PAXSON COMMUNICATIONS CORP	COM	704231109	44	11550	SH	DEF	12
PAYCHEX INC	COM	704326107	1287	34595.67	SH	DEF	12
PAYCHEX INC	COM	704326107	7	200	SH	DEF	2
PAYCHEX INC	COM	704326107	268	7477	SH	DEF	9
PAYCHEX INC	COM	704326107	7715	207400	SH	DEF	1
PAYLESS SHOESOURCE INC	COM	704379106	3298	246100	SH	DEF	6
PAYLESS SHOESOURCE INC	COM	704379106	9	635	SH	DEF	12
PDI INC	COM	69329V100	12821	478200	SH	DEF	3
PEABODY ENERGY CORP	COM	704549104	119	2860	SH	DEF	6
PEABODY ENERGY CORP	COM	704549104	1856	44500	SH	DEF	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	16	519	SH	DEF	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	2382	76846	SH	DEF	1
PEARSON PLC	SPONSORED ADR	705015105	6731	599910	SH	DEF	6
PEC SOLUTIONS INC	COM	705107100	0	0	SH	DEF	12
PEDIATRIC SVCS OF AMERICA	COM	705323103	659	68338	SH	DEF	6
PEDIATRIX MED GROUP	COM	705324101	27942	507210	SH	DEF	3
PEETS COFFEE & TEA INC	COM	705560100	73	4200	SH	DEF	2
PEGASYSTEMS INC	COM	705573103	1753	202919	SH	DEF	6
PENFORD CORP	COM	707051108	4	300	SH	DEF	12
PENGROWTH ENERGY TR	COM	706902103	242	11400	SH	DEF	7
PENGROWTH ENERGY TR	COM	706902103	742	45250	SH	DEF	12
PENN NATL GAMING INC	COM	707569109	14	600	SH	DEF	4
PENN NATL GAMING INC	COM	707569109	8403	363470	SH	DEF	3
PENN NATL GAMING INC	COM	707569109	29	1250	SH	DEF	12
PENN VA RESOURCES PARTNERS L	COM	707884102	1318	38435.6	SH	DEF	12
PENNEY J C INC	COM	708160106	6384	242910	SH	DEF	6
PENNEY J C INC	COM	708160106	143	6000	SH	DEF	11
PENNEY J C INC	COM	708160106	1025	39000	SH	DEF	3
PENNEY J C INC	COM	708160106	576	21913.61	SH	DEF	12
PENNFED FINL SVCS INC	COM	708167101	1286	38400	SH	DEF	6
PENNFED FINL SVCS INC	COM	708167101	34	1006	SH	DEF	12
PENNICHUCK CORP	COM NEW	708254206	16	550	SH	DEF	12
PENNS WOODS BANCORP INC	COM	708430103	360	7700	SH	DEF	12
PENNSYLVANIA COMM BANCORP IN	COM	708677109	842	16517	SH	DEF	1
PENNSYLVANIA COMM BANCORP IN	COM	708677109	130	2549	SH	DEF	12
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	534	14799	SH	DEF	9
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1605	44222.95	SH	DEF	12
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	2577	71000	SH	DEF	3
PENTAIR INC	COM	709631105	11190	244850	SH	DEF	3
PENTAIR INC	COM	709631105	1023	22380	SH	DEF	6
PENTAIR INC	COM	709631105	2647	57920	SH	DEF	2
PENTAIR INC	COM	709631105	21	500	SH	DEF	11
PENTAIR INC	COM	709631105	41130	900000	SH	DEF	13
PENTAIR INC	COM	709631105	2790	61051.76	SH	DEF	12
PENWEST PHARMACEUTICALS CO	COM	709754105	2	100	SH	DEF	12
PEOPLES BANCORP INC	COM	709789101	1916	64944	SH	DEF	6
PEOPLES BANCORP INC	COM	709789101	77	2623	SH	DEF	12
PEOPLES BANCORP N C INC	COM	710577107	6	297	SH	DEF	12
PEOPLES BK BRIDGEPORT CONN	COM	710198102	18	566.72	SH	DEF	12

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

PEOPLES ENERGY CORP	COM	711030106	790	18800	SH	DEF	3
PEOPLES ENERGY CORP	COM	711030106	46	1100	SH	DEF	11
PEOPLES ENERGY CORP	COM	711030106	124	2946.55	SH	DEF	12
PEOPLES ENERGY CORP	COM	711030106	30937	735900	SH	DEF	6
PEOPLES ENERGY CORP	COM	711030106	25	600	SH	DEF	2
PEOPLESOFT INC	COM	712713106	92	4600	SH	DEF	11
PEOPLESOFT INC	COM	712713106	4162	182612	SH	DEF	6
PEOPLESOFT INC	COM	712713106	36	1600	SH	DEF	4
PEOPLESOFT INC	COM	712713106	1901	83396	SH	DEF	12
PEP BOYS MANNY MOE & JACK	COM	713278109	495	21660	SH	DEF	12
PEPCO HOLDINGS INC	COM	713291102	1758	89961.82	SH	DEF	12
PEPCO HOLDINGS INC	COM	713291102	121	6210	SH	DEF	6
PEPCO HOLDINGS INC	COM	713291102	77	3921	SH	DEF	2
PEPCO HOLDINGS INC	COM	713291102	39	2207	SH	DEF	11
PEPSI BOTTLING GROUP INC	COM	713409100	3335	137940	SH	DEF	12
PEPSI BOTTLING GROUP INC	COM	713409100	5530	228700	SH	DEF	8
PEPSI BOTTLING GROUP INC	COM	713409100	22	1000	SH	DEF	11
PEPSI BOTTLING GROUP INC	COM	713409100	10	420	SH	DEF	6
PEPSI BOTTLING GROUP INC	COM	713409100	80399	3325000	SH	DEF	10
PEPSI BOTTLING GROUP INC	COM	713409100	8492	351200	SH	DEF	3
PEPSIAMERICAS INC	COM	71343P200	134	7830	SH	DEF	6
PEPSIAMERICAS INC	COM	71343P200	30	1767	SH	DEF	2
PEPSIAMERICAS INC	COM	71343P200	4815	281250	SH	DEF	3
PEPSIAMERICAS INC	COM	71343P200	165	9613	SH	DEF	12
PEPSICO INC	COM	713448108	23087	495212	SH	DEF	2
PEPSICO INC	COM	713448108	13433	288147	SH	DEF	1
PEPSICO INC	COM	713448108	16941	363381	SH	DEF	12
PEPSICO INC	COM	713448108	1611	34550	SH	DEF	5
PEPSICO INC	COM	713448108	752	16120	SH	DEF	6
PEPSICO INC	COM	713448108	137	2949	SH	DEF	4
PEPSICO INC	COM	713448108	3251	71030	SH	DEF	9
PEPSICO INC	COM	713448108	33368	721817	SH	DEF	11
PEPSICO INC	COM	713448108	12294	263699	SH	DEF	3
PEPSICO INC	COM	713448108	4395	72950	SH	DEF	7
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	24	SH	DEF	12
PEREGRINE PHARMACEUTICALS IN	COM	713661106	0	100	SH	DEF	2
PEREGRINE PHARMACEUTICALS IN	COM	713661106	4	2000	SH	DEF	12
PEREGRINE PHARMACEUTICALS IN	COM	713661106	2	1000	SH	DEF	1
PERFORMANCE FOOD GROUP CO	COM	713755106	312	8635	SH	DEF	12
PERINI CORP	COM	713839108	1006	109900	SH	DEF	6
PERKINELMER INC	COM	714046109	34945	2047140	SH	DEF	3
PERKINELMER INC	COM	714046109	3	176	SH	DEF	2
PERKINELMER INC	COM	714046109	58	3411.57	SH	DEF	12
PERMA-FIX ENVIRONMENTAL SVCS	COM	714157104	3	1000	SH	DEF	12
PEROT SYS CORP	CL A	714265105	1707	73900	SH	DEF	
PEROT SYS CORP	CL A	714265105	1029	76370	SH	DEF	12
PERRIGO CO	COM	714290103	313	19890	SH	DEF	12
PETRO-CDA	COM	71644E102	27	550	SH	DEF	3
PETRO-CDA	COM	71644E102	51640	808005	SH	DEF	7
PETROFUND ENERGY TRUST	TR UNIT	71648W108	366	25300	SH	DEF	12
PETROKAZAKHSTAN INC	COM	71649P102	24	1087	SH	DEF	12
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	2	75	SH	DEF	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	23266	872700	SH	DEF	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	7188	244112	SH	DEF	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	44	1500	SH	DEF	2
PETROLEUM & RES CORP	COM	716549100	81	3416.31	SH	DEF	12
PETROLEUM DEV CORP	COM	716578109	4358	183900	SH	DEF	6
PETROLEUM DEV CORP	COM	716578109	5	200	SH	DEF	12
PETROQUEST ENERGY INC	COM	716748108	63	20000	SH	DEF	
PETROQUEST ENERGY INC	COM	716748108	61	19700	SH	DEF	12
PETSMART INC	COM	716768106	36	1500	SH	DEF	11
PETSMART INC	COM	716768106	295	12410	SH	DEF	12

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

PFF BANCORP INC	COM	69331W104	14909	410930	SH	DEF	3
PFF BANCORP INC	COM	69331W104	9358	257940	SH	DEF	6
PFIZER INC	COM	717081103	4169	118000	SH	DEF	10
PFIZER INC	COM	717081103	109536	3100355	SH	DEF	3
PFIZER INC	COM	717081103	9492	287367	SH	DEF	11
PFIZER INC	COM	717081103	14724	322475	SH	DEF	7
PFIZER INC	COM	717081103	10844	306942	SH	DEF	5
PFIZER INC	COM	717081103	5879	163036	SH	DEF	9
PFIZER INC	COM	717081103	33409	945624	SH	DEF	6
PFIZER INC	COM	717081103	60096	1701000	SH	DEF	12
PFIZER INC	COM	717081103	33896	959399	SH	DEF	1
PFIZER INC	COM	717081103	40665	1151007	SH	DEF	2
PG&E CORP	COM	69331C108	13287	478451	SH	DEF	6
PG&E CORP	COM	69331C108	806	29034	SH	DEF	12
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	239	3000	SH	DEF	12
PHARMACEUTICAL PROD DEV INC	COM	717124101	438	16230	SH	DEF	12
PHARMACEUTICAL RES INC	COM	717125108	2697	41390	SH	DEF	3
PHARMACEUTICAL RES INC	COM	717125108	622	9550	SH	DEF	12
PHARMACOPEIA INC	COM	71713B104	677	39747	SH	DEF	9
PHARMACOPEIA INC	COM	71713B104	106	7480	SH	DEF	12
PHARMANETICS INC	COM	71713J107	9	5050	SH	DEF	12
PHARMOS CORP	COM NEW	717139208	444	126900	SH	DEF	3
PHELPS DODGE CORP	COM	717265102	20880	274410	SH	DEF	6
PHELPS DODGE CORP	PFD A CV 6.75%	717265508	1178	6960	SH	DEF	12
PHELPS DODGE CORP	COM	717265102	19	252	SH	DEF	2
PHELPS DODGE CORP	COM	717265102	3	54	SH	DEF	11
PHELPS DODGE CORP	COM	717265102	93	1218	SH	DEF	12
PHILADELPHIA CONS HLDG CORP	COM	717528103	6852	140333	SH	DEF	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	73	1500	SH	DEF	12
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	6	250	SH	DEF	4
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	35	1562	SH	DEF	2
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	252	11407	SH	DEF	12
PHILLIPS VAN HEUSEN CORP	COM	718592108	9998	563600	SH	DEF	6
PHILLIPS VAN HEUSEN CORP	COM	718592108	73	4100	SH	DEF	12
PHOENIX COS INC NEW	COM	71902E109	22	1786	SH	DEF	12
PHOENIX COS INC NEW	COM	71902E109	11	941	SH	DEF	2
PHOENIX COS INC NEW	COM	71902E109	0	36	SH	DEF	11
PHOSPHATE RESOURCE PARTNERS	DEPOSITARY UNT	719217101	0	139	SH	DEF	12
PHOTON DYNAMICS INC	COM	719364101	30	870	SH	DEF	11
PHOTON DYNAMICS INC	COM	719364101	1115	27700	SH	DEF	3
PHOTRONICS INC	COM	719405102	5	250	SH	DEF	11
PHOTRONICS INC	COM	719405102	7	375	SH	DEF	12
PIEDMONT NAT GAS INC	COM	720186105	801	18441.45	SH	DEF	12
PIEDMONT NAT GAS INC	COM	720186105	20	500	SH	DEF	11
PIEDMONT NAT GAS INC	COM	720186105	35	800	SH	DEF	2
PIER 1 IMPORTS INC	COM	720279108	103	4700	SH	DEF	2
PIER 1 IMPORTS INC	COM	720279108	2451	112105	SH	DEF	12
PIER 1 IMPORTS INC	COM	720279108	50	2444	SH	DEF	11
PIMCO CA MUNICIPAL INCOME FD	COM	72200N106	27	2000	SH	DEF	12
PIMCO COML MTG SECS TR INC	COM	693388100	191	13150	SH	DEF	12
PIMCO CORPORATE INCOME FD	COM	72200U100	185	11715	SH	DEF	12
PIMCO CORPORATE OPP FD	COM	72201B101	310	18000	SH	DEF	8
PIMCO CORPORATE OPP FD	COM	72201B101	1938	112540	SH	DEF	12
PIMCO FLOATING RATE INCOME F	COM	72201H108	174	8771.14	SH	DEF	12
PIMCO HIGH INCOME FD	COM SHS	722014107	601	39984.52	SH	DEF	12
PIMCO MUN INCOME FD II	COM	72200W106	3	200	SH	DEF	12
PIMCO MUNICIPAL INCOME FD	COM	72200R107	35	2500	SH	DEF	12
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	874	70349	SH	DEF	12
PINNACLE AIRL CORP	COM	723443107	28	2000	SH	DEF	
PINNACLE ENTMT INC	COM	723456109	16412	1760900	SH	DEF	13
PINNACLE ENTMT INC	COM	723456109	537	57652	SH	DEF	12
PINNACLE ENTMT INC	COM	723456109	15	1800	SH	DEF	11

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

PINNACLE FINL PARTNERS INC	COM	72346Q104	28	1200	SH	DEF	12
PINNACLE WEST CAP CORP	COM	723484101	133	3320	SH	DEF	6
PINNACLE WEST CAP CORP	COM	723484101	20	520	SH	DEF	11
PINNACLE WEST CAP CORP	COM	723484101	186	4650	SH	DEF	12
PINNACOR INC	COM	723487104	9	3700	SH	DEF	12
PIONEER HIGH INCOME TR	COM	72369H106	79	4739.86	SH	DEF	12
PIONEER INTREST SHS	COM	723703104	62	5400	SH	DEF	12
PIONEER NAT RES CO	COM	723787107	7559	236725	SH	DEF	1
PIONEER NAT RES CO	COM	723787107	121	3801	SH	DEF	12
PIONEER RAILCORP	COM	723839106	2	1000	SH	DEF	12
PITNEY BOWES INC	COM	724479100	16	400	SH	DEF	1
PITNEY BOWES INC	COM	724479100	1399	34448	SH	DEF	12
PITNEY BOWES INC	COM	724479100	1666	41010	SH	DEF	6
PITNEY BOWES INC	COM	724479100	6588	125500	SH	DEF	7
PITNEY BOWES INC	COM	724479100	1004	24712	SH	DEF	2
PITNEY BOWES INC	COM	724479100	3477	85070	SH	DEF	9
PITTSBURGH & W VA RR	SH BEN INT	724819107	9	1000	SH	DEF	12
PIXAR	COM	725811103	1482	21389	SH	DEF	12
PIXAR	COM	725811103	109	1600	SH	DEF	11
PLACER DOME INC	COM	725906101	37	2042	SH	DEF	2
PLACER DOME INC	COM	725906101	28117	1213500	SH	DEF	7
PLACER DOME INC	COM	725906101	354	19772	SH	DEF	12
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	329	10150	SH	DEF	12
PLAINS EXPL& PRODTN CO	COM	726505100	437	28400	SH	DEF	3
PLAINS EXPL& PRODTN CO	COM	726505100	0	10	SH	DEF	12
PLAINS EXPL& PRODTN CO	COM	726505100	369	24000	SH	DEF	2
PLAINS EXPL& PRODTN CO	COM	726505100	1456	94591	SH	DEF	6
PLAINS RES INC	COM PAR \$0.10	726540503	385	24000	SH	DEF	2
PLANAR SYS INC	COM	726900103	2291	94260	SH	DEF	3
PLANTRONICS INC NEW	COM	727493108	8212	251520	SH	DEF	3
PLANTRONICS INC NEW	COM	727493108	5	150	SH	DEF	12
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	22574	752259	SH	DEF	6
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	6	200	SH	DEF	12
PLAYTEX PRODS INC	COM	72813P100	7580	980600	SH	DEF	6
PLAYTEX PRODS INC	COM	72813P100	16	2100	SH	DEF	12
PLUG POWER INC	COM	72919P103	24	3362	SH	DEF	12
PLUM CREEK TIMBER CO INC	COM	729251108	4058	133274	SH	DEF	12
PLUM CREEK TIMBER CO INC	COM	729251108	22	708	SH	DEF	1
PLUM CREEK TIMBER CO INC	COM	729251108	524	17200	SH	DEF	5
PLUM CREEK TIMBER CO INC	COM	729251108	178	5830	SH	DEF	2
PLUM CREEK TIMBER CO INC	COM	729251108	156	5600	SH	DEF	11
PMC CAP INC	COM	693430100	8	1400	SH	DEF	2
PMC COML TR	SH BEN INT	693434102	8	495	SH	DEF	12
PMC-SIERRA INC	COM	69344F106	7	340	SH	DEF	12
PMC-SIERRA INC	COM	69344F106	6	275	SH	DEF	2
PMI GROUP INC	COM	69344M101	663	18676	SH	DEF	11
PMI GROUP INC	COM	69344M101	10004	268713	SH	DEF	6
PMI GROUP INC	COM	69344M101	13062	350852	SH	DEF	2
PMI GROUP INC	COM	69344M101	717	19255	SH	DEF	5
PMI GROUP INC	COM	69344M101	188	5055	SH	DEF	12
PNC FINL SVCS GROUP INC	COM	693475105	3729	68999	SH	DEF	9
PNC FINL SVCS GROUP INC	COM	693475105	14159	258708	SH	DEF	4
PNC FINL SVCS GROUP INC	COM	693475105	4868	88940.25	SH	DEF	12
PNC FINL SVCS GROUP INC	COM	693475105	4751	86800	SH	DEF	3
PNC FINL SVCS GROUP INC	COM	693475105	6689	122213	SH	DEF	5
PNC FINL SVCS GROUP INC	COM	693475105	182	3560	SH	DEF	11
PNC FINL SVCS GROUP INC	PFD CV D \$1.80	693475501	3	34	SH	DEF	12
PNC FINL SVCS GROUP INC	COM	693475105	3380	61762	SH	DEF	2
PNC FINL SVCS GROUP INC	COM	693475105	8757	159990	SH	DEF	6
PNM RES INC	COM	69349H107	364	12950	SH	DEF	3
PNM RES INC	COM	69349H107	19687	700600	SH	DEF	6
POCAHONTAS BANCORP INC	COM	730234101	16	1000	SH	DEF	12

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

POGO PRODUCING CO	COM	730448107	259	5352	SH	DEF	12
POGO PRODUCING CO	COM	730448107	31796	658300	SH	DEF	3
POINT 360	COM	730698107	226	50400	SH	DEF	6
POLARIS INDS INC	COM	731068102	19	230	SH	DEF	11
POLARIS INDS INC	COM	731068102	11285	127400	SH	DEF	6
POLO RALPH LAUREN CORP	CL A	731572103	4	130	SH	DEF	6
POLO RALPH LAUREN CORP	CL A	731572103	216	7500	SH	DEF	12
POLYCOM INC	COM	73172K104	3028	155115	SH	DEF	12
POLYCOM INC	COM	73172K104	1924	98570	SH	DEF	3
POLYMEDICA CORP	COM	731738100	11	400	SH	DEF	2
POLYMEDICA CORP	COM	731738100	389	14800	SH	DEF	3
POLYMEDICA CORP	COM	731738100	5	200	SH	DEF	12
POLYONE CORP	COM	73179P106	1461	228750	SH	DEF	6
POLYONE CORP	COM	73179P106	249	39000	SH	DEF	
POLYONE CORP	COM	73179P106	13	2000	SH	DEF	12
POMEROY IT SOLUTIONS INC	COM	731822102	9	585	SH	DEF	2
POPE & TALBOT INC	COM	732827100	31	1750	SH	DEF	12
POPULAR INC	COM	733174106	8	180	SH	DEF	6
POPULAR INC	COM	733174106	3605	80214	SH	DEF	12
PORTAL SOFTWARE INC	COM NEW	736126301	12	1804	SH	DEF	12
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	5799	577276	SH	DEF	6
POSCO	SPONSORED ADR	693483109	791	23285	SH	DEF	6
POSCO	SPONSORED ADR	693483109	2942	86600	SH	DEF	3
POSSIS MEDICAL INC	COM	737407106	16	800	SH	DEF	2
POST PPTYS INC	COM	737464107	459	16440	SH	DEF	2
POST PPTYS INC	COM	737464107	1148	41134	SH	DEF	12
POTASH CORP SASK INC	COM	73755L107	90	800	SH	DEF	7
POTASH CORP SASK INC	COM	73755L107	122	1405	SH	DEF	12
POWELL INDS INC	COM	739128106	2468	128874	SH	DEF	6
POWER-ONE INC	COM	739308104	17	1550	SH	DEF	12
POWERWAVE TECHNOLOGIES INC	COM	739363109	77	10000	SH	DEF	12
POZEN INC	COM	73941U102	153	15000	SH	DEF	12
PPG INDS INC	COM	693506107	816	12752	SH	DEF	2
PPG INDS INC	COM	693506107	26230	409721	SH	DEF	6
PPG INDS INC	COM	693506107	64	1000	SH	DEF	3
PPG INDS INC	COM	693506107	3029	47308.02	SH	DEF	12
PPG INDS INC	COM	693506107	20	350	SH	DEF	11
PPL CORP	COM	69351T106	119	2801	SH	DEF	11
PPL CORP	COM	69351T106	5	120	SH	DEF	2
PPL CORP	COM	69351T106	814	18600	SH	DEF	5
PPL CORP	COM	69351T106	514	11833	SH	DEF	9
PPL CORP	COM	69351T106	2255	51537.51	SH	DEF	12
PPL CORP	COM	69351T106	294	6718	SH	DEF	6
PRAECIS PHARMACEUTICALS INC	COM	739421105	22	3400	SH	DEF	2
PRAECIS PHARMACEUTICALS INC	COM	739421105	9	1375	SH	DEF	12
PRAXAIR INC	COM	74005P104	4153	91085	SH	DEF	11
PRAXAIR INC	COM	74005P104	357	9350	SH	DEF	12
PRAXAIR INC	COM	74005P104	27	700	SH	DEF	2
PRAXAIR INC	COM	74005P104	1939	50760	SH	DEF	6
PRAXAIR INC	COM	74005P104	371	9700	SH	DEF	5
PRE PAID LEGAL SVCS INC	COM	740065107	5564	213000	SH	DEF	6
PRE PAID LEGAL SVCS INC	COM	740065107	65	2495	SH	DEF	12
PRECISION CASTPARTS CORP	COM	740189105	293	6446	SH	DEF	12
PRECISION CASTPARTS CORP	COM	740189105	45157	994435	SH	DEF	6
PRECISION CASTPARTS CORP	COM	740189105	66	1700	SH	DEF	11
PRECISION CASTPARTS CORP	COM	740189105	1351	29750	SH	DEF	3
PRECISION DRILLING CORP	COM	74022D100	83	1900	SH	DEF	
PRECISION DRILLING CORP	COM	74022D100	25560	450400	SH	DEF	7
PREFERRED & CORP INC STRATEG	COM	74039B105	11	483.26	SH	DEF	12
PREFERRED INCOME STRATEGIES	COM	74038E100	10	410.9	SH	DEF	12
PREMCO INC	COM	74045Q104	18	695	SH	DEF	12
PREMCO INC	COM	74045Q104	3581	137740	SH	DEF	6

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

PRENTISS PPTYS TR	SH BEN INT	740706106	16	500	SH	DEF	12
PRESIDENTIAL LIFE CORP	COM	740884101	4797	363810	SH	DEF	6
PRESIDENTIAL LIFE CORP	COM	740884101	33	2535	SH	DEF	12
PRESIDENTIAL RLTY CORP NEW	CL B	741004204	1	100	SH	DEF	12
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	2328	475017	SH	DEF	6
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	242	49300	SH	DEF	12
PRICE T ROWE GROUP INC	COM	74144T108	6315	133201	SH	DEF	12
PRICE T ROWE GROUP INC	COM	74144T108	281	6100	SH	DEF	11
PRICE T ROWE GROUP INC	COM	74144T108	12	200	SH	DEF	7
PRICE T ROWE GROUP INC	COM	74144T108	9	195	SH	DEF	2
PRICELINE COM INC	COM NEW	741503403	46	2585	SH	DEF	12
PRIDE INTL INC DEL	COM	74153Q102	103	5500	SH	DEF	12
PRIDE INTL INC DEL	COM	74153Q102	136	7300	SH	DEF	6
PRIME MED SVCS INC NEW	COM	74156D108	1119	238510	SH	DEF	6
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	138	5000	SH	DEF	7
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	339	15920	SH	DEF	12
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	34807	3425920	SH	DEF	3
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	67	6600	SH	DEF	12
PRINCETON NATL BANCORP INC	COM	742282106	9	300	SH	DEF	12
PRINCETON REVIEW INC	COM	742352107	22	2300	SH	DEF	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	585	17680	SH	DEF	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	256	7747	SH	DEF	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	36544	1105040	SH	DEF	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	454	14000	SH	DEF	11
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	8159	246720	SH	DEF	2
PRIORITY HEALTHCARE CORP	CL B	74264T102	184	7611	SH	DEF	12
PRIORITY HEALTHCARE CORP	CL B	74264T102	5208	216000	SH	DEF	8
PRIORITY HEALTHCARE CORP	CL B	74264T102	62686	2600000	SH	DEF	10
PRO PHARMACEUTICALS INC	COM	74267T109	14	3600	SH	DEF	12
PROASSURANCE CORP	COM	74267C106	64	2002	SH	DEF	12
PROCTER & GAMBLE CO	COM	742718109	16632	166519	SH	DEF	5
PROCTER & GAMBLE CO	COM	742718109	152	1521	SH	DEF	4
PROCTER & GAMBLE CO	COM	742718109	282	2819	SH	DEF	9
PROCTER & GAMBLE CO	COM	742718109	68229	683108	SH	DEF	2
PROCTER & GAMBLE CO	COM	742718109	32435	324736	SH	DEF	12
PROCTER & GAMBLE CO	COM	742718109	16360	169845	SH	DEF	11
PROCTER & GAMBLE CO	COM	742718109	555	4300	SH	DEF	7
PROCTER & GAMBLE CO	COM	742718109	2853	28563	SH	DEF	1
PROCTER & GAMBLE CO	COM	742718109	17513	175343	SH	DEF	3
PROGRESS ENERGY INC	COM	743263105	247	5500	SH	DEF	9
PROGRESS ENERGY INC	COM	743263105	7	150	SH	DEF	4
PROGRESS ENERGY INC	COM	743263105	6793	151321	SH	DEF	11
PROGRESS ENERGY INC	COM	743263105	409	9037	SH	DEF	6
PROGRESS ENERGY INC	COM	743263105	2585	57103.88	SH	DEF	12
PROGRESS ENERGY INC	COM	743263105	624	13798	SH	DEF	2
PROGRESS SOFTWARE CORP	COM	743312100	21	1000	SH	DEF	11
PROGRESS SOFTWARE CORP	COM	743312100	9092	444400	SH	DEF	3
PROGRESS SOFTWARE CORP	COM	743312100	202	9871	SH	DEF	12
PROGRESSIVE CORP OHIO	COM	743315103	5	65	SH	DEF	2
PROGRESSIVE CORP OHIO	COM	743315103	277	3312	SH	DEF	12
PROLOGIS	SH BEN INT	743410102	218	6800	SH	DEF	12
PROLOGIS	SH BEN INT	743410102	98	3050	SH	DEF	2
PROQUEST COMPANY	COM	74346P102	6	200	SH	DEF	12
PROSOFTTRAINING	COM	743477101	0	650	SH	DEF	12
PROSPERITY BANCSHARES INC	COM	743606105	1341	59225	SH	DEF	1
PROTECTIVE LIFE CORP	COM	743674103	16463	486510	SH	DEF	6
PROTECTIVE LIFE CORP	COM	743674103	49	1450	SH	DEF	12
PROTEIN DESIGN LABS INC	COM	74369L103	867	48415	SH	DEF	12
PROTEIN DESIGN LABS INC	COM	74369L103	85	4725	SH	DEF	4
PROTERION CORP	COM	74370Y102	2	5000	SH	DEF	12
PROVIDENT BANKSHARES CORP	COM	743859100	12	414	SH	DEF	4
PROVIDENT BANKSHARES CORP	COM	743859100	1610	54673.73	SH	DEF	12

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

PROVIDENT ENERGY TR	TR UNIT	74386K104	301	34000	SH	DEF	12
PROVIDENT FINL GROUP INC	COM	743866105	10919	341753	SH	DEF	6
PROVIDENT FINL GROUP INC	COM	743866105	817	25565	SH	DEF	4
PROVIDENT FINL GROUP INC	COM	743866105	142	4435	SH	DEF	2
PROVIDENT FINL GROUP INC	COM	743866105	106	3325	SH	DEF	12
PROVIDENT FINL SVCS INC	COM	74386t105	30	1600	SH	DEF	4
PROVIDENT FINL SVCS INC	COM	74386T105	157	8282	SH	DEF	12
PROVIDIAN FINL CORP	COM	74406A102	58	5000	SH	DEF	
PROVIDIAN FINL CORP	COM	74406A102	1798	154482	SH	DEF	12
PROVIDIAN FINL CORP	COM	74406A102	159177	13675000	SH	DEF	10
PROVIDIAN FINL CORP	COM	74406A102	5	400	SH	DEF	6
PROVIDIAN FINL CORP	COM	74406A102	116400	10000000	SH	DEF	13
PROVIDIAN FINL CORP	COM	74406A102	21588	1854600	SH	DEF	8
PROVINCE HEALTHCARE CO	COM	743977100	14	900	SH	DEF	12
PROVINCE HEALTHCARE CO	COM	743977100	187	11700	SH	DEF	3
PROXIM CORP	CL A	744283102	8	5000	SH	DEF	12
PRUDENTIAL FINL INC	COM	744320102	9	205	SH	DEF	11
PRUDENTIAL FINL INC	COM	744320102	1111	26597.63	SH	DEF	12
PRUDENTIAL FINL INC	COM	744320102	5	130	SH	DEF	1
PRUDENTIAL FINL INC	COM	744320102	2	50	SH	DEF	6
PRUDENTIAL FINL INC	COM	744320102	11107	265920	SH	DEF	3
PRUDENTIAL FINL INC	COM	744320102	96	2287	SH	DEF	2
PRUDENTIAL FINL INC	COM	744320102	81	1500	SH	DEF	7
PSS WORLD MED INC	COM	69366A100	10	800	SH	DEF	12
PTEK HLDGS INC	COM	69366M104	517	58692	SH	DEF	12
PTEK HLDGS INC	COM	69366M104	20441	2320190	SH	DEF	3
PUBLIC STORAGE INC	COM A DP1/1000	74460D729	0	15	SH	DEF	12
PUBLIC STORAGE INC	COM	74460D109	75	1739	SH	DEF	12
PUBLIC STORAGE INC	COM	74460D109	22	500	SH	DEF	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3797	86690.9	SH	DEF	12
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	20	450	SH	DEF	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	365	8330	SH	DEF	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	224	5225	SH	DEF	11
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	781	17753	SH	DEF	9
PUBLICIS S A NEW	SPONSORED ADR	74463M106	10170	313770	SH	DEF	6
PUGET ENERGY INC NEW	COM	745310102	330	13900	SH	DEF	12
PUGET ENERGY INC NEW	COM	745310102	6060	255113	SH	DEF	6
PUGET ENERGY INC NEW	COM	745310102	5	200	SH	DEF	1
PULASKI FINL CORP	COM	745548107	506	30000	SH	DEF	12
PULTE HOMES INC	COM	745867101	99	1060	SH	DEF	6
PULTE HOMES INC	COM	745867101	6	66	SH	DEF	12
PUMATECH INC	COM	745887109	0	100	SH	DEF	12
PURE WORLD INC	COM	74622C106	15	6017	SH	DEF	12
PUTNAM HIGH INCOME BOND FD	SH BEN INT	746779107	5	600	SH	DEF	12
PUTNAM HIGH INCOME OPP TR	SH BEN INT	746479104	40	2200	SH	DEF	12
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	6	940	SH	DEF	12
PUTNAM MANAGED HIGH YIELD TR	SH BEN INT	746819101	36	4200	SH	DEF	12
PUTNAM MANAGED MUN INCOM TR	COM	746823103	45	6104	SH	DEF	12
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	629	92061	SH	DEF	12
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	1526	231254	SH	DEF	12
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	746922103	143	11000	SH	DEF	12
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	981	148934	SH	DEF	12
PUTNAM TAX FREE HEALTH CARE	SH BEN INT	746920107	146	11919.16	SH	DEF	12
PXRE GROUP LTD	COM	G73018106	14	600	SH	DEF	3
Q E P INC	COM	74727K102	269	23575	SH	DEF	6
QAD INC	COM	74727D108	374	30490	SH	DEF	3
QIAGEN N V	ORD	N72482107	322	26925	SH	DEF	12
QIAO XING UNIVERSAL TELEPHON	ORD	G7303A109	132	15000	SH	DEF	12
QIAO XING UNIVERSAL TELEPHON	ORD	G7303A109	263	30000	SH	DEF	11
QLOGIC CORP	COM	747277101	89	1720	SH	DEF	12
QLOGIC CORP	COM	747277101	1	20	SH	DEF	2
QLOGIC CORP	COM	747277101	83	1600	SH	DEF	4

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

QLT INC	COM	746927102	23	1200	SH	DEF	12
QLT INC	COM	746927102	30609	1623810	SH	DEF	3
QLT INC	COM	746927102	11901	485750	SH	DEF	7
QUAKER CHEM CORP	COM	747316107	22	700	SH	DEF	12
QUAKER CITY BANCORP INC	COM	74731K106	1023	22175	SH	DEF	6
QUALCOMM INC	COM	747525103	367	7816	SH	DEF	11
QUALCOMM INC	COM	747525103	17062	316370	SH	DEF	10
QUALCOMM INC	COM	747525103	219	4055	SH	DEF	5
QUALCOMM INC	COM	747525103	7	100	SH	DEF	7
QUALCOMM INC	COM	747525103	4387	81340	SH	DEF	3
QUALCOMM INC	COM	747525103	3868	71726.87	SH	DEF	12
QUALCOMM INC	COM	747525103	902	16728	SH	DEF	9
QUALCOMM INC	COM	747525103	598	11084	SH	DEF	2
QUALITY DISTR INC FLA	COM	74756M102	14	700	SH	DEF	12
QUALITY SYS INC	COM	747582104	899	20152	SH	DEF	12
QUANEX CORP	COM	747620102	14157	307100	SH	DEF	6
QUANEX CORP	COM	747620102	14	340	SH	DEF	11
QUANEX CORP	COM	747620102	5108	110800	SH	DEF	3
QUANTUM CORP	COM DSSG	747906204	311	99808	SH	DEF	12
QUANTUM CORP	COM DSSG	747906204	4	1410	SH	DEF	4
QUANTUM CORP	COM DSSG	747906204	52	16600	SH	DEF	5
QUEBECOR WORLD INC	COM NON-VTG	748203106	16	600	SH	DEF	7
QUEST DIAGNOSTICS INC	COM	74834L100	201	2752	SH	DEF	12
QUEST DIAGNOSTICS INC	COM	74834L100	7	100	SH	DEF	2
QUEST DIAGNOSTICS INC	COM	74834L100	621	8500	SH	DEF	9
QUEST SOFTWARE INC	COM	74834T103	234	16500	SH	DEF	12
QUESTAR CORP	COM	748356102	162	4493	SH	DEF	9
QUESTAR CORP	COM	748356102	20	575	SH	DEF	12
QUESTAR CORP	COM	748356102	56	1600	SH	DEF	2
QUESTAR CORP	COM	748356102	401	11400	SH	DEF	5
QUESTAR CORP	COM	748356102	11323	322120	SH	DEF	3
QUESTAR CORP	COM	748356102	185	5600	SH	DEF	11
QUIDEL CORP	COM	74838J101	1522	141290	SH	DEF	3
QUIGLEY CORP	COM NEW	74838L304	16	1500	SH	DEF	12
QUIKSILVER INC	COM	74838C106	4	218	SH	DEF	12
QUILMES INDL QUINSA SOCIE	SP ADR CL B	74838Y207	3358	205400	SH	DEF	3
QUOVADX INC	COM	74913K106	10	2000	SH	DEF	12
QWEST COMMUNICATIONS INTL IN	COM	749121109	74	17209	SH	DEF	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	431	99779	SH	DEF	5
QWEST COMMUNICATIONS INTL IN	COM	749121109	1	185	SH	DEF	1
QWEST COMMUNICATIONS INTL IN	COM	749121109	4561881	105599081	SH	DEF	10
QWEST COMMUNICATIONS INTL IN	COM	749121109	1591	368280	SH	DEF	12
QWEST COMMUNICATIONS INTL IN	COM	749121109	95	25570	SH	DEF	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	234067	54182090	SH	DEF	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	24	5596	SH	DEF	2
R & B INC	COM	749124103	1108	71500	SH	DEF	6
R & G FINANCIAL CORP	CL B	749136107	42050	1056530	SH	DEF	3
R H DONNELLEY CORP	COM NEW	74955W307	75	1886	SH	DEF	12
R H DONNELLEY CORP	COM NEW	74955W307	8717	218800	SH	DEF	6
R H DONNELLEY CORP	COM NEW	74955W307	89	2224	SH	DEF	2
R H DONNELLEY CORP	COM NEW	74955W307	267	6500	SH	DEF	9
RADA ELECTR INDS LTD	SHS NEW	M81863108	1	360	SH	DEF	12
RADIAN GROUP INC	COM	750236101	63	1288	SH	DEF	12
RADIAN GROUP INC	COM	750236101	5	110	SH	DEF	11
RADIAN GROUP INC	COM	750236101	2284	46852	SH	DEF	6
RADIAN GROUP INC	COM	750236101	121875	2500000	SH	DEF	10
RADIAN GROUP INC	COM	750236101	75	1529	SH	DEF	2
RADIAN GROUP INC	COM	750236101	15199	311774	SH	DEF	8
RADIANT SYSTEMS INC	COM	75025N102	7	800	SH	DEF	12
RADIO ONE INC	CL D NON VTG	75040P405	288	14900	SH	DEF	5
RADIO ONE INC	CL A	75040P108	20	1000	SH	DEF	12
RADIOLOGIX INC	COM	75040K109	221	65200	SH	DEF	6

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

RADIOSHACK CORP	COM	750438103	17669	575900	SH	DEF	3
RADIOSHACK CORP	COM	750438103	1697	55298	SH	DEF	12
RADIOSHACK CORP	COM	750438103	227	7400	SH	DEF	5
RADISYS CORP	COM	750459109	3555	210750	SH	DEF	3
RADWARE LTD	ORD	M81873107	616	22600	SH	DEF	3
RAILAMERICA INC	COM	750753105	59	5030	SH	DEF	12
RAINBOW TECHNOLOGIES INC	COM	750862104	7958	706710	SH	DEF	3
RAINDANCE COMM	COM	75086X106	3	1000	SH	DEF	12
RAIT INVT TR	COM	749227104	64	2500	SH	DEF	12
RALCORP HLDGS INC NEW	COM	751028101	6262	199670	SH	DEF	3
RAMBUS INC DEL	COM	750917106	114	3700	SH	DEF	2
RAMBUS INC DEL	COM	750917106	92	3000	SH	DEF	12
RAMTRON INTL CORP	COM NEW	751907304	1	400	SH	DEF	2
RAMTRON INTL CORP	COM NEW	751907304	0	100	SH	DEF	12
RANGE RES CORP	COM	75281A109	129	13700	SH	DEF	3
RARE HOSPITALITY INTL INC	COM	753820109	0	10	SH	DEF	12
RAVEN INDS INC	COM	754212108	133	4500	SH	DEF	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	123	3269	SH	DEF	12
RAYONIER INC	COM	754907103	38	911	SH	DEF	2
RAYONIER INC	COM	754907103	1563	37644.7	SH	DEF	12
RAYONIER INC	COM	754907103	7	178	SH	DEF	1
RAYOVAC CORP	COM	755081106	11319	540300	SH	DEF	3
RAYOVAC CORP	COM	755081106	19	900	SH	DEF	12
RAYOVAC CORP	COM	755081106	13494	644100	SH	DEF	6
RAYTHEON CO	COM NEW	755111507	32112	1068972	SH	DEF	6
RAYTHEON CO	COM NEW	755111507	1311	42400	SH	DEF	9
RAYTHEON CO	COM NEW	755111507	307	10211	SH	DEF	2
RAYTHEON CO	COM NEW	755111507	47	1653	SH	DEF	11
RAYTHEON CO	COM NEW	755111507	0	8	SH	DEF	1
RAYTHEON CO	COM NEW	755111507	2081	69281.86	SH	DEF	12
RAYTHEON CO	COM NEW	755111507	3	100	SH	DEF	4
RC2 CORP	COM	749388104	7230	347042	SH	DEF	6
RCG COMPANIES INC	COM	749328100	4	1858	SH	DEF	12
RCM TECHNOLOGIES INC	COM NEW	749360400	861	116800	SH	DEF	6
RCN CORP	COM	749361101	29	42958	SH	DEF	12
RCN CORP	COM	749361101	4	6536	SH	DEF	4
READERS DIGEST ASSN INC	COM	755267101	124	8464	SH	DEF	12
READERS DIGEST ASSN INC	COM	755267101	26926	1836700	SH	DEF	6
REAL ESTATE INCOME FUND INC	COM	755881109	74	4223.4	SH	DEF	12
REALNETWORKS INC	COM	75605L104	44	7640	SH	DEF	12
REALTY INCOME CORP	COM	756109104	302	7550	SH	DEF	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	636	26157	SH	DEF	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	12	500	SH	DEF	11
RED HAT INC	COM	756577102	117	6240	SH	DEF	12
RED HAT INC	COM	756577102	22	1150	SH	DEF	2
REDBACK NETWORKS INC	COM	757209101	0	1100	SH	DEF	12
REDWOOD TR INC	COM	758075402	7904	155440	SH	DEF	3
REDWOOD TR INC	COM	758075402	218	4293	SH	DEF	12
REEBOK INTL LTD	COM	758110100	20646	525080	SH	DEF	3
REEBOK INTL LTD	COM	758110100	377	9592	SH	DEF	12
REEBOK INTL LTD	COM	758110100	276	7010	SH	DEF	6
REED ELSEVIER P L C	SPONSORED ADR	758205108	12	359	SH	DEF	6
REEDS JEWELERS INC	COM	758341101	1	362	SH	DEF	12
REGAL BELOIT CORP	COM	758750103	31	1420	SH	DEF	12
REGAL ENTMT GROUP	CL A	758766109	107	5200	SH	DEF	12
REGAL ENTMT GROUP	CL A	758766109	550	26800	SH	DEF	3
REGENCY CTRS CORP	COM	758849103	24	600	SH	DEF	12
REGENERATION TECH INC DEL	COM	75886N100	68	6200	SH	DEF	12
REGENERON PHARMACEUTICALS	COM	75886F107	10	700	SH	DEF	12
REGENERON PHARMACEUTICALS	COM	75886F107	7	500	SH	DEF	2
REGIONS FINL CORP	COM	758940100	183	5020	SH	DEF	11
REGIONS FINL CORP	COM	758940100	1431	38460	SH	DEF	12

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

REGIONS FINL CORP	COM	758940100	261	7020	SH	DEF	2
REGIONS FINL CORP	COM	758940100	454	12210	SH	DEF	6
REGIS CORP MINN	COM	758932107	4146	104921	SH	DEF	12
REGIS CORP MINN	COM	758932107	28804	728850	SH	DEF	3
REGISTER COM INC	COM	75914G101	6	1200	SH	DEF	12
REHABCARE GROUP INC	COM	759148109	4220	198500	SH	DEF	6
REINSURANCE GROUP AMER INC	COM	759351109	13714	354830	SH	DEF	6
RELIANT RES INC	COM	75952B105	78	10536	SH	DEF	2
RELIANT RES INC	COM	75952B105	59	7952	SH	DEF	12
REMINGTON OIL & GAS CORP	COM	759594302	20	1000	SH	DEF	12
RENAISSANCE LEARNING INC	COM	75968L105	1776	73800	SH	DEF	3
RENAISSANCE RE HLDGS LTD	COM	G7496G103	329	6700	SH	DEF	5
RENAISSANCE RE HLDGS LTD	COM	G7496G103	6	125	SH	DEF	11
RENAISSANCE RE HLDGS LTD	COM	G7496G103	17952	365990	SH	DEF	6
RENAISSANCE RE HLDGS LTD	COM	G7496G103	197	4018	SH	DEF	12
RENAISSANCE RE HLDGS LTD	COM	G7496G103	2045	41700	SH	DEF	3
RENAL CARE GROUP INC	COM	759930100	220	5345	SH	DEF	12
RENT A CTR INC NEW	COM	76009N100	18369	612310	SH	DEF	3
RENT A CTR INC NEW	COM	76009N100	6880	229325	SH	DEF	6
RENTECH INC	COM	760112102	98	86000	SH	DEF	12
REPLIGEN CORP	COM	759916109	1	200	SH	DEF	12
REPSOL YPF S A	SPONSORED ADR	76026T205	7460	380488	SH	DEF	6
REPSOL YPF S A	SPONSORED ADR	76026T205	338	17300	SH	DEF	2
REPUBLIC BANCORP INC	COM	760282103	8759	649308	SH	DEF	6
REPUBLIC BANCORP INC	COM	760282103	10	717	SH	DEF	11
REPUBLIC BANCORP INC	COM	760282103	29	2180	SH	DEF	12
REPUBLIC BANCORP KY	CL A	760281204	389	19911	SH	DEF	12
REPUBLIC FIRST BANCORP INC	COM	760416107	762	62500	SH	DEF	6
REPUBLIC SVCS INC	COM	760759100	133117	5193800	SH	DEF	10
REPUBLIC SVCS INC	COM	760759100	593	23119	SH	DEF	12
REPUBLIC SVCS INC	COM	760759100	41013	1600200	SH	DEF	13
REPUBLIC SVCS INC	COM	760759100	14473	564700	SH	DEF	8
RES-CARE INC	COM	760943100	2457	303317	SH	DEF	6
RESEARCH FRONTIERS INC	COM	760911107	8	900	SH	DEF	12
RESEARCH IN MOTION LTD	COM	760975102	29806	343700	SH	DEF	7
RESEARCH IN MOTION LTD	COM	760975102	66	990	SH	DEF	12
RESOURCES BANKSHARES CORP	COM	76121R104	140	4426.48	SH	DEF	12
RESPIRONICS INC	COM	761230101	31251	691245	SH	DEF	3
RESTORATION HARDWARE INC DEL	COM	760981100	5	1000	SH	DEF	12
REUTERS GROUP PLC	SPONSORED ADR	76132M102	2942	115748	SH	DEF	6
REVLON INC	CL A	761525500	1	300	SH	DEF	12
REX STORES CORP	COM	761624105	1952	137823	SH	DEF	6
REXAM PLC	SP ADR NEW2001	761655406	8130	208030	SH	DEF	6
REYNOLDS & REYNOLDS CO	CL A	761695105	226	7782	SH	DEF	12
REYNOLDS & REYNOLDS CO	CL A	761695105	523	18000	SH	DEF	5
REYNOLDS & REYNOLDS CO	CL A	761695105	3	90	SH	DEF	6
REYNOLDS & REYNOLDS CO	CL A	761695105	25	875	SH	DEF	2
REYNOLDS R J TOB HLDGS INC	COM	76182K105	158	2723	SH	DEF	12
REYNOLDS R J TOB HLDGS INC	COM	76182K105	6	100	SH	DEF	6
REYNOLDS R J TOB HLDGS INC	COM	76182K105	22	380	SH	DEF	2
RF MICRODEVICES INC	COM	749941100	869	86501	SH	DEF	12
RGC RES INC	COM	74955L103	27	1200	SH	DEF	12
RHODIA	SPONSORED ADR	762397107	3001	671254	SH	DEF	6
RIGGS NATL CORP WASH DC	COM	766570105	393	23749	SH	DEF	12
RIGHT MGMT CONSULTANTS INC	COM	766573109	656	35150	SH	DEF	3
RIGHT MGMT CONSULTANTS INC	COM	766573109	355	19000	SH	DEF	6
RIO TINTO PLC	SPONSORED ADR	767204100	8022	71959	SH	DEF	6
RIO TINTO PLC	SPONSORED ADR	767204100	6995	62840	SH	DEF	2
RIO TINTO PLC	SPONSORED ADR	767204100	487	4800	SH	DEF	11
RITE AID CORP	COM	767754104	82	13500	SH	DEF	2
RITE AID CORP	COM	767754104	540	89472	SH	DEF	12
RIVIANA FOODS INC	COM	769536103	59	2137	SH	DEF	12

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

RIVIANA FOODS INC	COM	769536103	5	200	SH	DEF	1
RLI CORP	COM	749607107	67	1786	SH	DEF	12
RLI CORP	COM	749607107	7057	188375	SH	DEF	1
RMK HIGH INCOME FD INC	COM SHS	74963B105	700	43769.61	SH	DEF	12
ROANOKE ELEC STL CORP	COM	769841107	11	800	SH	DEF	12
ROBBINS & MYERS INC	COM	770196103	44	2300	SH	DEF	3
ROBERT HALF INTL INC	COM	770323103	286	12270	SH	DEF	12
ROCK-TENN CO	CL A	772739207	86	5000	SH	DEF	6
ROCKFORD CORP	COM	77316P101	72	13799	SH	DEF	6
ROCKWELL AUTOMATION INC	COM	773903109	36	1000	SH	DEF	2
ROCKWELL AUTOMATION INC	COM	773903109	24579	690430	SH	DEF	3
ROCKWELL AUTOMATION INC	COM	773903109	265	7439	SH	DEF	12
ROCKWELL AUTOMATION INC	COM	773903109	2953	95500	SH	DEF	11
ROCKWELL COLLINS INC	COM	774341101	7	240	SH	DEF	6
ROCKWELL COLLINS INC	COM	774341101	1552	51676.59	SH	DEF	12
ROCKWELL COLLINS INC	COM	774341101	42	1400	SH	DEF	9
ROCKWELL COLLINS INC	COM	774341101	30	1000	SH	DEF	2
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	18364	531380	SH	DEF	3
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	69	2000	SH	DEF	
ROGERS COMMUNICATIONS INC	CL B	775109200	875	53000	SH	DEF	12
ROGERS COMMUNICATIONS INC	CL B	775109200	26294	1232150	SH	DEF	7
ROHM & HAAS CO	COM	775371107	270	6325	SH	DEF	2
ROHM & HAAS CO	COM	775371107	69	1800	SH	DEF	11
ROHM & HAAS CO	COM	775371107	126	2954	SH	DEF	12
ROLLINS INC	COM	775711104	13421	595180	SH	DEF	3
ROLLINS INC	COM	775711104	9	384	SH	DEF	12
ROSS STORES INC	COM	778296103	35	1310	SH	DEF	12
ROSS SYS INC	COM NEW	778303206	2	100	SH	DEF	12
ROSTELECOM OPEN JT STK LNG D	SPONSORED ADR	778529107	3318	265200	SH	DEF	3
ROTO ROOTER INC NEW	COM	778787101	5	100	SH	DEF	2
ROUSE CO	COM	779273101	20	432	SH	DEF	2
ROUSE CO	COM	779273101	522	11102.4	SH	DEF	12
ROUSE CO	COM	779273101	31	700	SH	DEF	11
ROUSE CO	PFD CONV SER B	779273309	92	1500	SH	DEF	12
ROUSE CO	COM	779273101	155	3292	SH	DEF	9
ROWAN COS INC	COM	779382100	3	136	SH	DEF	12
ROWAN COS INC	COM	779382100	38	1630	SH	DEF	6
ROWAN COS INC	COM	779382100	1	46	SH	DEF	2
ROWE COS	COM	779528108	2	600	SH	DEF	12
ROXIO INC	COM	780008108	0	5	SH	DEF	7
ROXIO INC	COM	780008108	4	930	SH	DEF	12
ROYAL BANCSHARES PA INC	CL A	780081105	40	1559	SH	DEF	6
ROYAL BANCSHARES PA INC	CL A	780081105	3	100	SH	DEF	12
ROYAL BK CDA MONTREAL QUE	COM	780087102	10	200	SH	DEF	2
ROYAL BK CDA MONTREAL QUE	COM	780087102	1697	35584	SH	DEF	12
ROYAL BK CDA MONTREAL QUE	COM	780087102	106358	1721004	SH	DEF	7
ROYAL BK SCOTLAND GROUP PLC	SP ADR I PRF I	780097861	112	4300	SH	DEF	11
ROYAL BK SCOTLAND GROUP PLC	SPON ADR SER H	780097879	110	4300	SH	DEF	11
ROYAL CARIBBEAN CRUISES LTD	NOTE	2/0 780153AK8	1194	25000	SH	DEF	12
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	361	10373	SH	DEF	12
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	5630	161679	SH	DEF	6
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1	10	SH	DEF	6
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1385	28496	SH	DEF	9
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	257	4910	SH	DEF	4
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	938	17897	SH	DEF	1
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	484	7150	SH	DEF	7
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	9227	176123	SH	DEF	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	4001	76365	SH	DEF	2
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	470	9918	SH	DEF	11
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	774	14780	SH	DEF	5
ROYAL GOLD INC	COM	780287108	19	900	SH	DEF	12
ROYAL KPN NV	SPONSORED ADR	780641205	6628	857663	SH	DEF	6

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

ROYCE FOCUS TR	COM	78080N108	117	13765.52	SH	DEF	12
ROYCE MICRO-CAP TR INC	COM	780915104	3195	254598	SH	DEF	12
ROYCE VALUE TR INC	COM	780910105	5881	340130	SH	DEF	12
RPM INTL INC	COM	749685103	260	15812	SH	DEF	12
RPM INTL INC	COM	749685103	1247	75765	SH	DEF	6
RPM INTL INC	COM	749685103	88	6000	SH	DEF	11
RPM INTL INC	COM	749685103	6199	376640	SH	DEF	3
RSA SEC INC	COM	749719100	12272	861210	SH	DEF	3
RUBY TUESDAY INC	COM	781182100	7319	256900	SH	DEF	3
RUBY TUESDAY INC	COM	781182100	1377	48347	SH	DEF	12
RUBY TUESDAY INC	COM	781182100	105	3680	SH	DEF	2
RUDDICK CORP	COM	781258108	16881	943100	SH	DEF	6
RUDDICK CORP	COM	781258108	90	5000	SH	DEF	12
RUSH ENTERPRISES INC	CL A	781846209	341	34800	SH	DEF	6
RUSH ENTERPRISES INC	CL B	781846308	538	53250	SH	DEF	6
RUSSELL CORP	COM	782352108	11370	647480	SH	DEF	6
RUSSELL CORP	COM	782352108	191	10880	SH	DEF	3
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	19	377	SH	DEF	2
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	1643	25100	SH	DEF	7
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	11400	224665	SH	DEF	6
RYANS FAMILY STEAK HOUSE INC	COM	783519101	84	5532	SH	DEF	12
RYANS FAMILY STEAK HOUSE INC	COM	783519101	11450	757250	SH	DEF	6
RYDER SYS INC	COM	783549108	1306	38245	SH	DEF	12
RYDER SYS INC	COM	783549108	1060	31050	SH	DEF	6
RYDER SYS INC	COM	783549108	127	4000	SH	DEF	11
RYDEX ETF TRUST	S&P 500 EQ TRD	78355W106	264	1950	SH	DEF	12
RYERSON TULL INC NEW	COM	78375P107	269	23487	SH	DEF	12
RYLAND GROUP INC	COM	783764103	73405	828130	SH	DEF	3
RYLAND GROUP INC	COM	783764103	61	683	SH	DEF	12
S & T BANCORP INC	COM	783859101	3625	121650	SH	DEF	3
S & T BANCORP INC	COM	783859101	12	400	SH	DEF	12
S Y BANCORP INC	COM	785060104	21	1000	SH	DEF	12
S&K FAMOUS BRANDS INC	COM	783774102	364	21100	SH	DEF	6
S1 CORPORATION	COM	78463B101	13	1600	SH	DEF	12
SABINE ROYALTY TR	UNIT BEN INT	785688102	87	3000	SH	DEF	12
SABRE HLDGS CORP	CL A	785905100	3431	158900	SH	DEF	8
SABRE HLDGS CORP	CL A	785905100	27147	1257400	SH	DEF	10
SABRE HLDGS CORP	CL A	785905100	3279	151860	SH	DEF	6
SABRE HLDGS CORP	CL A	785905100	13	620	SH	DEF	11
SABRE HLDGS CORP	CL A	785905100	863	39987	SH	DEF	12
SAFECO CORP	COM	786429100	3028	77782	SH	DEF	2
SAFECO CORP	COM	786429100	110	2900	SH	DEF	11
SAFECO CORP	COM	786429100	199	5110	SH	DEF	6
SAFECO CORP	COM	786429100	2395	61524	SH	DEF	12
SAFEGUARD SCIENTIFICS INC	COM	786449108	949	234780	SH	DEF	3
SAFEGUARD SCIENTIFICS INC	COM	786449108	47	11640	SH	DEF	12
SAFENET INC	COM	78645R107	0	14	SH	DEF	12
SAFEWAY INC	COM NEW	786514208	437	19966	SH	DEF	12
SAFEWAY INC	COM NEW	786514208	693	31640	SH	DEF	5
SAFEWAY INC	COM NEW	786514208	2480	113179	SH	DEF	2
SAFEWAY INC	COM NEW	786514208	329	14636	SH	DEF	11
SAFEWAY INC	COM NEW	786514208	2528	115370	SH	DEF	6
SAFEWAY INC	COM NEW	786514208	7	325	SH	DEF	4
SAFEWAY INC	COM NEW	786514208	2399	109500	SH	DEF	8
SAGA COMMUNICATIONS	CL A	786598102	12	656	SH	DEF	12
SAKS INC	COM	79377W108	12	800	SH	DEF	1
SAKS INC	COM	79377W108	111	7400	SH	DEF	6
SAKS INC	COM	79377W108	1011	67200	SH	DEF	3
SAKS INC	COM	79377W108	802	53355	SH	DEF	12
SALISBURY BANCORP INC	COM	795226109	18	450	SH	DEF	12
SALIX PHARMACEUTICALS INC	COM	795435106	113	5000	SH	DEF	12
SALOMON BR EMRG MKT FLT RTE	COM	794912105	0	0	SH	DEF	12

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

SALOMON BR EMRG MKTS INC II.	COM	794910109	99	6000	SH	DEF	12
SALOMON BR GLBL PRTRNS INC F	COM	794914101	25	1650	SH	DEF	12
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	252	22729	SH	DEF	12
SALOMON BROS EMERG MKT DEBT	COM	79550E107	100	4940	SH	DEF	12
SALOMON BROS GLBL HIGH INC F	COM	79550G102	52	3424.23	SH	DEF	12
SALOMON BROS HIGH INCOME FD	COM	794907105	490	37280.79	SH	DEF	12
SALOMON BROS HIGH INCOME FD	COM	79547Q106	143	12500	SH	DEF	12
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	418	25200	SH	DEF	12
SALOMON BROTHERS FD INC	COM	795477108	151	12578	SH	DEF	12
SALTON INC	COM	795757103	209	16000	SH	DEF	6
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	155	7150	SH	DEF	12
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	277	10673	SH	DEF	2
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	120	29000	SH	DEF	12
SANDERSON FARMS INC	COM	800013104	730	18110	SH	DEF	3
SANDERSON FARMS INC	COM	800013104	1205	29900	SH	DEF	6
SANDERSON FARMS INC	COM	800013104	29	725	SH	DEF	12
SANDISK CORP	COM	80004c101	71	1165	SH	DEF	4
SANDISK CORP	COM	80004C101	24	390	SH	DEF	2
SANDISK CORP	COM	80004C101	583	9520	SH	DEF	3
SANDISK CORP	COM	80004C101	898	14692	SH	DEF	12
SANDY SPRING BANCORP INC	COM	800363103	4598	122950	SH	DEF	1
SANDY SPRING BANCORP INC	COM	800363103	1337	35761	SH	DEF	12
SANFILIPPO JOHN B & SON INC	COM	800422107	1536	30100	SH	DEF	6
SANGAMO BIOSCIENCES INC	COM	800677106	19	3400	SH	DEF	12
SANMINA SCI CORP	COM	800907107	2314	183660	SH	DEF	11
SANMINA SCI CORP	COM	800907107	53	4200	SH	DEF	3
SANMINA SCI CORP	COM	800907107	342	27150	SH	DEF	5
SANMINA SCI CORP	COM	800907107	253	20103	SH	DEF	12
SANMINA SCI CORP	COM	800907107	73	5800	SH	DEF	4
SANOFI-SYNTHELABO	SPONSORED ADR	80105N105	1	25	SH	DEF	6
SANTOS LIMITED	SPONSORED ADR	803021609	0	19	SH	DEF	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	1	20	SH	DEF	6
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	53	1270	SH	DEF	2
SAPIENT CORP	COM	803062108	3	600	SH	DEF	12
SAPPI LTD	SPON ADR NEW	803069202	33978	2485525	SH	DEF	6
SARA LEE CORP	COM	803111103	721	33214	SH	DEF	5
SARA LEE CORP	COM	803111103	5761	265369	SH	DEF	12
SARA LEE CORP	COM	803111103	36894	1699388	SH	DEF	6
SARA LEE CORP	COM	803111103	1531	71253	SH	DEF	9
SARA LEE CORP	COM	803111103	4056	186810	SH	DEF	3
SARA LEE CORP	COM	803111103	1986	91489	SH	DEF	2
SARA LEE CORP	COM	803111103	168	8400	SH	DEF	11
SARA LEE CORP	COM	803111103	14	500	SH	DEF	7
SATCON TECHNOLOGY CORP	COM	803893106	2	1000	SH	DEF	12
SAUL CTRS INC	COM	804395101	604	21070	SH	DEF	12
SAUL CTRS INC	COM	804395101	138	5000	SH	DEF	11
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	3850	835140	SH	DEF	3
SBA COMMUNICATIONS CORP	COM	78388J106	123	32500	SH	DEF	12
SBC COMMUNICATIONS INC	COM	78387G103	1634	67891	SH	DEF	11
SBC COMMUNICATIONS INC	COM	78387G103	387	14769	SH	DEF	9
SBC COMMUNICATIONS INC	COM	78387G103	12378	474781	SH	DEF	3
SBC COMMUNICATIONS INC	COM	78387G103	5054	150000	SH	DEF	7
SBC COMMUNICATIONS INC	COM	78387G103	12929	495942	SH	DEF	2
SBC COMMUNICATIONS INC	COM	78387G103	670	25712	SH	DEF	5
SBC COMMUNICATIONS INC	COM	78387G103	21366	819585	SH	DEF	6
SBC COMMUNICATIONS INC	COM	78387g103	48	1846	SH	DEF	4
SBC COMMUNICATIONS INC	COM	78387G103	674	25846	SH	DEF	1
SBC COMMUNICATIONS INC	COM	78387G103	10926	419090.9	SH	DEF	12
SBS TECHNOLOGIES INC	COM	78387P103	1	100	SH	DEF	12
SCANA CORP NEW	COM	80589M102	2121	61921.01	SH	DEF	12
SCANA CORP NEW	COM	80589M102	17	510	SH	DEF	2
SCANA CORP NEW	COM	80589M102	138	4030	SH	DEF	6

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

SCANA CORP NEW	COM	80589M102	247	7204	SH	DEF	11
SCANSOFT INC	COM	80603P107	6	1200	SH	DEF	12
SCHEIN HENRY INC	COM	806407102	81	1200	SH	DEF	4
SCHEIN HENRY INC	COM	806407102	34	500	SH	DEF	12
SCHERING A G	SPONSORED ADR	806585204	7495	146558	SH	DEF	6
SCHERING PLOUGH CORP	COM	806605101	92	5300	SH	DEF	4
SCHERING PLOUGH CORP	COM	806605101	13	758	SH	DEF	6
SCHERING PLOUGH CORP	COM	806605101	185	11360	SH	DEF	11
SCHERING PLOUGH CORP	COM	806605101	1225	70450	SH	DEF	2
SCHERING PLOUGH CORP	COM	806605101	3110	178824	SH	DEF	3
SCHERING PLOUGH CORP	COM	806605101	4	200	SH	DEF	7
SCHERING PLOUGH CORP	COM	806605101	6892	396299	SH	DEF	12
SCHLUMBERGER LTD	COM	806857108	405	7400	SH	DEF	1
SCHLUMBERGER LTD	COM	806857108	2447	44716	SH	DEF	6
SCHLUMBERGER LTD	COM	806857108	5318	75200	SH	DEF	7
SCHLUMBERGER LTD	COM	806857108	406	7415	SH	DEF	5
SCHLUMBERGER LTD	COM	806857108	1573	29137	SH	DEF	9
SCHLUMBERGER LTD	COM	806857108	587	10726	SH	DEF	3
SCHLUMBERGER LTD	COM	806857108	1199	23570	SH	DEF	11
SCHLUMBERGER LTD	COM	806857108	3387	61904	SH	DEF	2
SCHLUMBERGER LTD	COM	806857108	5	100	SH	DEF	4
SCHLUMBERGER LTD	COM	806857108	5402	98727.41	SH	DEF	12
SCHNITZER STL INDS	CL A	806882106	44640	737850	SH	DEF	3
SCHOLASTIC CORP	COM	807066105	2911	85505	SH	DEF	6
SCHOLASTIC CORP	COM	807066105	38	1130	SH	DEF	1
SCHOLASTIC CORP	COM	807066105	5	150	SH	DEF	12
SCHOOL SPECIALTY INC	COM	807863105	9802	288200	SH	DEF	6
SCHULMAN A INC	COM	808194104	422	19790	SH	DEF	12
SCHWAB CHARLES CORP NEW	COM	808513105	293	24718.16	SH	DEF	12
SCHWAB CHARLES CORP NEW	COM	808513105	883	71974	SH	DEF	9
SCHWAB CHARLES CORP NEW	COM	808513105	2547	215103	SH	DEF	2
SCHWAB CHARLES CORP NEW	COM	808513105	12	1000	SH	DEF	11
SCHWAB CHARLES CORP NEW	COM	808513105	242	20400	SH	DEF	4
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	2287	76800	SH	DEF	3
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	8130	273000	SH	DEF	6
SCICLONE PHARMACEUTICALS INC	COM	80862K104	2306	340124	SH	DEF	3
SCICLONE PHARMACEUTICALS INC	COM	80862K104	2881	424900	SH	DEF	12
SCIENTIFIC ATLANTA INC	COM	808655104	1474	54010	SH	DEF	6
SCIENTIFIC ATLANTA INC	COM	808655104	164	6000	SH	DEF	2
SCIENTIFIC ATLANTA INC	COM	808655104	369	13500	SH	DEF	5
SCIENTIFIC ATLANTA INC	COM	808655104	27	1000	SH	DEF	3
SCIENTIFIC ATLANTA INC	COM	808655104	66	2400	SH	DEF	4
SCIENTIFIC ATLANTA INC	COM	808655104	1406	51512.51	SH	DEF	12
SCIENTIFIC GAMES CORP	CL A	80874P109	16818	991030	SH	DEF	3
SCIENTIFIC GAMES CORP	CL A	80874P109	189	11100	SH	DEF	12
SCITEX LTD	ORD	809090103	25	4875	SH	DEF	12
SCO GROUP INC	COM	78403A106	4942	290700	SH	DEF	3
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	6	206	SH	DEF	2
SCOTTS CO	CL A	810186106	325	5500	SH	DEF	2
SCOTTS CO	CL A	810186106	1	20	SH	DEF	6
SCOTTS CO	CL A	810186106	1074	18150	SH	DEF	12
SCP POOL CORP	COM	784028102	49	1500	SH	DEF	12
SCP POOL CORP	COM	784028102	2672	81755	SH	DEF	3
SCRIPPS E W CO OHIO	CL A	811054204	3	30	SH	DEF	11
SCRIPPS E W CO OHIO	CL A	811054204	289	3071	SH	DEF	2
SCRIPPS E W CO OHIO	CL A	811054204	377	4000	SH	DEF	5
SCRIPPS E W CO OHIO	CL A	811054204	22	232	SH	DEF	12
SCS TRANSN INC	COM	81111T102	4020	228650	SH	DEF	3
SCUDDER GLOBAL HIGH INCOME F	COM	81115E101	4	500	SH	DEF	12
SCUDDER HIGH INCOME TR	SH BEN INT	811153105	206	27590	SH	DEF	12
SCUDDER INTER GOVT TR	SH BEN INT	811163104	73	10745	SH	DEF	12
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q101	99	11275	SH	DEF	12

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

SCUDDER RREEF REAL EST FD II	COM	81119R108	390	25488.49	SH	DEF	12
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	178	9266.27	SH	DEF	12
SCUDDER STRATEGIC MUN INCOME	COM SH BEN INT	811234103	74	5650	SH	DEF	12
SEA CONTAINERS LTD	CL B	811371103	27	1496	SH	DEF	12
SEA CONTAINERS LTD	CL A	811371707	52	2835	SH	DEF	12
SEABULK INTL INC	COM	81169P101	1	174	SH	DEF	12
SEACHANGE INTL INC	COM	811699107	1878	121960	SH	DEF	3
SEACOAST BKG CORP FLA	COM	811707306	38	2200	SH	DEF	11
SEACOAST BKG CORP FLA	COM	811707306	103	5940	SH	DEF	1
SEACOAST BKG CORP FLA	COM	811707306	1589	91536	SH	DEF	12
SEACOAST FINL SVCS CORP	COM	81170Q106	216	7875	SH	DEF	12
SEAGATE TECHNOLOGY	SHS	G7945J104	662	35000	SH	DEF	
SEAGATE TECHNOLOGY	SHS	G7945J104	2	100	SH	DEF	11
SEAGATE TECHNOLOGY	SHS	G7945J104	113442	6002200	SH	DEF	10
SEAGATE TECHNOLOGY	SHS	G7945J104	10790	570905	SH	DEF	6
SEAGATE TECHNOLOGY	SHS	G7945J104	951	50300	SH	DEF	12
SEAGATE TECHNOLOGY	SHS	G7945J104	60145	3182300	SH	DEF	8
SEALED AIR CORP NEW	COM	81211K100	433	8005	SH	DEF	12
SEALED AIR CORP NEW	COM	81211K100	29	531	SH	DEF	2
SEALED AIR CORP NEW	COM	81211k100	98	1819	SH	DEF	4
SEARS ROEBUCK & CO	COM	812387108	3328	73153	SH	DEF	6
SEARS ROEBUCK & CO	COM	812387108	88	1934	SH	DEF	2
SEARS ROEBUCK & CO	COM	812387108	5627	123700	SH	DEF	3
SEARS ROEBUCK & CO	COM	812387108	888	19519	SH	DEF	12
SEARS ROEBUCK & CO	COM	812387108	566	12450	SH	DEF	5
SEATTLE GENETICS INC	COM	812578102	517	702000	SH	DEF	
SEATTLE GENETICS INC	COM	812578102	1234	143851	SH	DEF	12
SECOND BANCORP INC	COM	813114105	2951	111763	SH	DEF	6
SECURE COMPUTING CORP	COM	813705100	22	1250	SH	DEF	12
SEI INVESTMENTS CO	COM	784117103	812	26665	SH	DEF	12
SELECT COMFORT CORP	COM	81616X103	4896	197720	SH	DEF	3
SELECT MEDICAL CORP	COM	816196109	16	1000	SH	DEF	12
SELECT MEDICAL CORP	COM	816196109	7409	455070	SH	DEF	3
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	76	2854	SH	DEF	12
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	140	6000	SH	DEF	2
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	436	21404	SH	DEF	12
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	32	1211	SH	DEF	12
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	173	6147	SH	DEF	12
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	54	1950	SH	DEF	12
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	14	439	SH	DEF	12
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	19	864	SH	DEF	12
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	155	5140	SH	DEF	12
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	336	14412	SH	DEF	12
SELECTIVE INS GROUP INC	COM	816300107	1352	41790	SH	DEF	3
SELECTIVE INS GROUP INC	COM	816300107	10	300	SH	DEF	12
SELECTIVE INS GROUP INC	COM	816300107	34	1100	SH	DEF	11
SELIGMAN QUALITY MUN FD INC	COM	816343107	2	135	SH	DEF	12
SELIGMAN SELECT MUN FD INC	COM	816344105	74	6700	SH	DEF	12
SEMICONDUCTOR HLDERS TR	DEP RCPT	816636203	339	8200	SH	DEF	12
SEMITOOL INC	COM	816909105	407	37800	SH	DEF	3
SEMOTUS SOLUTIONS INC	COM	81684P107	2	2600	SH	DEF	12
SEMPRA ENERGY	COM	816851109	59	1980	SH	DEF	11
SEMPRA ENERGY	COM	816851109	8477	282000	SH	DEF	3
SEMPRA ENERGY	COM	816851109	500	16642	SH	DEF	12
SEMPRA ENERGY	INCOME EQTY UT	816851208	6989	190000	SH	DEF	7
SEMPRA ENERGY	COM	816851109	231	7680	SH	DEF	6
SENECA FOODS CORP NEW	CL B	817070105	9	400	SH	DEF	12
SENIOR HIGH INCOME PORTFOLIO	COM	81721E107	156	24805	SH	DEF	12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1977	114744	SH	DEF	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	16374	828200	SH	DEF	6
SENSIENT TECHNOLOGIES CORP	COM	81725T100	1012	51205	SH	DEF	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	28	1400	SH	DEF	2

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

SEPRACOR INC	COM	817315104	8107	338800	SH	DEF	8
SEPRACOR INC	COM	817315104	69	2867	SH	DEF	12
SEQUA CORPORATION	CL A	817320104	1	14	SH	DEF	12
SEROLOGICALS CORP	COM	817523103	12924	694840	SH	DEF	3
SERVICE CORP INTL	COM	817565104	3263	605350	SH	DEF	3
SERVICE CORP INTL	COM	817565104	40	7500	SH	DEF	2
SERVICE CORP INTL	COM	817565104	796	147600	SH	DEF	12
SERVICE CORP INTL	COM	817565104	20	3800	SH	DEF	6
SERVICEMASTER CO	COM	81760N109	273	23451	SH	DEF	2
SERVICEMASTER CO	COM	81760N109	2930	251480	SH	DEF	12
SERVICEMASTER CO	COM	81760N109	356	30500	SH	DEF	9
SERVICEMASTER CO	COM	81760N109	118	10756	SH	DEF	11
SFBC INTL INC	COM	784121105	8339	313950	SH	DEF	3
SHARPER IMAGE CORP	COM	820013100	9885	303690	SH	DEF	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	999	64360	SH	DEF	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	11555	572900	SH	DEF	7
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	21	1370	SH	DEF	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	320	20600	SH	DEF	12
SHAW GROUP INC	COM	820280105	10456	767700	SH	DEF	6
SHAW GROUP INC	COM	820280105	433	31815	SH	DEF	12
SHELBOURNE PPTYS I INC	COM	821373107	0	12	SH	DEF	12
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	703	15612	SH	DEF	2
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	912	20247	SH	DEF	12
SHENANDOAH TELECOMMUNICATION	COM	82312B106	173	3380	SH	DEF	12
SHERWIN WILLIAMS CO	COM	824348106	1719	49470	SH	DEF	6
SHERWIN WILLIAMS CO	COM	824348106	489	14084	SH	DEF	12
SHERWIN WILLIAMS CO	COM	824348106	347	10000	SH	DEF	5
SHERWIN WILLIAMS CO	COM	824348106	12055	347020	SH	DEF	3
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	11947	410971	SH	DEF	6
SHOE CARNIVAL INC	COM	824889109	519	29300	SH	DEF	6
SHOE CARNIVAL INC	COM	824889109	9	500	SH	DEF	12
SHOPKO STORES INC	COM	824911101	155	10150	SH	DEF	12
SHOPKO STORES INC	COM	824911101	8830	579045	SH	DEF	6
SHOPKO STORES INC	COM	824911101	6473	424450	SH	DEF	3
SHORE BANCSHARES INC	COM	825107105	261	6857	SH	DEF	12
SHUFFLE MASTER INC	COM	825549108	2669	77080	SH	DEF	12
SHURGARD STORAGE CTRS INC	COM	82567D104	90	2386	SH	DEF	12
SI INTL INC	COM	78427V102	4267	218040	SH	DEF	3
SI INTL INC	COM	78427V102	11	585	SH	DEF	12
SICOR INC	COM	825846108	57	2105	SH	DEF	4
SICOR INC	COM	825846108	9321	342690	SH	DEF	3
SIEBEL SYS INC	COM	826170102	3	250	SH	DEF	2
SIEBEL SYS INC	COM	826170102	83	6010	SH	DEF	12
SIEBEL SYS INC	COM	826170102	19	1400	SH	DEF	1
SIEMENS A G	SPONSORED ADR	826197501	4097	51208	SH	DEF	6
SIERRA HEALTH SVCS INC	COM	826322109	36690	1336600	SH	DEF	3
SIERRA HEALTH SVCS INC	COM	826322109	8	292	SH	DEF	12
SIERRA PAC RES NEW	COM	826428104	328	44709	SH	DEF	12
SIERRA PAC RES NEW	COM	826428104	22917	3121545	SH	DEF	6
SIGMA ALDRICH CORP	COM	826552101	242	4424	SH	DEF	11
SIGMA ALDRICH CORP	COM	826552101	383	6700	SH	DEF	5
SIGMA ALDRICH CORP	COM	826552101	126	2210	SH	DEF	2
SIGMA ALDRICH CORP	COM	826552101	1186	20742	SH	DEF	12
SIGMA DESIGNS INC	COM	826565103	45	6000	SH	DEF	12
SILGAN HOLDINGS INC	COM	827048109	25080	590254	SH	DEF	6
SILGAN HOLDINGS INC	COM	827048109	16899	397620	SH	DEF	3
SILICON GRAPHICS INC	COM	827056102	0	254	SH	DEF	12
SILICON LABORATORIES INC	COM	826919102	86	2000	SH	DEF	12
SILICON STORAGE TECHNOLOGY I	COM	827057100	4353	395700	SH	DEF	3
SILICON STORAGE TECHNOLOGY I	COM	827057100	212	19300	SH	DEF	12
SILICONIX INC	COM NEW	827079203	536	11725	SH	DEF	3
SILICONIX INC	COM NEW	827079203	7	150	SH	DEF	12

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

SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	2048	397600	SH	DEF	3
SILVER STD RES INC	COM	82823L106	50	4500	SH	DEF	12
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	2751	99800	SH	DEF	6
SIMON PPTY GROUP INC NEW	COM	828806109	269	6000	SH	DEF	11
SIMON PPTY GROUP INC NEW	COM	828806109	93	2000	SH	DEF	2
SIMON PPTY GROUP INC NEW	COM	828806109	1614	33493	SH	DEF	9
SIMON PPTY GROUP INC NEW	COM	828806109	3602	77740.01	SH	DEF	12
SIMON PPTY GROUP INC NEW	COM	828806109	438	8000	SH	DEF	7
SIMPLETECH INC	COM	828823104	8	1300	SH	DEF	3
SIMPSON MANUFACTURING CO INC	COM	829073105	2628	51670	SH	DEF	3
SIMPSON MANUFACTURING CO INC	COM	829073105	84	1650	SH	DEF	12
SINCLAIR BROADCAST GROUP INC	CL A	829226109	235	15750	SH	DEF	12
SINCLAIR BROADCAST GROUP INC	PFD CV EXCH D	829226505	71	1445	SH	DEF	12
SINOPEC SHANGHAI PETROCHEMIC	SPON ADR H	82935M109	19	400	SH	DEF	2
SIRIUS SATELLITE RADIO INC	COM	82966U103	8	2500	SH	DEF	1
SIRIUS SATELLITE RADIO INC	COM	82966U103	352	111295	SH	DEF	12
SIRNA THERAPEUTICS INC	COM	829669100	3	664	SH	DEF	12
SIX FLAGS INC	COM	83001P109	8	1020	SH	DEF	12
SK TELECOM LTD	SPONSORED ADR	78440P108	6104	327303	SH	DEF	3
SK TELECOM LTD	SPONSORED ADR	78440P108	52	2800	SH	DEF	2
SKIBO FINL CORP	COM	830611109	127	7500	SH	DEF	12
SKY FINL GROUP INC	COM	83080P103	420	16200	SH	DEF	12
SKY FINL GROUP INC	COM	83080P103	3808	146788	SH	DEF	6
SKY FINL GROUP INC	COM	83080P103	16	650	SH	DEF	11
SKY FINL GROUP INC	COM	83080P103	19429	748980	SH	DEF	3
SKYLINE CORP	COM	830830105	3	100	SH	DEF	12
SKYWEST INC	COM	830879102	8900	492528	SH	DEF	6
SKYWORKS SOLUTIONS INC	COM	83088M102	0	52	SH	DEF	6
SKYWORKS SOLUTIONS INC	COM	83088M102	1550	178167	SH	DEF	12
SL GREEN RLTY CORP	COM	78440X101	12	300	SH	DEF	12
SLM CORP	COM	78442P106	312	8290	SH	DEF	2
SLM CORP	COM	78442p106	12	316	SH	DEF	4
SLM CORP	COM	78442P106	196	5124	SH	DEF	11
SLM CORP	COM	78442P106	650	17239	SH	DEF	12
SM&A	COM	78465D105	11	900	SH	DEF	12
SMEDVIG A S	SPON ADR REP A	83169H105	205	27490	SH	DEF	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	975	23268	SH	DEF	6
SMITH & WOLLENSKY RESTAURANT	COM	831758107	32	5000	SH	DEF	12
SMITH A O	COM	831865209	1	30	SH	DEF	12
SMITH A O	COM	831865209	39	1100	SH	DEF	2
SMITH INTL INC	COM	832110100	4037	104217	SH	DEF	11
SMITH INTL INC	COM	832110100	83	2000	SH	DEF	12
SMITHFIELD FOODS INC	COM	832248108	92	4600	SH	DEF	11
SMITHFIELD FOODS INC	COM	832248108	83	3990	SH	DEF	6
SMITHFIELD FOODS INC	COM	832248108	4089	197519	SH	DEF	12
SMUCKER J M CO	COM NEW	832696405	1854	40947	SH	DEF	2
SMUCKER J M CO	COM NEW	832696405	3	64	SH	DEF	11
SMUCKER J M CO	COM NEW	832696405	0	2	SH	DEF	6
SMUCKER J M CO	COM NEW	832696405	1435	31694.28	SH	DEF	12
SMUCKER J M CO	COM NEW	832696405	9	204	SH	DEF	1
SMUCKER J M CO	COM NEW	832696405	1	12	SH	DEF	4
SMURFIT-STONE CONTAINER CORP	COM	832727101	251	13530	SH	DEF	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	745	40100	SH	DEF	5
SMURFIT-STONE CONTAINER CORP	COM	832727101	70	3785	SH	DEF	12
SNAP ON INC	COM	833034101	6	200	SH	DEF	2
SNAP ON INC	COM	833034101	64	2125	SH	DEF	11
SNAP ON INC	COM	833034101	727	22555	SH	DEF	12
SNAP ON INC	COM	833034101	68	2100	SH	DEF	6
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	83	2000	SH	DEF	2
SOHU COM INC	COM	83408W103	535	17900	SH	DEF	3
SOLA INTL INC	COM	834092108	8499	452100	SH	DEF	6
SOLECTRON CORP	COM	834182107	14	2340	SH	DEF	2

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

SOLECTRON CORP	COM	834182107	326	55200	SH	DEF	4
SOLECTRON CORP	COM	834182107	477	80728	SH	DEF	5
SOLECTRON CORP	COM	834182107	1	200	SH	DEF	6
SOLECTRON CORP	COM	834182107	85	14465	SH	DEF	12
SOLUTIA INC	COM	834376105	0	478	SH	DEF	12
SOLUTIA INC	COM	834376105	0	50	SH	DEF	11
SONIC AUTOMOTIVE INC	CL A	83545G102	2782	121400	SH	DEF	6
SONIC AUTOMOTIVE INC	CL A	83545G102	11	500	SH	DEF	12
SONIC CORP	COM	835451105	1693	55110	SH	DEF	3
SONIC CORP	COM	835451105	12	400	SH	DEF	12
SONIC FDRY INC	COM	83545R108	0	200	SH	DEF	12
SONIC INNOVATIONS INC	COM	83545M109	6	1000	SH	DEF	12
SONIC SOLUTIONS	COM	835460106	11	750	SH	DEF	12
SONICWALL INC	COM	835470105	12	1600	SH	DEF	12
SONOCO PRODS CO	COM	835495102	17	725	SH	DEF	11
SONOCO PRODS CO	COM	835495102	1209	49098	SH	DEF	12
SONOCO PRODS CO	COM	835495102	21948	891550	SH	DEF	6
SONOSITE INC	COM	83568G104	133	6210	SH	DEF	12
SONUS NETWORKS INC	COM	835916107	591	78380	SH	DEF	3
SONUS NETWORKS INC	COM	835916107	10	1350	SH	DEF	12
SONY CORP	ADR NEW	835699307	940	27100	SH	DEF	2
SONY CORP	ADR NEW	835699307	80	2300	SH	DEF	11
SORRENTO NETWORKS CORP	COM NEW	83586Q209	0	40	SH	DEF	12
SOTHEBYS HLDGS INC	CL A	835898107	21	1552	SH	DEF	12
SOUNDVIEW TECHNOLOGY GROUP N	COM NEW	83611Q406	39	2500	SH	DEF	12
SOURCE INTERLINK COS INC	COM NEW	836151209	1	100	SH	DEF	12
SOURCE INTERLINK COS INC	COM NEW	836151209	167	15700	SH	DEF	3
SOURCECORP	COM	836167106	4839	190141	SH	DEF	6
SOURCECORP	COM	836167106	1985	78000	SH	DEF	3
SOUTH FINL GROUP INC	COM	837841105	52	1856	SH	DEF	12
SOUTH FINL GROUP INC	COM	837841105	25663	924780	SH	DEF	3
SOUTH JERSEY INDS INC	COM	838518108	4734	116900	SH	DEF	6
SOUTH JERSEY INDS INC	COM	838518108	12	300	SH	DEF	12
SOUTHERN AFRICA FD INC	COM	842157109	23	1400	SH	DEF	12
SOUTHERN CMNTY FINL CORP	COM	842632101	232	21196	SH	DEF	12
SOUTHERN CO	COM	842587107	9	300	SH	DEF	6
SOUTHERN CO	COM	842587107	4023	133003	SH	DEF	12
SOUTHERN CO	COM	842587107	3287	108650	SH	DEF	3
SOUTHERN CO	COM	842587107	3671	93900	SH	DEF	7
SOUTHERN CO	COM	842587107	1052	35248	SH	DEF	9
SOUTHERN CO	COM	842587107	90	2974	SH	DEF	2
SOUTHERN CO	COM	842587107	458	15380	SH	DEF	11
SOUTHERN FINL BANCORP INC	COM	842870107	125	2904	SH	DEF	12
SOUTHERN FINL BANCORP INC	COM	842870107	585	13585	SH	DEF	1
SOUTHERN PAC PETE NL	SPONS ADR NEW	843581406	0	68	SH	DEF	2
SOUTHERN PERU COPPER CORP	COM	843611104	7322	155250	SH	DEF	3
SOUTHERN UN CO NEW	COM	844030106	43	2334.9	SH	DEF	12
SOUTHERN UN CO NEW	COM	844030106	116	6315	SH	DEF	4
SOUTHSIDE BANCSHARES INC	COM	84470P109	33	1800	SH	DEF	12
SOUTHTRUST CORP	COM	844730101	39	1200	SH	DEF	2
SOUTHTRUST CORP	COM	844730101	471	14400	SH	DEF	5
SOUTHTRUST CORP	COM	844730101	5	160	SH	DEF	6
SOUTHTRUST CORP	COM	844730101	2515	76848.56	SH	DEF	12
SOUTHTRUST CORP	COM	844730101	199	6400	SH	DEF	11
SOUTHWEST AIRLS CO	COM	844741108	1279	79271.14	SH	DEF	12
SOUTHWEST AIRLS CO	COM	844741108	60	3700	SH	DEF	2
SOUTHWEST AIRLS CO	COM	844741108	99	5933	SH	DEF	11
SOUTHWEST BANCORP INC OKLA	COM	844767103	1882	105600	SH	DEF	6
SOUTHWEST BANCORPORATION TEX	COM	84476R109	152	3910	SH	DEF	12
SOUTHWEST BANCORPORATION TEX	COM	84476R109	2293	59025	SH	DEF	1
SOUTHWEST BANCORPORATION TEX	COM	84476R109	31	830	SH	DEF	11
SOUTHWEST GAS CORP	COM	844895102	146	6492	SH	DEF	12

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

SOUTHWEST WTR CO	COM	845331107	73	4563	SH	DEF	12
SOUTHWESTERN ENERGY CO	COM	845467109	16866	705700	SH	DEF	3
SOVEREIGN BANCORP INC	COM	845905108	5654	238075	SH	DEF	1
SOVEREIGN BANCORP INC	COM	845905108	33	1387	SH	DEF	4
SOVEREIGN BANCORP INC	COM	845905108	2814	118468	SH	DEF	12
SOVEREIGN BANCORP INC	COM	845905108	10162	427870	SH	DEF	6
SOVEREIGN BANCORP INC	COM	845905108	127	6000	SH	DEF	11
SOVEREIGN BANCORP INC	COM	845905108	85500	3600000	SH	DEF	10
SOVEREIGN BANCORP INC	COM	845905108	6025	253700	SH	DEF	8
SOVRAN SELF STORAGE INC	COM	84610H108	27	740	SH	DEF	12
SPARTAN MTRS INC	COM	846819100	398	39400	SH	DEF	6
SPARTECH CORP	COM NEW	847220209	5	200	SH	DEF	12
SPDR TR	UNIT SER 1	78462F103	1881	13088	SH	DEF	7
SPDR TR	UNIT SER 1	78462F103	1828	16430	SH	DEF	2
SPDR TR	UNIT SER 1	78462F103	250	2250	SH	DEF	5
SPDR TR	UNIT SER 1	78462F103	2624	23579.92	SH	DEF	12
SPDR TR	UNIT SER 1	78462F103	245	2200	SH	DEF	1
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	6	769	SH	DEF	12
SPECTRUM SIGNAL PROCESSING I	COM	84763F107	54	43000	SH	DEF	12
SPEEDWAY MOTORSPORTS INC	COM	847788106	13	435	SH	DEF	12
SPHERION CORP	COM	848420105	579	59092	SH	DEF	12
SPHERIX INC	COM	84842R106	58	9330	SH	DEF	12
SPINNAKER EXPL CO	COM	84855W109	19	592	SH	DEF	12
SPINNAKER EXPL CO	COM	84855W109	21125	654565	SH	DEF	6
SPORTS AUTH INC NEW	COM	84917U109	28	740	SH	DEF	12
SPORTSMANS GUIDE INC	COM NEW	848907200	5	302	SH	DEF	12
SPRINT CORP	PCS COM SER 1	852061506	374	66491	SH	DEF	12
SPRINT CORP	PCS COM SER 1	852061506	230	41000	SH	DEF	5
SPRINT CORP	PCS COM SER 1	852061506	31	5522	SH	DEF	2
SPRINT CORP	COM FON GROUP	852061100	4304	262111	SH	DEF	12
SPRINT CORP	COM FON GROUP	852061100	142	9000	SH	DEF	11
SPRINT CORP	COM FON GROUP	852061100	758	46150	SH	DEF	5
SPRINT CORP	COM FON GROUP	852061100	5234	318748	SH	DEF	6
SPRINT CORP	COM FON GROUP	852061100	672	40898	SH	DEF	2
SPSS INC	COM	78462K102	1683	94150	SH	DEF	3
SPSS INC	COM	78462K102	22	1250	SH	DEF	12
SPX CORP	COM	784635104	785	13350	SH	DEF	3
SPX CORP	COM	784635104	12	200	SH	DEF	2
SPX CORP	COM	784635104	142	2409	SH	DEF	12
SPX CORP	COM	784635104	230	2050	SH	DEF	9
SPX CORP	COM	784635104	1409	23960	SH	DEF	6
SRA INTL INC	CL A	78464R105	8	183	SH	DEF	12
SS&C TECHNOLOGIES INC	COM	85227Q100	11604	415180	SH	DEF	3
ST JOE CO	COM	790148100	82	2350	SH	DEF	11
ST JOE CO	COM	790148100	1575	42225.66	SH	DEF	12
ST JUDE MED INC	COM	790849103	618	10080	SH	DEF	2
ST JUDE MED INC	COM	790849103	476	6000	SH	DEF	7
ST JUDE MED INC	COM	790849103	501	8170	SH	DEF	12
ST MARY LD & EXPL CO	COM	792228108	14	500	SH	DEF	12
ST MARY LD & EXPL CO	COM	792228108	7654	268210	SH	DEF	6
ST MARY LD & EXPL CO	COM	792228108	325	11400	SH	DEF	2
ST MARY LD & EXPL CO	COM	792228108	1324	46440	SH	DEF	3
ST PAUL COS INC	COM	792860108	73	1850	SH	DEF	2
ST PAUL COS INC	COM	792860108	10876	274310	SH	DEF	6
ST PAUL COS INC	COM	792860108	8	200	SH	DEF	4
ST PAUL COS INC	EQUITY UNIT	792860306	33	450	SH	DEF	12
ST PAUL COS INC	COM	792860108	419	10559	SH	DEF	12
ST PAUL COS INC	COM	792860108	31	789	SH	DEF	11
STAGE STORES INC	COM NEW	85254C305	10017	359048	SH	DEF	6
STANCORP FINL GROUP INC	COM	852891100	19878	316130	SH	DEF	3
STANCORP FINL GROUP INC	COM	852891100	6960	110692	SH	DEF	1
STANCORP FINL GROUP INC	COM	852891100	5835	92800	SH	DEF	6

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

STANCORP FINL GROUP INC	COM	852891100	3	50	SH	DEF	12
STANDARD COML CORP	COM	853258101	2868	142900	SH	DEF	6
STANDARD MANAGEMENT CORP	COM	853612109	1	420	SH	DEF	2
STANDARD MICROSYSTEMS CORP	COM	853626109	22	880	SH	DEF	4
STANDARD MICROSYSTEMS CORP	COM	853626109	14293	564950	SH	DEF	3
STANDARD MTR PRODS INC	COM	853666105	9	750	SH	DEF	12
STANDARD PAC CORP NEW	COM	85375C101	218	4500	SH	DEF	5
STANDARD PAC CORP NEW	COM	85375C101	10	200	SH	DEF	12
STANDARD PAC CORP NEW	COM	85375C101	5763	118700	SH	DEF	3
STANDARD PAC CORP NEW	COM	85375C101	21881	450695	SH	DEF	6
STANDEX INTL CORP	COM	854231107	173	6175	SH	DEF	12
STANDEX INTL CORP	COM	854231107	3316	118435	SH	DEF	6
STANLEY FURNITURE INC	COM NEW	854305208	1	40	SH	DEF	12
STANLEY FURNITURE INC	COM NEW	854305208	2303	73100	SH	DEF	6
STANLEY WKS	COM	854616109	5	125	SH	DEF	11
STANLEY WKS	COM	854616109	1089	28500	SH	DEF	9
STANLEY WKS	COM	854616109	3560	94000	SH	DEF	6
STANLEY WKS	COM	854616109	974	25706.37	SH	DEF	12
STAPLES INC	COM	855030102	14	572	SH	DEF	11
STAPLES INC	COM	855030102	3170	116125	SH	DEF	1
STAPLES INC	COM	855030102	190	6950	SH	DEF	2
STAPLES INC	COM	855030102	35699	1307650	SH	DEF	3
STAPLES INC	COM	855030102	483	17675	SH	DEF	12
STAR GAS PARTNERS L P	UNIT LTD PARTNR	85512C105	175	7160	SH	DEF	12
STAR SCIENTIFIC INC	COM	85517P101	13	7000	SH	DEF	12
STARBUCKS CORP	COM	855244109	839	25392	SH	DEF	12
STARBUCKS CORP	COM	855244109	60	1800	SH	DEF	2
STARBUCKS CORP	COM	855244109	43	1400	SH	DEF	11
STARBUCKS CORP	COM	855244109	76	2300	SH	DEF	4
STARTEK INC	COM	85569C107	1961	48080	SH	DEF	3
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	5	100	SH	DEF	7
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	74	2068	SH	DEF	2
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	-255	-7099.56	SH	DEF	12
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	127	3540	SH	DEF	6
STATE AUTO FINL CORP	COM	855707105	12	500	SH	DEF	12
STATE FINL SVCS CORP	CL A	856855101	13	500	SH	DEF	12
STATE STR CORP	UNIT 99/99/9999	857477202	4198	17278	SH	DEF	2
STATE STR CORP	UNIT 99/99/9999	857477202	6	25	SH	DEF	12
STATE STR CORP	COM	857477103	37	704	SH	DEF	4
STATE STR CORP	COM	857477103	36193	694954	SH	DEF	1
STATE STR CORP	COM	857477103	3692	70887.45	SH	DEF	12
STATE STR CORP	COM	857477103	89	1700	SH	DEF	2
STATE STR CORP	COM	857477103	1724	33100	SH	DEF	3
STATE STR CORP	COM	857477103	762	15774	SH	DEF	11
STATE STR CORP	COM	857477103	466	8950	SH	DEF	5
STATEN IS BANCORP INC	COM	857550107	36	1600	SH	DEF	12
STATEN IS BANCORP INC	COM	857550107	1080	48000	SH	DEF	3
STATION CASINOS INC	COM	857689103	12	400	SH	DEF	12
STATION CASINOS INC	COM	857689103	1060	34600	SH	DEF	3
STEAK N SHAKE CO	COM	857873103	9	503	SH	DEF	12
STEEL DYNAMICS INC	COM	858119100	21356	928515	SH	DEF	6
STEEL TECHNOLOGIES INC	COM	858147101	2063	116600	SH	DEF	6
STEELCASE INC	CL A	858155203	19	1300	SH	DEF	12
STEELCASE INC	CL A	858155203	117	8180	SH	DEF	6
STEIN MART INC	COM	858375108	2	200	SH	DEF	12
STEINER LEISURE LTD	ORD	P8744Y102	53	3700	SH	DEF	12
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	2601	105300	SH	DEF	6
STELMAR SHIPPING LTD	COM	V8726M103	10	440	SH	DEF	3
STEMCELLS INC	COM	85857R105	6	3000	SH	DEF	12
STEPAN CO	COM	858586100	1100	42900	SH	DEF	6
STERICYCLE INC	COM	858912108	86	1850	SH	DEF	12
STERIS CORP	COM	859152100	1098	48600	SH	DEF	3

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

STERIS CORP	COM	859152100	59	2622	SH	DEF	2
STERIS CORP	COM	859152100	286	12635	SH	DEF	12
STERIS CORP	COM	859152100	34	1500	SH	DEF	4
STERLING BANCSHARES INC	COM	858907108	112	8400	SH	DEF	12
STERLING FINL CORP	COM	859317109	430	15500	SH	DEF	3
STERLING FINL CORP	COM	859317109	211	7607	SH	DEF	12
STERLING FINL CORP WASH	COM	859319105	5	138	SH	DEF	12
STERLING FINL CORP WASH	COM	859319105	4631	135338	SH	DEF	6
STEWART & STEVENSON SVCS INC	COM	860342104	936	66625	SH	DEF	12
STEWART ENTERPRISES INC	CL A	860370105	11396	2006300	SH	DEF	6
STEWART ENTERPRISES INC	CL A	860370105	59	10335.2	SH	DEF	12
STEWART INFORMATION SVCS COR	COM	860372101	13090	322800	SH	DEF	6
STILLWATER MNG CO	COM	86074Q102	46	4800	SH	DEF	12
STILLWATER MNG CO	COM	86074Q102	11	872	SH	DEF	7
STMICROELECTRONICS N V	NY REGISTRY	861012102	50	1857	SH	DEF	12
STONE ENERGY CORP	COM	861642106	1582	37276	SH	DEF	2
STONE ENERGY CORP	COM	861642106	5402	127250	SH	DEF	3
STONE ENERGY CORP	COM	861642106	19990	470900	SH	DEF	6
STONE ENERGY CORP	COM	861642106	1459	34360	SH	DEF	12
STONERIDGE INC	COM	86183P102	160	10600	SH	DEF	3
STONERIDGE INC	COM	86183P102	1517	100800	SH	DEF	6
STORA ENSO CORP	SPON ADR REP R	86210M106	8333	614537	SH	DEF	6
STORA ENSO CORP	SPON ADR REP R	86210M106	10705	789453	SH	DEF	5
STORAGE COMPUTER CORP	COM	86211A101	12	34700	SH	DEF	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	239	9283	SH	DEF	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	3	100	SH	DEF	6
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	489	19000	SH	DEF	5
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	11423	443600	SH	DEF	3
STRATEGIC DISTR INC	COM NEW	862701307	0	3	SH	DEF	12
STRATEX NETWORKS INC	COM	86279T109	9	2000	SH	DEF	12
STRATTEC SEC CORP	COM	863111100	2089	34300	SH	DEF	6
STRATTEC SEC CORP	COM	863111100	10	168	SH	DEF	12
STRATUS PPTYS INC	COM NEW	863167201	4	377	SH	DEF	12
STRAYER ED INC	COM	863236105	65	598	SH	DEF	12
STREETTRACKS SER TR	DJ SML CAP VAL	86330E406	573	3510	SH	DEF	12
STRIDE RITE CORP	COM	863314100	3	250	SH	DEF	2
STRIDE RITE CORP	COM	863314100	195	17150	SH	DEF	12
STRIDE RITE CORP	COM	863314100	10	900	SH	DEF	1
STRYKER CORP	COM	863667101	7361	91753	SH	DEF	11
STRYKER CORP	COM	863667101	1611	18956	SH	DEF	12
STRYKER CORP	COM	863667101	119	1400	SH	DEF	2
STRYKER CORP	COM	863667101	21588	253942	SH	DEF	1
STRYKER CORP	COM	863667101	85	1000	SH	DEF	4
STUDENT LN CORP	COM	863902102	305	2090	SH	DEF	12
STURGIS BANCORP INC	COM	864087101	16	1100	SH	DEF	12
STURM RUGER & CO INC	COM	864159108	24	2131.17	SH	DEF	12
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEF	7
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	548	17162.93	SH	DEF	12
SUEZ	SPONSORED ADR	864686100	12	600	SH	DEF	2
SUFFOLK BANCORP	COM	864739107	0	4.06	SH	DEF	12
SUMMA INDS	COM	86562T105	467	52900	SH	DEF	6
SUMMIT AMER TELEVISION INC	COM	86600T109	2	500	SH	DEF	12
SUMMIT PPTYS INC	COM	866239106	1640	69950	SH	DEF	9
SUMMIT PPTYS INC	COM	866239106	185	7721	SH	DEF	12
SUMMIT PPTYS INC	COM	866239106	143	6125	SH	DEF	11
SUN BANCORP INC	COM	866634108	7	368	SH	DEF	12
SUN BANCORP INC	COM	86663B102	3309	125350	SH	DEF	1
SUN COMMUNITIES INC	COM	866674104	51	1300	SH	DEF	11
SUN COMMUNITIES INC	COM	866674104	25	650	SH	DEF	2
SUN HYDRAULICS CORP	COM	866942105	1	200	SH	DEF	12
SUN LIFE FINL INC	COM	866796105	15	606	SH	DEF	12
SUN LIFE FINL INC	COM	866796105	23784	736355	SH	DEF	7

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

SUN LIFE FINL INC	COM	866796105	4312	172350	SH	DEF	3
SUN MICROSYSTEMS INC	COM	866810104	2	400	SH	DEF	7
SUN MICROSYSTEMS INC	COM	866810104	156	35000	SH	DEF	
SUN MICROSYSTEMS INC	COM	866810104	12493	2794754	SH	DEF	4
SUN MICROSYSTEMS INC	COM	866810104	276	51946	SH	DEF	9
SUN MICROSYSTEMS INC	COM	866810104	5943	1329431	SH	DEF	5
SUN MICROSYSTEMS INC	COM	866810104	162	41906	SH	DEF	11
SUN MICROSYSTEMS INC	COM	866810104	2	400	SH	DEF	6
SUN MICROSYSTEMS INC	COM	866810104	982	218670	SH	DEF	2
SUN MICROSYSTEMS INC	COM	866810104	2157	480323.6	SH	DEF	12
SUNCOR ENERGY INC	COM	867229106	135	5394	SH	DEF	12
SUNCOR ENERGY INC	COM	867229106	57681	1774800	SH	DEF	7
SUNGARD DATA SYS INC	COM	867363103	3587	129444	SH	DEF	2
SUNGARD DATA SYS INC	COM	867363103	4	160	SH	DEF	6
SUNGARD DATA SYS INC	COM	867363103	33	1200	SH	DEF	4
SUNGARD DATA SYS INC	COM	867363103	37	1350	SH	DEF	11
SUNGARD DATA SYS INC	COM	867363103	1778	64175	SH	DEF	12
SUNOCO INC	COM	86764P109	46	1000	SH	DEF	11
SUNOCO INC	COM	86764P109	324	6342	SH	DEF	12
SUNOCO INC	COM	86764P109	142	2780	SH	DEF	6
SUNOCO INC	COM	86764P109	3258	63700	SH	DEF	3
SUNOCO INC	COM	86764P109	12	228	SH	DEF	2
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	107	2909	SH	DEF	12
SUNOPTA INC	COM	8676EP108	23	2500	SH	DEF	12
SUNRISE SENIOR LIVING INC	COM	86768K106	16592	428300	SH	DEF	6
SUNRISE SENIOR LIVING INC	COM	86768K106	8046	207686	SH	DEF	12
SUNRISE SENIOR LIVING INC	COM	86768K106	2090	55000	SH	DEF	
SUNTRUST BKS INC	COM	867914103	5926	82877	SH	DEF	1
SUNTRUST BKS INC	COM	867914103	11818	165280	SH	DEF	12
SUNTRUST BKS INC	COM	867914103	78	1222	SH	DEF	11
SUNTRUST BKS INC	COM	867914103	1945	27200	SH	DEF	3
SUNTRUST BKS INC	COM	867914103	510	7136	SH	DEF	6
SUNTRUST BKS INC	COM	867914103	372	5200	SH	DEF	5
SUNTRUST BKS INC	COM	867914103	580	8109	SH	DEF	2
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	6	1100	SH	DEF	12
SUPERGEN INC	COM	868059106	33	3000	SH	DEF	12
SUPERIOR ENERGY SVCS INC	COM	868157108	5219	555160	SH	DEF	3
SUPERIOR ENERGY SVCS INC	COM	868157108	21	2250	SH	DEF	12
SUPERIOR INDS INTL INC	COM	868168105	108	2493	SH	DEF	12
SUPERIOR UNIFORM GP INC	COM	868358102	206	12500	SH	DEF	12
SUPERVALU INC	COM	868536103	8	300	SH	DEF	11
SUPERVALU INC	COM	868536103	3102	108485	SH	DEF	12
SUPERVALU INC	COM	868536103	33665	1177485	SH	DEF	6
SUPERVALU INC	COM	868536103	341	11930	SH	DEF	5
SUPERVALU INC	COM	868536103	33869	1184640	SH	DEF	3
SUPPORTSOFT INC	COM	868587106	162	12300	SH	DEF	3
SUPREME INDS INC	CL A	868607102	9	1470	SH	DEF	12
SURMODICS INC	COM	868873100	19	800	SH	DEF	2
SUSQUEHANNA BANCSHARES INC P	COM	869099101	46	1800	SH	DEF	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	335	13399	SH	DEF	12
SWIFT ENERGY CO	COM	870738101	10600	628750	SH	DEF	6
SWIFT ENERGY CO	COM	870738101	118	7025	SH	DEF	12
SWIFT TRANSN CO	COM	870756103	6339	301580	SH	DEF	6
SWIFT TRANSN CO	COM	870756103	358	17013	SH	DEF	12
SWIFT TRANSN CO	COM	870756103	10208	485650	SH	DEF	3
SWISS HELVETIA FD INC	COM	870875101	55	4269.1	SH	DEF	12
SWS GROUP INC	COM	78503N107	8	440	SH	DEF	12
SYBASE INC	COM	871130100	35	1700	SH	DEF	4
SYBASE INC	COM	871130100	28	1500	SH	DEF	11
SYBASE INC	COM	871130100	60882	2958330	SH	DEF	3
SYBASE INC	COM	871130100	2921	141939	SH	DEF	12
SYBASE INC	COM	871130100	7629	370700	SH	DEF	8

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

SYBASE INC	COM	871130100	106590	5179300	SH	DEF	10
SYBRON DENTAL SPECIALTIES IN	COM	871142105	959	34130	SH	DEF	12
SYBRON DENTAL SPECIALTIES IN	COM	871142105	35369	1258690	SH	DEF	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	65	2430	SH	DEF	11
SYCAMORE NETWORKS INC	COM	871206108	5	925	SH	DEF	12
SYKES ENTERPRISES INC	COM	871237103	127	14800	SH	DEF	3
SYLVAN INC	COM	871371100	194	16046	SH	DEF	12
SYLVAN INC	COM	871371100	514	42000	SH	DEF	6
SYLVAN LEARNING SYS INC	COM	871399101	51	1800	SH	DEF	11
SYLVAN LEARNING SYS INC	COM	871399101	388	13485	SH	DEF	12
SYMANTEC CORP	COM	871503108	35	1004	SH	DEF	1
SYMANTEC CORP	COM	871503108	3326	96000	SH	DEF	8
SYMANTEC CORP	COM	871503108	21	600	SH	DEF	2
SYMANTEC CORP	COM	871503108	147	3327	SH	DEF	11
SYMANTEC CORP	COM	871503108	48510	1400000	SH	DEF	10
SYMANTEC CORP	COM	871503108	2812	81164	SH	DEF	12
SYMBOL TECHNOLOGIES INC	COM	871508107	181	10700	SH	DEF	1
SYMBOL TECHNOLOGIES INC	COM	871508107	978	57927	SH	DEF	12
SYMBOL TECHNOLOGIES INC	COM	871508107	22	1282	SH	DEF	2
SYMYX TECHNOLOGIES	COM	87155S108	84	4100	SH	DEF	12
SYNAGRO TECHNOLOGIES INC	COM NEW	871562203	0	26	SH	DEF	12
SYNAPTICS INC	COM	87157D109	137	9120	SH	DEF	3
SYNGENTA AG	SPONSORED ADR	87160A100	15	1145	SH	DEF	6
SYNOPSIS INC	COM	871607107	97	2870	SH	DEF	12
SYNOPSIS INC	COM	871607107	11362	335558	SH	DEF	6
SYNOPSIS INC	COM	871607107	448	13240	SH	DEF	3
SYNOPSIS INC	COM	871607107	237	7000	SH	DEF	1
SYNOVUS FINL CORP	COM	87161C105	34	1192	SH	DEF	2
SYNOVUS FINL CORP	COM	87161C105	1	50	SH	DEF	6
SYNOVUS FINL CORP	COM	87161C105	2015	69659.91	SH	DEF	12
SYPRIS SOLUTIONS INC	COM	871655106	765	45500	SH	DEF	12
SYSKO CORP	COM	871829107	809	22898	SH	DEF	11
SYSKO CORP	COM	871829107	6351	170600	SH	DEF	1
SYSKO CORP	COM	871829107	24605	660904	SH	DEF	2
SYSKO CORP	COM	871829107	208	5580	SH	DEF	5
SYSKO CORP	COM	871829107	2466	66231.66	SH	DEF	12
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	23	1437	SH	DEF	2
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	668	40800	SH	DEF	3
T-NETIX INC	COM	872597109	16	4000	SH	DEF	12
TAIWAN FD INC	COM	874036106	65	5500	SH	DEF	12
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	2214	216200	SH	DEF	3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	107	10433	SH	DEF	2
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	223	21770	SH	DEF	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	157	15300	SH	DEF	5
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	26073	904700	SH	DEF	3
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	24	770	SH	DEF	11
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	39	1350	SH	DEF	12
TALBOTS INC	COM	874161102	64	2070	SH	DEF	12
TALBOTS INC	COM	874161102	1	30	SH	DEF	6
TALISMAN ENERGY INC	COM	87425E103	5	90	SH	DEF	1
TALISMAN ENERGY INC	COM	87425E103	48	853	SH	DEF	12
TALISMAN ENERGY INC	COM	87425E103	9205	125200	SH	DEF	7
TALK AMERICA HLDGS INC	COM NEW	87426R202	1864	161800	SH	DEF	3
TALK AMERICA HLDGS INC	COM NEW	87426R202	102	8811	SH	DEF	12
TALX CORP	COM	874918105	9	400	SH	DEF	12
TANDY BRANDS ACCESSORIES INC	COM	875378101	971	63700	SH	DEF	6
TANGER FACTORY OUTLET CTRS I	COM	875465106	6560	161170	SH	DEF	3
TANGER FACTORY OUTLET CTRS I	COM	875465106	199	4900	SH	DEF	1
TANGER FACTORY OUTLET CTRS I	COM	875465106	800	19654.83	SH	DEF	12
TANOX INC	COM	87588Q109	19	1300	SH	DEF	2
TANOX INC	COM	87588Q109	2082	140190	SH	DEF	3
TARGET CORP	COM	87612E106	9064	236052	SH	DEF	1

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

TARGET CORP	COM	87612E106	321	8350	SH	DEF	5
TARGET CORP	COM	87612E106	4561	119260	SH	DEF	11
TARGET CORP	COM	87612E106	2643	53250	SH	DEF	7
TARGET CORP	COM	87612E106	4189	109079	SH	DEF	12
TARGET CORP	COM	87612e106	42	1088	SH	DEF	4
TARGET CORP	COM	87612E106	4137	107739	SH	DEF	3
TARGET CORP	COM	87612e106	1714	46270	SH	DEF	9
TARGET CORP	COM	87612E106	28396	739475	SH	DEF	2
TARGET CORP	COM	87612E106	15470	402857	SH	DEF	6
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	186	2884	SH	DEF	12
TASER INTL INC	COM	87651B104	10	120	SH	DEF	12
TASTY BAKING CO	COM	876553306	360	35577	SH	DEF	12
TAUBMAN CTRS INC	COM	876664103	62	3000	SH	DEF	2
TAUBMAN CTRS INC	COM	876664103	52	2500	SH	DEF	12
TBC CORP	COM	872180104	250	9687	SH	DEF	12
TBC CORP	COM	872180104	395	15300	SH	DEF	3
TC PIPELINES LP	UT COM LTD PRT	87233Q108	517	15765	SH	DEF	12
TCF FINL CORP	COM	872275102	215	4190	SH	DEF	12
TCF FINL CORP	COM	872275102	4898	95375	SH	DEF	1
TCW CONV SECS FD INC	COM	872340104	124	25000	SH	DEF	8
TCW CONV SECS FD INC	COM	872340104	138	27800	SH	DEF	12
TDK CORP	AMERN DEP SH	872351408	6632	92258	SH	DEF	6
TEAMSTAFF INC	COM NEW	87815U204	1	285	SH	DEF	12
TECH DATA CORP	COM	878237106	203	5125	SH	DEF	5
TECH DATA CORP	COM	878237106	2001	50428	SH	DEF	12
TECH DATA CORP	COM	878237106	7000	176376	SH	DEF	6
TECHNE CORP	COM	878377100	47	1255	SH	DEF	12
TECHNE CORP	COM	878377100	1928	50940	SH	DEF	3
TECHNIP NEW	SPONSORED ADR	878546209	13198	487658	SH	DEF	6
TECHNITROL INC	COM	878555101	79	3797	SH	DEF	12
TECHNITROL INC	COM	878555101	9018	434806	SH	DEF	4
TECHNITROL INC	COM	878555101	5888	283885	SH	DEF	5
TECHNOLOGY INVT CAP CORP	COM	878717305	2715	174600	SH	DEF	12
TECHNOLOGY INVT CAP CORP	COM	878717305	31	2000	SH	DEF	11
TECO ENERGY INC	COM	872375100	1811	125667	SH	DEF	12
TECO ENERGY INC	COM	872375100	17	1200	SH	DEF	11
TECO ENERGY INC	COM	872375100	6420	445520	SH	DEF	6
TECUMSEH PRODS CO	CL A	878895200	114	2355	SH	DEF	12
TECUMSEH PRODS CO	CL A	878895200	12783	263940	SH	DEF	6
TECUMSEH PRODS CO	CL A	878895200	19	450	SH	DEF	11
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	268	4700	SH	DEF	12
TEJON RANCH CO DEL	COM	879080109	23	562	SH	DEF	12
TEKELEC	COM	879101103	25	1578	SH	DEF	12
TEKTRONIX INC	COM	879131100	3	110	SH	DEF	6
TEKTRONIX INC	COM	879131100	2128	67332	SH	DEF	2
TEKTRONIX INC	COM	879131100	165	5237	SH	DEF	12
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	4484	455200	SH	DEF	3
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	32	1200	SH	DEF	11
TELECOMM ARGENTINA STET-FRAN	SPON ADR REP B	879273209	3371	393400	SH	DEF	3
TELECOMMUNICATION SYS INC	CL A	87929J103	1	200	SH	DEF	12
TELEDYNE TECHNOLOGIES INC	COM	879360105	13818	733040	SH	DEF	3
TELEDYNE TECHNOLOGIES INC	COM	879360105	13	714	SH	DEF	12
TELEFLEX INC	COM	879369106	7156	148062	SH	DEF	12
TELEFLEX INC	COM	879369106	27	588	SH	DEF	11
TELEFLEX INC	COM	879369106	48	1000	SH	DEF	2
TELEFLEX INC	COM	879369106	6243	129225	SH	DEF	6
TELEFONICA S A	SPONSORED ADR	879382208	14242	321096	SH	DEF	6
TELEFONICA S A	SPONSORED ADR	879382208	748	16927	SH	DEF	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	13920	421348	SH	DEF	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	7	225	SH	DEF	11
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1643	38400	SH	DEF	7
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	125	3774	SH	DEF	2

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

TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	54	1620	SH	DEF	3
TELEPHONE & DATA SYS INC	COM	879433100	1562	24975	SH	DEF	12
TELEPHONE & DATA SYS INC	COM	879433100	317	5065	SH	DEF	2
TELEPHONE & DATA SYS INC	COM	879433100	6987	111700	SH	DEF	6
TELEPHONE & DATA SYS INC	COM	879433100	2414	38600	SH	DEF	3
TELESYSTEM INTL WIRELESS INC	COM NEW	879946606	0	2	SH	DEF	7
TELESYSTEM INTL WIRELESS INC	COM NEW	879946606	6034	721810	SH	DEF	3
TELIK INC	COM	87959M109	1357	59000	SH	DEF	3
TELIK INC	COM	87959M109	1598	69450	SH	DEF	12
TELLABS INC	COM	879664100	556	66160	SH	DEF	6
TELLABS INC	COM	879664100	407	48221	SH	DEF	12
TELLABS INC	COM	879664100	74	8800	SH	DEF	9
TELLABS INC	COM	879664100	8	1000	SH	DEF	2
TELLABS INC	COM	879664100	311	36950	SH	DEF	5
TELUS CORP	NON-VTG SHS	87971M202	44	1830	SH	DEF	7
TEMPLE INLAND INC	COM	879868107	216	3448	SH	DEF	12
TEMPLE INLAND INC	COM	879868107	54	950	SH	DEF	11
TEMPLE INLAND INC	COM	879868107	150	2400	SH	DEF	2
TEMPLE INLAND INC	COM	879868107	1946	31050	SH	DEF	6
TEMPLETON DRAGON FD INC	COM	88018T101	90	5000	SH	DEF	12
TEMPLETON EMERG MKTS INCOME	COM	880192109	3158	234979	SH	DEF	12
TEMPLETON EMERG MKTS INCOME	COM	880192109	134	10000	SH	DEF	8
TEMPLETON EMERGING MKTS FD I	COM	880191101	147	10200	SH	DEF	12
TEMPLETON GLOBAL INCOME FD I	COM	880198106	2406	252690.8	SH	DEF	12
TENET HEALTHCARE CORP	COM	88033G100	48	3000	SH	DEF	7
TENET HEALTHCARE CORP	COM	88033G100	1661	103498	SH	DEF	12
TENET HEALTHCARE CORP	COM	88033G100	165187	10292000	SH	DEF	8
TENET HEALTHCARE CORP	COM	88033G100	14077	877076	SH	DEF	6
TENET HEALTHCARE CORP	COM	88033G100	311	15000	SH	DEF	7
TENET HEALTHCARE CORP	COM	88033G100	1058	65900	SH	DEF	3
TENET HEALTHCARE CORP	COM	88033G100	46	3000	SH	DEF	11
TENET HEALTHCARE CORP	COM	88033G100	362147	22563679	SH	DEF	10
TENGASCO INC	COM NEW	88033R205	8	10000	SH	DEF	12
TENNANT CO	COM	880345103	39	900	SH	DEF	2
TENNECO AUTOMOTIVE INC	COM	880349105	0	30	SH	DEF	11
TENNECO AUTOMOTIVE INC	COM	880349105	2	261	SH	DEF	12
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	1984	49219.45	SH	DEF	12
TERADYNE INC	COM	880770102	619	24315	SH	DEF	12
TERAYON COMMUNICATION SYS	COM	880775101	24	5320	SH	DEF	12
TEREX CORP NEW	COM	880779103	6	200	SH	DEF	12
TEREX CORP NEW	COM	880779103	2671	93800	SH	DEF	6
TEREX CORP NEW	COM	880779103	16409	576170	SH	DEF	3
TESORO PETE CORP	COM	881609101	12686	870680	SH	DEF	3
TESSCO TECHNOLOGIES INC	COM	872386107	36	2575	SH	DEF	12
TETRA TECH INC NEW	COM	88162G103	3272	131610	SH	DEF	3
TETRA TECH INC NEW	COM	88162G103	64	2590	SH	DEF	12
TETRA TECHNOLOGIES INC DEL	COM	88162F105	16	650	SH	DEF	12
TETRA TECHNOLOGIES INC DEL	COM	88162F105	36	1500	SH	DEF	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	21221	374200	SH	DEF	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	74	1300	SH	DEF	2
TEXAS GENCO HLDGS INC	COM	882443104	4	118	SH	DEF	12
TEXAS GENCO HLDGS INC	COM	882443104	948	29160	SH	DEF	3
TEXAS INDS INC	COM	882491103	49	1330	SH	DEF	12
TEXAS INSTRS INC	COM	882508104	184	6248	SH	DEF	9
TEXAS INSTRS INC	COM	882508104	8041	273692	SH	DEF	12
TEXAS INSTRS INC	COM	882508104	1169	39800	SH	DEF	5
TEXAS INSTRS INC	COM	882508104	6663	226775	SH	DEF	3
TEXAS INSTRS INC	COM	882508104	601	23798	SH	DEF	11
TEXAS INSTRS INC	COM	882508104	3761	128009	SH	DEF	2
TEXAS INSTRS INC	COM	882508104	111	3771	SH	DEF	4
TEXAS PAC LD TR	SUB CTF PROP I T	882610108	20	350	SH	DEF	12
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	2120	57300	SH	DEF	3

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

TEXAS REGL BANCSHARES INC	CL A VTG	882673106	104	2815	SH	DEF	12
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	6697	181011	SH	DEF	1
TEXTRON INC	COM	883203101	655	11300	SH	DEF	9
TEXTRON INC	COM	883203101	6537	114562	SH	DEF	12
TEXTRON INC	COM	883203101	42145	738609	SH	DEF	6
TEXTRON INC	COM	883203101	154	2700	SH	DEF	2
TEXTRON INC	COM	883203101	844	14800	SH	DEF	5
TEXTRON INC	COM	883203101	171	3960	SH	DEF	11
THAI CAP FD INC	COM NEW	882905201	3	350	SH	DEF	12
THERAGENICS CORP	COM	883375107	8	1500	SH	DEF	12
THERASENSE INC	COM	883381105	13	650	SH	DEF	12
THERMO ELECTRON CORP	COM	883556102	66	2826	SH	DEF	11
THERMO ELECTRON CORP	COM	883556102	41	1635	SH	DEF	2
THERMO ELECTRON CORP	COM	883556102	224	8900	SH	DEF	6
THERMO ELECTRON CORP	COM	883556102	49	1962	SH	DEF	12
THOMAS & BETTS CORP	COM	884315102	32	1400	SH	DEF	12
THOMAS INDS INC	COM	884425109	42	1225	SH	DEF	12
THOMAS INDS INC	COM	884425109	6700	193300	SH	DEF	6
THOMAS INDS INC	COM	884425109	860	24800	SH	DEF	3
THOMSON CORP	COM	884903105	45234	960797	SH	DEF	7
THOMSON CORP	COM	884903105	58	1600	SH	DEF	12
THOR INDS INC	COM	885160101	1071	19050	SH	DEF	12
THOR INDS INC	COM	885160101	78	1425	SH	DEF	11
THORATEC CORP	COM NEW	885175307	286	21975	SH	DEF	12
THORATEC CORP	COM NEW	885175307	18	1400	SH	DEF	2
THORNBURG MTG INC	COM	885218107	102	3750	SH	DEF	12
THORNBURG MTG INC	COM	885218107	34847	1281155	SH	DEF	3
THORNBURG MTG INC	COM	885218107	27	1000	SH	DEF	2
THQ INC	COM NEW	872443403	313	18530	SH	DEF	12
THREE FIVE SYS INC	COM	88554L108	3	500	SH	DEF	12
TIBCO SOFTWARE INC	COM	88632Q103	25	3670	SH	DEF	6
TIDEWATER INC	COM	886423102	1575	52706	SH	DEF	12
TIDEWATER INC	COM	886423102	37030	1239534	SH	DEF	6
TIDEWATER INC	COM	886423102	17	600	SH	DEF	11
TIER TECHNOLOGIES INC	CL B	88650Q100	1	100	SH	DEF	12
TIFFANY & CO NEW	COM	886547108	14	300	SH	DEF	11
TIFFANY & CO NEW	COM	886547108	-30	-661	SH	DEF	12
TIFFANY & CO NEW	COM	886547108	24	527	SH	DEF	2
TIFFANY & CO NEW	COM	886547108	416	9200	SH	DEF	5
TIMBERLAND BANCORP INC	COM	887098101	958	42200	SH	DEF	6
TIMBERLAND BANCORP INC	COM	887098101	22	950	SH	DEF	12
TIMBERLAND CO	CL A	887100105	25	530	SH	DEF	11
TIMBERLAND CO	CL A	887100105	9424	180980	SH	DEF	3
TIMBERLAND CO	CL A	887100105	855	16415	SH	DEF	12
TIME WARNER INC	COM	887317105	591	32849	SH	DEF	11
TIME WARNER INC	COM	887317105	492333	27367048	SH	DEF	10
TIME WARNER INC	COM	887317105	3482	193567	SH	DEF	6
TIME WARNER INC	COM	887317105	2244	121981	SH	DEF	9
TIME WARNER INC	COM	887317105	17719	984961	SH	DEF	12
TIME WARNER INC	COM	887317105	11135	618964	SH	DEF	3
TIME WARNER INC	COM	887317105	647	35961	SH	DEF	1
TIME WARNER INC	COM	887317105	9	500	SH	DEF	4
TIME WARNER INC	COM	887317105	241159	13405150	SH	DEF	8
TIME WARNER INC	COM	887317105	8894	494385	SH	DEF	2
TIMKEN CO	COM	887389104	28	1400	SH	DEF	6
TIMKEN CO	COM	887389104	100	5000	SH	DEF	
TIMKEN CO	COM	887389104	300	14977.27	SH	DEF	12
TIPPERARY CORP	COM PAR \$0.02	888002300	58	19000	SH	DEF	12
TITAN CORP	COM	888266103	14	630	SH	DEF	12
TITAN PHARMACEUTICALS INC DE	COM	888314101	10	3500	SH	DEF	12
TIVO INC	COM	888706108	30	4100	SH	DEF	12
TJX COS INC NEW	COM	872540109	316	15202	SH	DEF	11

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

TJX COS INC NEW	COM	872540109	141	6400	SH	DEF	4
TJX COS INC NEW	COM	872540109	3911	177366	SH	DEF	6
TJX COS INC NEW	COM	872540109	16538	750000	SH	DEF	10
TJX COS INC NEW	COM	872540109	4818	218500	SH	DEF	12
TLC VISION CORP	COM	872549100	20	3000	SH	DEF	12
TLC VISION CORP	COM	872549100	81	12265	SH	DEF	6
TLC VISION CORP	COM	872549100	1059	124500	SH	DEF	7
TMBR/SHARP DRILLING INC	COM	87257P101	6	292	SH	DEF	12
TODHUNTER INTL INC DEL	COM	889050100	231	20100	SH	DEF	6
TOFUTTI BRANDS INC	COM	88906B105	2	500	SH	DEF	1
TOLL BROTHERS INC	COM	889478103	16	400	SH	DEF	2
TOLL BROTHERS INC	COM	889478103	94	2370	SH	DEF	12
TOLL BROTHERS INC	COM	889478103	4489	112910	SH	DEF	3
TOMKINS PLC	SPONSORED ADR	890030208	44	2300	SH	DEF	2
TOO INC	COM	890333107	16650	986870	SH	DEF	6
TOO INC	COM	890333107	1	49	SH	DEF	12
TOOTSIE ROLL INDS INC	COM	890516107	44	1304	SH	DEF	11
TOOTSIE ROLL INDS INC	COM	890516107	78	2176	SH	DEF	4
TOOTSIE ROLL INDS INC	COM	890516107	850	23604	SH	DEF	2
TOOTSIE ROLL INDS INC	COM	890516107	745	20699.32	SH	DEF	12
TOPPS INC	COM	890786106	60	5807	SH	DEF	12
TOR MINERALS INTL INC	COM	890878101	0	0	SH	DEF	12
TORCHMARK CORP	COM	891027104	11199	245905	SH	DEF	6
TORCHMARK CORP	COM	891027104	61	1350	SH	DEF	12
TOREADOR RES CORP	COM	891050106	0	1	SH	DEF	2
TORO CO	COM	891092108	806	17365	SH	DEF	12
TORO CO	COM	891092108	9507	204900	SH	DEF	6
TORO CO	COM	891092108	31806	685480	SH	DEF	3
TORONTO DOMINION BK ONT	COM NEW	891160509	98649	2278786	SH	DEF	7
TOTAL S A	SPONSORED ADR	89151E109	688	7431	SH	DEF	6
TOTAL S A	SPONSORED ADR	89151E109	9797	105907	SH	DEF	2
TOTAL S A	SPONSORED ADR	89151E109	353	4200	SH	DEF	11
TOTAL S A	SPONSORED ADR	89151e109	7	80	SH	DEF	4
TOTAL SYS SVCS INC	COM	891906109	328	10527	SH	DEF	12
TOWER AUTOMOTIVE INC	COM	891707101	5134	751700	SH	DEF	6
TOWER AUTOMOTIVE INC	COM	891707101	15	2250	SH	DEF	12
TOWN & CTRY TR	SH BEN INT	892081100	422	16650	SH	DEF	12
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	23290	338708	SH	DEF	6
TOYS R US INC	COM	892335100	1127	92248	SH	DEF	9
TOYS R US INC	COM	892335100	5513	436120	SH	DEF	6
TOYS R US INC	COM	892335100	624	49365	SH	DEF	12
TRACK DATA CORP	COM	891918104	53	37720	SH	DEF	12
TRACTOR SUPPLY CO	COM	892356106	185	4752	SH	DEF	12
TRAFFIX INC	COM	892721101	16	3000	SH	DEF	12
TRANSACTION SYS ARCHITECTS	CL A	893416107	31	1050	SH	DEF	7
TRANSACTION SYS ARCHITECTS	CL A	893416107	16194	727146	SH	DEF	3
TRANSACTION SYS ARCHITECTS	CL A	893416107	70	3100	SH	DEF	12
TRANSALTA CORP	COM	89346D107	1932	104237	SH	DEF	7
TRANSAMERICA INCOME SHS INC	COM	893506105	137	5800	SH	DEF	12
TRANSATLANTIC HLDGS INC	COM	893521104	-222	-2753	SH	DEF	12
TRANSATLANTIC HLDGS INC	COM	893521104	91	1127	SH	DEF	1
TRANSATLANTIC HLDGS INC	COM	893521104	149	1840	SH	DEF	6
TRANSCANADA CORP	COM	89353D107	61391	2201981	SH	DEF	7
TRANSCANADA CORP	COM	89353D107	64	2975	SH	DEF	12
TRANSKARYOTIC THERAPIES INC	COM	893735100	52	3320	SH	DEF	12
TRANSMETA CORP DEL	COM	89376R109	2	600	SH	DEF	12
TRANSMONTAIGNE INC	COM	893934109	4	600	SH	DEF	12
TRANSOCEAN INC	ORD	G90078109	138	5755	SH	DEF	2
TRANSOCEAN INC	ORD	G90078109	528	21989	SH	DEF	12
TRANSOCEAN INC	ORD	G90078109	7803	325000	SH	DEF	10
TRANSOCEAN INC	ORD	G90078109	7638	318082	SH	DEF	6
TRANSWITCH CORP	COM	894065101	8	3550	SH	DEF	12

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

TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	0	8	SH	DEF	7
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	7	402	SH	DEF	1
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	253	14905.17	SH	DEF	12
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	57	3383	SH	DEF	2
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	6	346	SH	DEF	11
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	3241	190985	SH	DEF	6
TRAVELERS PPTY CAS CORP NEW	NT CV JR 2032	89420G307	12	480	SH	DEF	12
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	568	33837.81	SH	DEF	12
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	1736	103447	SH	DEF	6
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	6	394	SH	DEF	11
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	3	194	SH	DEF	1
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	663	39510	SH	DEF	5
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	4387	200017	SH	DEF	7
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	40	2412	SH	DEF	2
TRAVIS BOATS & MTRS INC	COM	894363100	81	108500	SH	DEF	
TREDEGAR CORP	COM	894650100	21	1350	SH	DEF	12
TREX INC	COM	89531P105	320	8420	SH	DEF	12
TRI CONTL CORP	COM	895436103	437	26626.7	SH	DEF	12
TRIAD GTY INC	COM	895925105	12405	246366	SH	DEF	6
TRIAD GTY INC	COM	895925105	40	800	SH	DEF	12
TRIAD HOSPITALS INC	COM	89579K109	2	69	SH	DEF	2
TRIAD HOSPITALS INC	COM	89579K109	30	893	SH	DEF	12
TRIARC COS INC	CL A	895927101	288	24400	SH	DEF	12
TRIARC COS INC	CL B SER 1	895927309	526	48830	SH	DEF	12
TRIBUNE CO NEW	COM	896047107	515	9971	SH	DEF	12
TRIBUNE CO NEW	COM	896047107	4318	88375	SH	DEF	11
TRIBUNE CO NEW	COM	896047107	3081	59701	SH	DEF	5
TRIBUNE CO NEW	COM	896047107	67	1000	SH	DEF	7
TRIBUNE CO NEW	COM	896047107	8	155	SH	DEF	2
TRIBUNE CO NEW	COM	896047107	4611	89368	SH	DEF	4
TRIBUNE CO NEW	COM	896047107	11	218	SH	DEF	6
TRICO BANCSHARES	COM	896095106	1439	45600	SH	DEF	6
TRICO BANCSHARES	COM	896095106	773	24500	SH	DEF	12
TRIKON TECHNOLOGIES INC	COM NEW	896187408	0	10	SH	DEF	12
TRIMBLE NAVIGATION LTD	COM	896239100	11	300	SH	DEF	2
TRIMBLE NAVIGATION LTD	COM	896239100	34618	929580	SH	DEF	3
TRIMERIS INC	COM	896263100	6	300	SH	DEF	12
TRINITY INDS INC	COM	896522109	15	500	SH	DEF	12
TRIPATH IMAGING INC	COM	896942109	1	100	SH	DEF	12
TRIPATH TECHNOLOGY INC	COM	89672P104	2	333	SH	DEF	12
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	185	26158	SH	DEF	12
TRIUMPH GROUP INC NEW	COM	896818101	11204	307800	SH	DEF	6
TRIUMPH GROUP INC NEW	COM	896818101	19	535	SH	DEF	12
TRIZEC PROPERTIES INC	COM	89687P107	1311	82593	SH	DEF	9
TRIZEC PROPERTIES INC	COM	89687P107	1158	75167	SH	DEF	12
TROVER SOLUTIONS INC	COM	897249108	791	119300	SH	DEF	6
TROVER SOLUTIONS INC	COM	897249108	13	2000	SH	DEF	12
TRUST CO NJ JERSEY CITY NEW	COM	898304100	355	8947	SH	DEF	6
TRUST CO NJ JERSEY CITY NEW	COM	898304100	146	3680	SH	DEF	12
TRUSTCO BK CORP N Y	COM	898349105	1291	98174.08	SH	DEF	12
TRUSTCO BK CORP N Y	COM	898349105	71	5550	SH	DEF	11
TRUSTMARK CORP	COM	898402102	1357	46348	SH	DEF	12
TRUSTMARK CORP	COM	898402102	10989	375424	SH	DEF	6
TRUSTMARK CORP	COM	898402102	4025	137500	SH	DEF	3
TSR INC	COM	872885108	405	52600	SH	DEF	6
TTM TECHNOLOGIES INC	COM	87305R109	2482	147030	SH	DEF	3
TUESDAY MORNING CORP	COM NEW	899035505	1191	39380	SH	DEF	3
TULARIK INC	COM	899165104	16	1000	SH	DEF	12
TUPPERWARE CORP	COM	899896104	2561	147700	SH	DEF	6
TUPPERWARE CORP	COM	899896104	248	14300	SH	DEF	12
TXU CORP	COM	873168108	5747	242304	SH	DEF	6
TXU CORP	COM	873168108	55	2350	SH	DEF	11

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

TXU CORP	COM	873168108	728	30697.55	SH	DEF	12
TXU CORP	COM	873168108	0	17	SH	DEF	1
TXU CORP	COM	873168108	2	100	SH	DEF	2
TXU CORP	COM	873168108	658	27750	SH	DEF	3
TYCO INTL LTD NEW	COM	902124106	13543	511047	SH	DEF	3
TYCO INTL LTD NEW	COM	902124106	21835	823974	SH	DEF	4
TYCO INTL LTD NEW	COM	902124106	1307	38150	SH	DEF	7
TYCO INTL LTD NEW	COM	902124106	238500	9000000	SH	DEF	13
TYCO INTL LTD NEW	COM	902124106	7492	282702	SH	DEF	6
TYCO INTL LTD NEW	COM	902124106	4117	155354	SH	DEF	2
TYCO INTL LTD NEW	COM	902124106	1126	42490	SH	DEF	9
TYCO INTL LTD NEW	COM	902124106	21283	803133	SH	DEF	12
TYCO INTL LTD NEW	COM	902124106	1273923	48072558	SH	DEF	10
TYCO INTL LTD NEW	COM	902124106	569	24665	SH	DEF	11
TYCO INTL LTD NEW	COM	902124106	10839	409034	SH	DEF	5
TYCO INTL LTD NEW	NOTE	11/1 902124AC0	1161	15000	SH	DEF	12
TYCO INTL LTD NEW	COM	902124106	613401	23147200	SH	DEF	8
TYLER TECHNOLOGIES INC	COM	902252105	6392	663810	SH	DEF	3
TYSON FOODS INC	CL A	902494103	5084	384000	SH	DEF	3
TYSON FOODS INC	CL A	902494103	169	12730	SH	DEF	6
TYSON FOODS INC	CL A	902494103	159	12000	SH	DEF	4
TYSON FOODS INC	CL A	902494103	6	475	SH	DEF	12
TYSON FOODS INC	CL A	902494103	15	1169	SH	DEF	2
U S B HLDG INC	COM	902910108	3143	162115	SH	DEF	6
U S ENERGY SYS INC	COM	902951102	0	0	SH	DEF	12
U S RESTAURANT PPTYS INC	COM	902971100	6792	398570	SH	DEF	3
U S RESTAURANT PPTYS INC	COM	902971100	3	150	SH	DEF	12
UBS AG	NAMEN AKT	H8920M855	592	8706	SH	DEF	6
UBS AG	NAMEN AKT	H8920M855	19	280	SH	DEF	3
UBS AG	NAMEN AKT	H8920M855	365	5372	SH	DEF	12
UCBH HOLDINGS INC	COM	90262T308	24	614	SH	DEF	12
UCBH HOLDINGS INC	COM	90262T308	9708	249108	SH	DEF	1
UGI CORP NEW	COM	902681105	44679	1317964	SH	DEF	3
UGI CORP NEW	COM	902681105	4	130	SH	DEF	12
UGI CORP NEW	COM	902681105	0	1	SH	DEF	7
UICI	COM	902737105	11563	870730	SH	DEF	6
UIL HLDG CORP	COM	902748102	519	11504	SH	DEF	12
UIL HLDG CORP	COM	902748102	2444	54200	SH	DEF	6
UIL HLDG CORP	COM	902748102	22	550	SH	DEF	11
ULTRALIFE BATTERIES INC	COM	903899102	537	43350	SH	DEF	12
ULTRATECH INC	COM	904034105	6	190	SH	DEF	11
UMB FINL CORP	COM	902788108	15	323	SH	DEF	12
UMB FINL CORP	COM	902788108	19	400	SH	DEF	4
UMB FINL CORP	COM	902788108	138	2900	SH	DEF	3
UMPQUA HLDGS CORP	COM	904214103	5	252	SH	DEF	1
UMPQUA HLDGS CORP	COM	904214103	1383	66500	SH	DEF	3
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	16899	677300	SH	DEF	3
UNIFAB INTERNATIONAL INC	COM NEW	90467L209	0	130	SH	DEF	12
UNIFI INC	COM	904677101	44	6755	SH	DEF	12
UNIFIRST CORP MASS	COM	904708104	424	17900	SH	DEF	3
UNILEVER N V	N Y SHS NEW	904784709	243	3896	SH	DEF	11
UNILEVER N V	N Y SHS NEW	904784709	273	4205	SH	DEF	1
UNILEVER N V	N Y SHS NEW	904784709	512	7887	SH	DEF	12
UNILEVER PLC	SPON ADR NEW	904767704	7	200	SH	DEF	11
UNILEVER PLC	SPON ADR NEW	904767704	121	2500	SH	DEF	7
UNILEVER PLC	SPON ADR NEW	904767704	51	1360	SH	DEF	2
UNION BANKSHARES CORP	COM	905399101	12	400	SH	DEF	12
UNION PAC CORP	COM	907818108	1338	19256	SH	DEF	12
UNION PAC CORP	COM	907818108	25	354	SH	DEF	6
UNION PAC CORP	COM	907818108	7393	106400	SH	DEF	3
UNION PAC CORP	COM	907818108	434	6250	SH	DEF	5
UNION PAC CORP	COM	907818108	8587	123585	SH	DEF	2

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

UNION PAC CORP	COM	907818108	638	10070	SH	DEF	11
UNION PLANTERS CORP	COM	908068109	356	11837	SH	DEF	9
UNION PLANTERS CORP	COM	908068109	92	2924	SH	DEF	11
UNION PLANTERS CORP	COM	908068109	21	662	SH	DEF	2
UNION PLANTERS CORP	COM	908068109	338	10725	SH	DEF	6
UNION PLANTERS CORP	COM	908068109	4766	151350	SH	DEF	12
UNIONBANCAL CORP	COM	908906100	31726	551380	SH	DEF	3
UNIONBANCAL CORP	COM	908906100	34996	608200	SH	DEF	10
UNIONBANCAL CORP	COM	908906100	2509	43600	SH	DEF	8
UNISOURCE ENERGY CORP	COM	909205106	3982	161460	SH	DEF	3
UNISOURCE ENERGY CORP	COM	909205106	27	1087	SH	DEF	12
UNISYS CORP	COM	909214108	917	61754	SH	DEF	12
UNISYS CORP	COM	909214108	16	1085	SH	DEF	2
UNISYS CORP	COM	909214108	223	15000	SH	DEF	
UNISYS CORP	COM	909214108	271	18250	SH	DEF	6
UNISYS CORP	COM	909214108	51	3580	SH	DEF	11
UNISYS CORP	COM	909214108	57915	3900000	SH	DEF	13
UNISYS CORP	COM	909214108	6003	404260	SH	DEF	5
UNISYS CORP	COM	909214108	509	34118	SH	DEF	9
UNISYS CORP	COM	909214108	10096	679849	SH	DEF	4
UNITED AUTO GROUP INC	COM	909440109	18508	591300	SH	DEF	6
UNITED AUTO GROUP INC	COM	909440109	77	2470	SH	DEF	12
UNITED BANKSHARES INC WEST V	COM	909907107	284	9104	SH	DEF	12
UNITED BANKSHARES INC WEST V	COM	909907107	78	2500	SH	DEF	4
UNITED BANKSHARES INC WEST V	COM	909907107	2008	64378	SH	DEF	6
UNITED CMNTY FINL CORP OHIO	COM	909839102	6	525	SH	DEF	6
UNITED DEFENSE INDS INC	COM	91018B104	21240	666250	SH	DEF	3
UNITED DEFENSE INDS INC	COM	91018B104	26684	837020	SH	DEF	6
UNITED DEFENSE INDS INC	COM	91018B104	209	6560	SH	DEF	12
UNITED DEFENSE INDS INC	COM	91018B104	27	900	SH	DEF	11
UNITED DOMINION REALTY TR IN	COM	910197102	943	49104.03	SH	DEF	12
UNITED DOMINION REALTY TR IN	COM	910197102	146	7798	SH	DEF	11
UNITED DOMINION REALTY TR IN	COM	910197102	1142	60400	SH	DEF	9
UNITED DOMINION REALTY TR IN	COM	910197102	184	9600	SH	DEF	2
UNITED INDL CORP	COM	910671106	2204	122100	SH	DEF	6
UNITED INDL CORP	COM	910671106	19	1045	SH	DEF	12
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	5817	1175081	SH	DEF	3
UNITED MOBILE HOMES INC	COM	911024107	682	40115	SH	DEF	12
UNITED NAT FOODS INC	COM	911163103	11	300	SH	DEF	12
UNITED NATL BANCORP N J	COM	910909100	7	200	SH	DEF	12
UNITED ONLINE INC	COM	911268100	34062	2028728	SH	DEF	3
UNITED ONLINE INC	COM	911268100	2	106	SH	DEF	12
UNITED PARCEL SERVICE INC	CL B	911312106	2072	27796	SH	DEF	5
UNITED PARCEL SERVICE INC	CL B	911312106	14920	200140	SH	DEF	3
UNITED PARCEL SERVICE INC	CL B	911312106	360	4824	SH	DEF	2
UNITED PARCEL SERVICE INC	CL B	911312106	39	400	SH	DEF	7
UNITED PARCEL SERVICE INC	CL B	911312106	17489	234590	SH	DEF	1
UNITED PARCEL SERVICE INC	CL B	911312106	4775	64054.61	SH	DEF	12
UNITED PARCEL SERVICE INC	CL B	911312106	636	9266	SH	DEF	11
UNITED RENTALS INC	COM	911363109	1211	62900	SH	DEF	6
UNITED RENTALS INC	COM	911363109	1396	72470	SH	DEF	12
UNITED RENTALS INC	COM	911363109	74	4160	SH	DEF	11
UNITED STATES CELLULAR CORP	COM	911684108	279	7865	SH	DEF	12
UNITED STATES CELLULAR CORP	COM	911684108	111	3140	SH	DEF	6
UNITED STATES LIME & MINERAL	COM	911922102	1394	206522	SH	DEF	12
UNITED STATES STL CORP NEW	COM	912909108	16195	462445	SH	DEF	6
UNITED STATES STL CORP NEW	COM	912909108	763	21800	SH	DEF	5
UNITED STATES STL CORP NEW	COM	912909108	41	1174.64	SH	DEF	12
UNITED STATIONERS INC	COM	913004107	28093	686540	SH	DEF	3
UNITED STATIONERS INC	COM	913004107	8	200	SH	DEF	12
UNITED SURGICAL PARTNERS INT	COM	913016309	5	142	SH	DEF	12
UNITED TECHNOLOGIES CORP	COM	913017109	4085	43108.64	SH	DEF	12

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

UNITED TECHNOLOGIES CORP	COM	913017109	451	4762	SH	DEF	1
UNITED TECHNOLOGIES CORP	COM	913017109	5108	53904	SH	DEF	2
UNITED TECHNOLOGIES CORP	COM	913017109	1652	19127	SH	DEF	11
UNITED TECHNOLOGIES CORP	COM	913017109	1326	13997	SH	DEF	5
UNITED TECHNOLOGIES CORP	COM	913017109	864	7055	SH	DEF	7
UNITED TECHNOLOGIES CORP	COM	913017109	20535	216683	SH	DEF	3
UNITED TECHNOLOGIES CORP	COM	913017109	32704	345083	SH	DEF	6
UNITED TECHNOLOGIES CORP	COM	913017109	9	100	SH	DEF	4
UNITED THERAPEUTICS CORP DEL	COM	91307C102	5	200	SH	DEF	12
UNITEDGLOBALCOM	CL A	913247508	1909	225110	SH	DEF	3
UNITEDGLOBALCOM	CL A	913247508	4890	576700	SH	DEF	6
UNITEDHEALTH GROUP INC	COM	91324P102	805	10700	SH	DEF	7
UNITEDHEALTH GROUP INC	COM	91324P102	489527	8414000	SH	DEF	8
UNITEDHEALTH GROUP INC	COM	91324P102	7753	133266	SH	DEF	12
UNITEDHEALTH GROUP INC	COM	91324P102	215	3704	SH	DEF	2
UNITEDHEALTH GROUP INC	COM	91324P102	270	5004	SH	DEF	11
UNITEDHEALTH GROUP INC	COM	91324P102	17890	307490	SH	DEF	3
UNITEDHEALTH GROUP INC	COM	91324P102	992319	17056014	SH	DEF	10
UNITEDHEALTH GROUP INC	COM	91324p102	304	5225	SH	DEF	4
UNITEDHEALTH GROUP INC	COM	91324P102	6557	112700	SH	DEF	1
UNITEDHEALTH GROUP INC	COM	91324P102	569	9775	SH	DEF	5
UNITIL CORP	COM	913259107	555	21500	SH	DEF	12
UNITRIN INC	COM	913275103	504	12176	SH	DEF	12
UNIVERSAL ACCESS GLOBAL HLDG	COM NEW	91336M204	1	290	SH	DEF	12
UNIVERSAL AMERN FINL CORP	COM	913377107	2362	238600	SH	DEF	6
UNIVERSAL AMERN FINL CORP	COM	913377107	1648	166500	SH	DEF	3
UNIVERSAL CORP VA	COM	913456109	20323	460100	SH	DEF	6
UNIVERSAL FST PRODS INC	COM	913543104	19202	592660	SH	DEF	3
UNIVERSAL FST PRODS INC	COM	913543104	11063	341440	SH	DEF	6
UNIVERSAL FST PRODS INC	COM	913543104	201	6200	SH	DEF	5
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	12	400	SH	DEF	12
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	18	613	SH	DEF	2
UNIVERSAL HLTH SVCS INC	CL B	913903100	371	6900	SH	DEF	5
UNIVERSAL HLTH SVCS INC	CL B	913903100	38	700	SH	DEF	4
UNIVERSAL HLTH SVCS INC	CL B	913903100	2906	54090	SH	DEF	6
UNIVERSAL HLTH SVCS INC	CL B	913903100	736	13706	SH	DEF	12
UNIVEST CORP PA	COM	915271100	5	125	SH	DEF	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	14	350	SH	DEF	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	461	11600	SH	DEF	5
UNIZAN FINANCIAL CORP	COM	91528W101	7424	366617	SH	DEF	6
UNIZAN FINANCIAL CORP	COM	91528W101	293	14475	SH	DEF	12
UNOCAL CORP	COM	915289102	540	14667	SH	DEF	6
UNOCAL CORP	COM	915289102	428	11627	SH	DEF	12
UNOCAL CORP	COM	915289102	144	4200	SH	DEF	11
UNOCAL CORP	COM	915289102	787	21360	SH	DEF	2
UNOVA INC	COM	91529B106	693	30200	SH	DEF	3
UNOVA INC	COM	91529B106	11	500	SH	DEF	12
UNUMPROVIDENT CORP	COM	91529Y106	69388	4400000	SH	DEF	10
UNUMPROVIDENT CORP	COM	91529Y106	2	100	SH	DEF	1
UNUMPROVIDENT CORP	COM	91529Y106	414	26243	SH	DEF	12
UNUMPROVIDENT CORP	COM	91529Y106	2	115	SH	DEF	2
UNUMPROVIDENT CORP	COM	91529Y106	537	34079	SH	DEF	6
UNUMPROVIDENT CORP	COM	91529Y106	52041	3300000	SH	DEF	13
UNUMPROVIDENT CORP	COM	91529y106	8	500	SH	DEF	4
UNUMPROVIDENT CORP	COM	91529Y106	5199	329700	SH	DEF	8
UNUMPROVIDENT CORP	COM	91529Y106	413	26355	SH	DEF	9
UPM KYMMENE CORP	SPONSORED ADR	915436109	77	4000	SH	DEF	2
UPM KYMMENE CORP	SPONSORED ADR	915436109	8477	439935	SH	DEF	6
URBAN OUTFITTERS INC	COM	917047102	20	550	SH	DEF	12
URS CORP NEW	COM	903236107	69	2761	SH	DEF	12
URS CORP NEW	COM	903236107	13258	530100	SH	DEF	6
URSTADT BIDDLE PPTYS INS	CL A	917286205	51	3600	SH	DEF	12

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

URSTADT BIDDLE PPTYS INS	COM	917286106	202	14870	SH	DEF	12
US AIRWAYS GROUP INC	CL A	911905503	2630	422828	SH	DEF	6
US BANCORP DEL	COM NEW	902973304	6470	217271	SH	DEF	12
US BANCORP DEL	COM NEW	902973304	508	17054	SH	DEF	1
US BANCORP DEL	COM NEW	902973304	35042	1176689	SH	DEF	6
US BANCORP DEL	COM NEW	902973304	24832	833838	SH	DEF	2
US BANCORP DEL	COM NEW	902973304	572	21143	SH	DEF	11
US BANCORP DEL	COM NEW	902973304	118	3962	SH	DEF	4
US BANCORP DEL	COM NEW	902973304	26122	877161	SH	DEF	3
US ONCOLOGY INC	COM	90338W103	32285	3000420	SH	DEF	3
USF CORP	COM	91729Q101	8171	238980	SH	DEF	6
USF CORP	COM	91729Q101	3	100	SH	DEF	12
UST INC	COM	902911106	1707	47820	SH	DEF	6
UST INC	COM	902911106	344	9640	SH	DEF	12
UST INC	COM	902911106	567	16000	SH	DEF	11
UTAH MED PRODS INC	COM	917488108	38	1461	SH	DEF	6
UTSTARCOM INC	COM	918076100	2272	61280	SH	DEF	12
UTSTARCOM INC	COM	918076100	41	1100	SH	DEF	11
UTSTARCOM INC	COM	918076100	334	9000	SH	DEF	9
UTSTARCOM INC	COM	918076100	12628	340650	SH	DEF	10
V F CORP	COM	918204108	600	13877	SH	DEF	12
V F CORP	COM	918204108	69	1600	SH	DEF	2
V F CORP	COM	918204108	520	12025	SH	DEF	5
V F CORP	COM	918204108	257	5950	SH	DEF	6
VA SOFTWARE CORP	COM	91819B105	0	100	SH	DEF	2
VA SOFTWARE CORP	COM	91819B105	5	1355	SH	DEF	12
VAIL BANKS INC	COM	918779109	609	51000	SH	DEF	6
VAIL RESORTS INC	COM	91879Q109	1	50	SH	DEF	12
VAIL RESORTS INC	COM	91879Q109	13074	768885	SH	DEF	6
VALASSIS COMMUNICATIONS INC	NOTE	6/0 918866AH7	178	3000	SH	DEF	12
VALASSIS COMMUNICATIONS INC	COM	918866104	31419	1070490	SH	DEF	6
VALEANT PHARMACEUTICALS INTL	COM	91911X104	531	21121.6	SH	DEF	12
VALEANT PHARMACEUTICALS INTL	COM	91911X104	3	100	SH	DEF	6
VALERO ENERGY CORP NEW	COM	91913Y100	343	7400	SH	DEF	6
VALERO ENERGY CORP NEW	COM	91913Y100	438	9450	SH	DEF	5
VALERO ENERGY CORP NEW	COM	91913Y100	587	12670	SH	DEF	3
VALERO ENERGY CORP NEW	COM	91913Y100	1472	31757	SH	DEF	12
VALERO L P	COM UT LTD PRT	91913W104	2761	55468.31	SH	DEF	12
VALLEY NATL BANCORP	COM	919794107	324	11106	SH	DEF	12
VALMONT INDS INC	COM	920253101	23	1000	SH	DEF	2
VALSPAR CORP	COM	920355104	7389	149513	SH	DEF	12
VALSPAR CORP	COM	920355104	29	612	SH	DEF	11
VALSPAR CORP	COM	920355104	7913	160110	SH	DEF	2
VALUEVISION MEDIA INC	CL A	92047K107	50	3000	SH	DEF	12
VAN KAMPEN ADVANTAGE MUN II	SH BEN INT	92112K107	38	2500	SH	DEF	12
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	90	5463	SH	DEF	12
VAN KAMPEN ADVANTAGE PA MUN	SH BEN INT	920937109	13	800	SH	DEF	12
VAN KAMPEN BD FD	COM	920955101	191	10600	SH	DEF	12
VAN KAMPEN FLA QUALITY MUN T	COM	920921103	55	3600	SH	DEF	12
VAN KAMPEN HIGH INCOME TR	SH BEN INT	920911104	9	2280	SH	DEF	12
VAN KAMPEN HIGH INCOME TR II	SH BEN INT	920913100	10	2000	SH	DEF	12
VAN KAMPEN INCOME TR	SH BEN INT	920957107	24	4175	SH	DEF	12
VAN KAMPEN INVT GRADE MUN TR	COM	920915105	39	4200	SH	DEF	12
VAN KAMPEN MUN INCOME TR	COM	920909108	297	31333	SH	DEF	12
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	82	4911	SH	DEF	12
VAN KAMPEN MUN TR	SH BEN INT	920919107	203	13751.36	SH	DEF	12
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	66	4050	SH	DEF	12
VAN KAMPEN OHIO VALUE MUN IN	COM SH BEN INT	92112W101	10	650	SH	DEF	12
VAN KAMPEN PA QUALITY MUN TR	COM	920924107	17	1000	SH	DEF	12
VAN KAMPEN PA VALUE MUN INCO	COM	92112T108	81	5000	SH	DEF	12
VAN KAMPEN SENIOR INCOME TR	COM	920961109	171	19823	SH	DEF	12
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	61	4338	SH	DEF	12

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

VAN KAMPEN TR INSD MUNS	COM	920928108	14	800	SH	DEF	12
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	196	12415	SH	DEF	12
VAN KAMPEN TR INVT GRADE N J	COM	920933108	34	2000	SH	DEF	12
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	29	1700	SH	DEF	12
VAN KAMPEN TR INVT GRADE PA	COM	920934106	75	4666	SH	DEF	12
VAN KAMPEN VALUE MUN INCOME	COM	921132106	10	700	SH	DEF	12
VANS INC	COM	921930103	2613	228990	SH	DEF	3
VARCO INTL INC DEL	COM	922122106	2	100	SH	DEF	12
VARCO INTL INC DEL	COM	922122106	26315	1275560	SH	DEF	3
VARCO INTL INC DEL	COM	922122106	73	3550	SH	DEF	6
VARIAN INC	COM	922206107	25	600	SH	DEF	2
VARIAN INC	COM	922206107	21	500	SH	DEF	12
VARIAN MED SYS INC	COM	92220P105	83	1200	SH	DEF	2
VARIAN MED SYS INC	COM	92220P105	2746	39740	SH	DEF	12
VARIAN MED SYS INC	COM	92220P105	491	7100	SH	DEF	5
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	26	600	SH	DEF	2
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	22	500	SH	DEF	12
VASOGEN INC	COM	92232F103	4	500	SH	DEF	12
VASOMEDICAL INC	COM	922321104	11	10067	SH	DEF	12
VASOMEDICAL INC	COM	922321104	11	10000	SH	DEF	2
VAXGEN INC	COM NEW	922390208	14	1790	SH	DEF	12
VCA ANTECH INC	COM	918194101	2394	77270	SH	DEF	3
VCA ANTECH INC	COM	918194101	982	31700	SH	DEF	12
VECTOR GROUP LTD	COM	92240M108	1	67.63	SH	DEF	12
VECTOR GROUP LTD	COM	92240M108	6	363	SH	DEF	1
VECTREN CORP	COM	92240G101	116	4726	SH	DEF	12
VECTREN CORP	COM	92240G101	160	6482	SH	DEF	2
VECTREN CORP	COM	92240G101	11615	471180	SH	DEF	6
VEECO INSTRS INC DEL	COM	922417100	6	200	SH	DEF	12
VEECO INSTRS INC DEL	COM	922417100	3816	135500	SH	DEF	3
VENTANA MED SYS INC	COM	92276H106	39	1000	SH	DEF	12
VENTAS INC	COM	92276F100	28	1262	SH	DEF	12
VENTAS INC	COM	92276F100	10960	498180	SH	DEF	3
VENTAS INC	COM	92276f100	31	1400	SH	DEF	4
VENTAS INC	COM	92276F100	232	10547	SH	DEF	2
VENTIV HEALTH INC	COM	922793104	0	33	SH	DEF	12
VERINT SYS INC	COM	92343X100	9	400	SH	DEF	12
VERISIGN INC	COM	92343E102	2730	167500	SH	DEF	3
VERISIGN INC	COM	92343E102	5087	312079	SH	DEF	12
VERISIGN INC	COM	92343E102	81500	5000000	SH	DEF	13
VERISIGN INC	COM	92343E102	2	100	SH	DEF	6
VERISIGN INC	COM	92343E102	3	200	SH	DEF	11
VERISIGN INC	COM	92343E102	8	500	SH	DEF	2
VERITAS DGC INC	COM	92343P107	172	16400	SH	DEF	6
VERITAS SOFTWARE CO	COM	923436109	641	18700	SH	DEF	11
VERITAS SOFTWARE CO	COM	923436109	67	1800	SH	DEF	4
VERITAS SOFTWARE CO	COM	923436109	427	11480	SH	DEF	12
VERIZON COMMUNICATIONS	COM	92343V104	3904	108322	SH	DEF	9
VERIZON COMMUNICATIONS	COM	92343V104	8497	242232	SH	DEF	1
VERIZON COMMUNICATIONS	COM	92343V104	18908	539004	SH	DEF	6
VERIZON COMMUNICATIONS	COM	92343V104	3589	79266	SH	DEF	7
VERIZON COMMUNICATIONS	COM	92343V104	13422	382597	SH	DEF	3
VERIZON COMMUNICATIONS	COM	92343V104	5688	168392	SH	DEF	11
VERIZON COMMUNICATIONS	COM	92343v104	155	4415	SH	DEF	4
VERIZON COMMUNICATIONS	COM	92343V104	1120	31928	SH	DEF	5
VERIZON COMMUNICATIONS	COM	92343V104	15286	435759	SH	DEF	12
VERIZON COMMUNICATIONS	COM	92343V104	10064	286897	SH	DEF	2
VERMONT PURE HLDGS LTD NEW	COM	924237100	13	4300	SH	DEF	12
VERMONT TEDDY BEAR INC	COM	92427X109	2	429	SH	DEF	12
VERTEX PHARMACEUTICALS INC	COM	92532F100	17	1700	SH	DEF	12
VERTICALNET INC	COM NEW	92532L206	1	434	SH	DEF	12
VESTA INS GROUP INC	COM	925391104	10	2700	SH	DEF	12

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

VESTA INS GROUP INC	COM	925391104	23	6000	SH	DEF	
VI TECHNOLOGIES INC	COM	917920100	0	200	SH	DEF	12
VIACOM INC	CL B	925524308	283	6381	SH	DEF	2
VIACOM INC	CL A	925524100	17	400	SH	DEF	11
VIACOM INC	CL A	925524100	2	40	SH	DEF	2
VIACOM INC	CL A	925524100	2266	51186	SH	DEF	12
VIACOM INC	CL B	925524308	40	905	SH	DEF	6
VIACOM INC	CL B	925524308	1371	30896	SH	DEF	5
VIACOM INC	CL B	925524308	12002	270434	SH	DEF	3
VIACOM INC	CL B	925524308	764	17223	SH	DEF	1
VIACOM INC	CL B	925524308	3234	72874.75	SH	DEF	12
VIACOM INC	CL B	925524308	720	17400	SH	DEF	11
VIAD CORP	COM	92552R109	3	100	SH	DEF	6
VIAD CORP	COM	92552R109	137	5473	SH	DEF	12
VIAD CORP	COM	92552R109	1783	71300	SH	DEF	3
VIASAT INC	COM	92552V100	1590	83080	SH	DEF	3
VIASYS HEALTHCARE INC	COM NEW	92553Q209	3	146	SH	DEF	1
VIASYS HEALTHCARE INC	COM NEW	92553Q209	5	262	SH	DEF	12
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1	56	SH	DEF	2
VICAL INC	COM	925602104	1	300	SH	DEF	12
VICOR CORP	COM	925815102	26	2300	SH	DEF	12
VICURON PHARMACEUTICALS INC	COM	926471103	442	23675	SH	DEF	12
VIGNETTE CORP	COM	926734104	1	540	SH	DEF	12
VIISAGE TECHNOLOGY INC	COM	92675K106	5	1500	SH	DEF	12
VION PHARMACEUTICALS INC	COM	927624106	0	100	SH	DEF	2
VION PHARMACEUTICALS INC	COM	927624106	50	31850	SH	DEF	12
VIRAGEN INC	COM	927638106	2	8333	SH	DEF	12
VIRGINIA COMM BANCORP INC	COM	92778Q109	220	6871	SH	DEF	12
VIRGINIA FINL CORP	COM	927810101	72	2038	SH	DEF	12
VIROPHARMA INC	COM	928241108	1	500	SH	DEF	12
VISHAY INTERTECHNOLOGY INC	COM	928298108	5	220	SH	DEF	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	24	1032	SH	DEF	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	176	7676	SH	DEF	12
VISTEON CORP	COM	92839U107	528	50735.86	SH	DEF	12
VISUAL NETWORKS INC	COM	928444108	19	8572	SH	DEF	12
VISX INC DEL	COM	92844S105	2025	87480	SH	DEF	3
VISX INC DEL	COM	92844S105	19	830	SH	DEF	12
VITALWORKS INC	COM	928483106	2285	516924	SH	DEF	6
VITESSE SEMICONDUCTOR CORP	COM	928497106	38	6475	SH	DEF	12
VITESSE SEMICONDUCTOR CORP	COM	928497106	18	3000	SH	DEF	2
VITRAN INC	COM	92850E107	3	200	SH	DEF	12
VITRAN INC	COM	92850E107	85	6000	SH	DEF	3
VITRIA TECHNOLOGY	COM NEW	92849Q401	2	337	SH	DEF	12
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	544	22400	SH	DEF	6
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	255	9800	SH	DEF	9
VIVUS INC	COM	928551100	0	11	SH	DEF	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	724	28920	SH	DEF	5
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	231	9619	SH	DEF	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	5066	223516	SH	DEF	11
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	14531	580300	SH	DEF	10
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	280	11188	SH	DEF	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	7591	303154	SH	DEF	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857w100	623	24900	SH	DEF	9
VOLT INFORMATION SCIENCES IN	COM	928703107	5	200	SH	DEF	12
VORNADO RLTY TR	SH BEN INT	929042109	7392	135010	SH	DEF	2
VORNADO RLTY TR	SH BEN INT	929042109	551	10067	SH	DEF	12
VORNADO RLTY TR	SH BEN INT	929042109	969	18116	SH	DEF	9
VULCAN MATLS CO	COM	929160109	260	5475	SH	DEF	12
VULCAN MATLS CO	COM	929160109	5	100	SH	DEF	6
VULCAN MATLS CO	COM	929160109	58	1320	SH	DEF	11
W HLDG CO INC	COM	929251106	48527	2607584	SH	DEF	3
W HLDG CO INC	COM	929251106	42	2250	SH	DEF	12

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

W P CAREY & CO LLC	COM	92930Y107	32	1000	SH	DEF	11
W P CAREY & CO LLC	COM	92930Y107	980	32106	SH	DEF	12
WABTEC CORP	COM	929740108	0	17	SH	DEF	12
WACHOVIA CORP 2ND NEW	COM	929903102	463	9818	SH	DEF	9
WACHOVIA CORP 2ND NEW	COM	929903102	47563	1020876	SH	DEF	6
WACHOVIA CORP 2ND NEW	COM	929903102	331	5500	SH	DEF	7
WACHOVIA CORP 2ND NEW	COM	929903102	19619	421096	SH	DEF	4
WACHOVIA CORP 2ND NEW	COM	929903102	107	2300	SH	DEF	1
WACHOVIA CORP 2ND NEW	COM	929903102	11809	253467	SH	DEF	5
WACHOVIA CORP 2ND NEW	COM	929903102	20554	441159	SH	DEF	12
WACHOVIA CORP 2ND NEW	COM	929903102	537	11530	SH	DEF	2
WACHOVIA CORP 2ND NEW	COM	929903102	1331	30302	SH	DEF	11
WACHOVIA CORP 2ND NEW	COM	929903102	8446	181293	SH	DEF	3
WACKENHUT CORRECTIONS CORP	COM	929798106	433	19000	SH	DEF	3
WADDELL & REED FINL INC	CL A	930059100	12	490	SH	DEF	11
WAL MART STORES INC	COM	931142103	30987	584112	SH	DEF	3
WAL MART STORES INC	COM	931142103	7750	146085	SH	DEF	1
WAL MART STORES INC	COM	931142103	14808	279134	SH	DEF	12
WAL MART STORES INC	COM	931142103	1871	35698	SH	DEF	9
WAL MART STORES INC	COM	931142103	1639	30895	SH	DEF	5
WAL MART STORES INC	COM	931142103	4249	80091	SH	DEF	2
WAL MART STORES INC	COM	931142103	5698	83105	SH	DEF	7
WAL MART STORES INC	COM	931142103	1857	35000	SH	DEF	10
WAL MART STORES INC	COM	931142103	55	1042	SH	DEF	4
WAL MART STORES INC	COM	931142103	7268	131960	SH	DEF	11
WALGREEN CO	COM	931422109	1372	37725	SH	DEF	5
WALGREEN CO	COM	931422109	4090	112427	SH	DEF	3
WALGREEN CO	COM	931422109	21	450	SH	DEF	7
WALGREEN CO	COM	931422109	99	2711	SH	DEF	4
WALGREEN CO	COM	931422109	3484	95773.57	SH	DEF	12
WALGREEN CO	COM	931422109	22384	615283	SH	DEF	1
WALGREEN CO	COM	931422109	4439	122014	SH	DEF	2
WALGREEN CO	COM	931422109	487	14394	SH	DEF	11
WALTER INDS INC	COM	93317Q105	12019	900300	SH	DEF	6
WARNACO GROUP INC	COM NEW	934390402	6	365	SH	DEF	12
WASHINGTON BKG CO OAK HBR WA	COM	937303105	506	31080	SH	DEF	6
WASHINGTON FED INC	COM	938824109	2228	78458	SH	DEF	2
WASHINGTON FED INC	COM	938824109	272	9585	SH	DEF	12
WASHINGTON FED INC	COM	938824109	1213	42751	SH	DEF	4
WASHINGTON FED INC	COM	938824109	33	1232	SH	DEF	11
WASHINGTON FED INC	COM	938824109	49772	1754442	SH	DEF	6
WASHINGTON GROUP INTL INC	COM NEW	938862208	27399	806560	SH	DEF	3
WASHINGTON GROUP INTL INC	COM NEW	938862208	1139	33516	SH	DEF	
WASHINGTON MUT INC	COM	939322103	8024	200000	SH	DEF	13
WASHINGTON MUT INC	COM	939322103	15702	391377	SH	DEF	12
WASHINGTON MUT INC	COM	939322103	2350	58574	SH	DEF	4
WASHINGTON MUT INC	COM	939322103	633155	15781538	SH	DEF	10
WASHINGTON MUT INC	COM	939322103	201	5000	SH	DEF	1
WASHINGTON MUT INC	COM	939322103	1512	37615	SH	DEF	9
WASHINGTON MUT INC	COM	939322103	16883	420816	SH	DEF	6
WASHINGTON MUT INC	COM	939322103	420	10470	SH	DEF	2
WASHINGTON MUT INC	COM	939322103	306051	7628400	SH	DEF	8
WASHINGTON MUT INC	COM	939322103	17663	440250	SH	DEF	3
WASHINGTON MUT INC	COM	939322103	1199	23400	SH	DEF	7
WASHINGTON MUT INC	COM	939322103	1825	45487	SH	DEF	5
WASHINGTON MUT INC	COM	939322103	3815	95959	SH	DEF	11
WASHINGTON POST CO	CL B	939640108	845	1068	SH	DEF	12
WASHINGTON POST CO	CL B	939640108	146	200	SH	DEF	11
WASHINGTON POST CO	CL B	939640108	51	50	SH	DEF	7
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	254	8700	SH	DEF	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	1444	49452.22	SH	DEF	12
WASHINGTON TR BANCORP	COM	940610108	42	1589	SH	DEF	12

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

WASTE INDUSTRIES USA INC	COM	941057101	3	225	SH	DEF	12
WASTE INDUSTRIES USA INC	COM	941057101	1686	146907	SH	DEF	6
WASTE MGMT INC DEL	COM	94106L109	8595	290386	SH	DEF	5
WASTE MGMT INC DEL	COM	94106L109	15023	507521	SH	DEF	4
WASTE MGMT INC DEL	COM	94106L109	3075	103900	SH	DEF	3
WASTE MGMT INC DEL	COM	94106L109	796	20800	SH	DEF	7
WASTE MGMT INC DEL	COM	94106L109	607416	20520802	SH	DEF	10
WASTE MGMT INC DEL	COM	94106L109	300280	10144600	SH	DEF	8
WASTE MGMT INC DEL	COM	94106L109	7194	243024	SH	DEF	12
WASTE MGMT INC DEL	COM	94106L109	216	7593	SH	DEF	9
WASTE MGMT INC DEL	COM	94106L109	62	2200	SH	DEF	11
WATER PIK TECHNOLOGIES INC	COM	94113U100	3	250	SH	DEF	12
WATER PIK TECHNOLOGIES INC	COM	94113U100	1897	154600	SH	DEF	6
WATERS CORP	COM	941848103	362	10910	SH	DEF	12
WATERSIDE CAP CORP	COM	941872103	28	7839	SH	DEF	12
WATSCO INC	COM	942622200	130	5700	SH	DEF	6
WATSCO INC	COM	942622200	13833	608590	SH	DEF	3
WATSON PHARMACEUTICALS INC	COM	942683103	70	1600	SH	DEF	11
WATSON PHARMACEUTICALS INC	COM	942683103	28750	625000	SH	DEF	3
WATSON PHARMACEUTICALS INC	COM	942683103	308	6700	SH	DEF	5
WATSON PHARMACEUTICALS INC	COM	942683103	18	390	SH	DEF	2
WATSON PHARMACEUTICALS INC	COM	942683103	7334	159440	SH	DEF	6
WATSON PHARMACEUTICALS INC	COM	942683103	1779	38679	SH	DEF	12
WATSON WYATT & CO HLDGS	CL A	942712100	1	50	SH	DEF	12
WATSON WYATT & CO HLDGS	CL A	942712100	1546	64000	SH	DEF	3
WATTS WATER TECHNOLOGIES INC	CL A	942749102	22	1000	SH	DEF	12
WATTS WATER TECHNOLOGIES INC	CL A	942749102	5582	251435	SH	DEF	6
WATTS WATER TECHNOLOGIES INC	CL A	942749102	519	23400	SH	DEF	3
WAUSAU-MOSINEE PAPER CORP	COM	943315101	613	45360	SH	DEF	12
WAUSAU-MOSINEE PAPER CORP	COM	943315101	719	53200	SH	DEF	3
WAVE SYSTEMS CORP	CL A	943526103	29	17800	SH	DEF	12
WAYNE BANCORP INC OHIO	COM	944293109	29	1068	SH	DEF	12
WAYPOINT FINL CORP	COM	946756103	30	1365	SH	DEF	4
WAYPOINT FINL CORP	COM	946756103	258	11898	SH	DEF	12
WCI CMNTYS INC	COM	92923C104	2339	113500	SH	DEF	3
WD-40 CO	COM	929236107	2083	58920	SH	DEF	3
WD-40 CO	COM	929236107	451	12756	SH	DEF	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	294	8174	SH	DEF	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	277	7700	SH	DEF	5
WEATHERFORD INTERNATIONAL LT	COM	G95089101	196	5450	SH	DEF	4
WEBCO INDS INC	COM	947621108	199	48500	SH	DEF	6
WEBEX COMMUNICATIONS INC	COM	94767L109	22	1105	SH	DEF	12
WEBMD CORP	COM	94769M105	26833	2984800	SH	DEF	13
WEBMD CORP	COM	94769M105	6960	774154	SH	DEF	12
WEBMD CORP	COM	94769M105	27	3000	SH	DEF	1
WEBMD CORP	COM	94769M105	135	15000	SH	DEF	
WEBMETHODS INC	COM	94768C108	32	3500	SH	DEF	12
WEBSense INC	COM	947684106	45	1530	SH	DEF	12
WEBSense INC	COM	947684106	17	690	SH	DEF	11
WEBSTER FINL CORP CONN	COM	947890109	46	1000	SH	DEF	4
WEBSTER FINL CORP CONN	COM	947890109	32	750	SH	DEF	11
WEBSTER FINL CORP CONN	COM	947890109	15846	345520	SH	DEF	6
WEBSTER FINL CORP CONN	COM	947890109	206	4486	SH	DEF	5
WEBSTER FINL CORP CONN	COM	947890109	3953	86201.4	SH	DEF	12
WEIGHT WATCHERS INTL INC NEW	COM	948626106	61	1600	SH	DEF	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	1629	36720.16	SH	DEF	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	30	670	SH	DEF	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	2787	60595	SH	DEF	9
WEINGARTEN RLTY INVS	SH BEN INT	948741103	79	1774	SH	DEF	2
WEIS MKTS INC	COM	948849104	16	435	SH	DEF	2
WEIS MKTS INC	COM	948849104	1225	33738	SH	DEF	12
WELLCHOICE INC	COM	949475107	1375	39850	SH	DEF	3

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

WELLMAN INC	COM	949702104	15	1500	SH	DEF	12
WELLMAN INC	COM	949702104	1010	98970	SH	DEF	6
WELLMAN INC	COM	949702104	153	15000	SH	DEF	
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	526	6040	SH	DEF	11
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	13811	142400	SH	DEF	3
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	32477	334850	SH	DEF	8
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	175018	1804500	SH	DEF	10
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	73	750	SH	DEF	1
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	316	3257	SH	DEF	12
WELLS FARGO & CO NEW	COM	949746101	483	8200	SH	DEF	6
WELLS FARGO & CO NEW	COM	949746101	733	12443	SH	DEF	1
WELLS FARGO & CO NEW	COM	949746101	40828	693286	SH	DEF	3
WELLS FARGO & CO NEW	COM	949746101	11380	193237	SH	DEF	12
WELLS FARGO & CO NEW	COM	949746101	5767	97935	SH	DEF	2
WELLS FARGO & CO NEW	COM	949746101	2776	47135	SH	DEF	5
WELLS FARGO & CO NEW	COM	949746101	1491	26630	SH	DEF	11
WELLS FARGO & CO NEW	COM	949746101	153	2591	SH	DEF	9
WELLS FARGO & CO NEW	COM	949746101	400	5250	SH	DEF	7
WELLS FARGO & CO NEW	COM	949746101	3306	56146	SH	DEF	4
WELLS FINL CORP	COM	949759104	53	1750	SH	DEF	12
WELLSFORD REAL PPTYS INC	COM NEW	950240200	2203	118335	SH	DEF	6
WENDYS INTL INC	COM	950590109	7607	150000	SH	DEF	7
WENDYS INTL INC	COM	950590109	642	16350	SH	DEF	5
WENDYS INTL INC	COM	950590109	590	15046.68	SH	DEF	12
WERNER ENTERPRISES INC	COM	950755108	484	24815	SH	DEF	12
WERNER ENTERPRISES INC	COM	950755108	33	1700	SH	DEF	11
WESBANCO INC	COM	950810101	58	2275	SH	DEF	11
WESBANCO INC	COM	950810101	135	4875	SH	DEF	12
WESCO FINL CORP	COM	950817106	35	100	SH	DEF	12
WESCO INTL INC	COM	95082P105	4913	555100	SH	DEF	6
WEST COAST BANCORP ORE NEW	COM	952145100	1660	78060	SH	DEF	6
WEST CORP	COM	952355105	518	22300	SH	DEF	3
WEST PHARMACEUTICAL SVSC INC	COM	955306105	296	8730	SH	DEF	3
WEST PHARMACEUTICAL SVSC INC	COM	955306105	295	8708	SH	DEF	12
WESTAMERICA BANCORPORATION	COM	957090103	296	5950	SH	DEF	3
WESTAMERICA BANCORPORATION	COM	957090103	10	200	SH	DEF	12
WESTAR ENERGY INC	COM	95709T100	544	26867	SH	DEF	12
WESTAR ENERGY INC	COM	95709T100	16	811	SH	DEF	2
WESTCORP INC	COM	957907108	27902	763622	SH	DEF	6
WESTELL TECHNOLOGIES INC	CL A	957541105	6	1000	SH	DEF	12
WESTELL TECHNOLOGIES INC	CL A	957541105	19524	3094090	SH	DEF	3
WESTERN ASSET CLAYMORE US TR	COM SH BEN INT	95766Q106	5295	350637	SH	DEF	12
WESTERN ASSET PREMIER BD FD	SHS BEN INT	957664105	6136	387132	SH	DEF	12
WESTERN DIGITAL CORP	COM	958102105	455	38600	SH	DEF	6
WESTERN DIGITAL CORP	COM	958102105	266	22555	SH	DEF	12
WESTERN SIERRA BANCORP	COM	959522103	5104	108600	SH	DEF	1
WESTPORT RES CORP NEW	COM	961418100	72	2410	SH	DEF	6
WESTWOOD HLDGS GROUP INC	COM	961765104	2	110	SH	DEF	12
WESTWOOD ONE INC	COM	961815107	284	8300	SH	DEF	5
WESTWOOD ONE INC	COM	961815107	89	2600	SH	DEF	12
WESTWOOD ONE INC	COM	961815107	342	10000	SH	DEF	1
WEYERHAEUSER CO	COM	962166104	6	100	SH	DEF	6
WEYERHAEUSER CO	COM	962166104	306	4774	SH	DEF	2
WEYERHAEUSER CO	COM	962166104	23	280	SH	DEF	7
WEYERHAEUSER CO	COM	962166104	1030	16096	SH	DEF	12
WEYERHAEUSER CO	COM	962166104	134	2196	SH	DEF	11
WFS FINL INC	COM	92923B106	8	180	SH	DEF	3
WFS FINL INC	COM	92923B106	317	7465	SH	DEF	6
WGL HLDGS INC	COM	92924F106	1233	44363	SH	DEF	12
WGL HLDGS INC	COM	92924F106	22946	825700	SH	DEF	6
WGL HLDGS INC	COM	92924F106	86	3100	SH	DEF	11
WHEATON RIV MINERALS LTD	COM	962902102	39	10000	SH	DEF	7

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

WHIRLPOOL CORP	COM	963320106	2259	31090	SH	DEF	6
WHIRLPOOL CORP	COM	963320106	605	8325	SH	DEF	5
WHIRLPOOL CORP	COM	963320106	103	1424	SH	DEF	12
WHITE ELECTR DESIGNS CORP	COM	963801105	35	4000	SH	DEF	12
WHITE MTNS INS GROUP LTD	COM	G9618E107	1004	2182	SH	DEF	12
WHITNEY HLDG CORP	COM	966612103	988	24100	SH	DEF	3
WHITNEY HLDG CORP	COM	966612103	254	6206	SH	DEF	12
WHOLE FOODS MKT INC	COM	966837106	134	2000	SH	DEF	1
WHOLE FOODS MKT INC	COM	966837106	729	10865	SH	DEF	12
WHX CORP	PFD CV SER A	929248201	2	500	SH	DEF	12
WILD OATS MARKETS INC	COM	96808B107	5	350	SH	DEF	2
WILD OATS MARKETS INC	COM	96808B107	1	100	SH	DEF	12
WILEY JOHN & SONS INC	CL A	968223206	104	4000	SH	DEF	11
WILEY JOHN & SONS INC	CL A	968223206	2638	101340	SH	DEF	12
WILEY JOHN & SONS INC	CL A	968223206	273	10500	SH	DEF	3
WILEY JOHN & SONS INC	CL B	968223305	84	3200	SH	DEF	12
WILEY JOHN & SONS INC	CL A	968223206	39	1500	SH	DEF	4
WILLIAMS COS INC DEL	COM	969457100	2	175	SH	DEF	4
WILLIAMS COS INC DEL	COM	969457100	39	3964	SH	DEF	2
WILLIAMS COS INC DEL	COM	969457100	10604	1079840	SH	DEF	3
WILLIAMS COS INC DEL	COM	969457100	23514	2394525	SH	DEF	6
WILLIAMS COS INC DEL	COM	969457100	2048	208561	SH	DEF	12
WILLIAMS SONOMA INC	COM	969904101	451	12966	SH	DEF	2
WILLIAMS SONOMA INC	COM	969904101	196	5640	SH	DEF	12
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	56	1640	SH	DEF	12
WILMINGTON TRUST CORP	COM	971807102	216	6000	SH	DEF	2
WILMINGTON TRUST CORP	COM	971807102	330	9900	SH	DEF	11
WILMINGTON TRUST CORP	COM	971807102	905	25150	SH	DEF	4
WILMINGTON TRUST CORP	COM	971807102	2965	82352.07	SH	DEF	12
WIND RIVER SYSTEMS INC	COM	973149107	46	5210	SH	DEF	12
WINN DIXIE STORES INC	COM	974280109	27901	2804130	SH	DEF	6
WINN DIXIE STORES INC	COM	974280109	453	45559	SH	DEF	12
WINNEBAGO INDS INC	COM	974637100	2	32	SH	DEF	12
WINSTON HOTELS INC	COM	97563A102	53	5200	SH	DEF	12
WINTON FINL CORP	COM	976446104	55	4211	SH	DEF	12
WINTON FINL CORP	COM	976446104	7	500	SH	DEF	2
WIPRO LTD	SPON ADR 1 SH	97651M109	159	3300	SH	DEF	3
WIRELESS FACILITIES INC	COM	97653A103	10	700	SH	DEF	12
WIRELESS TELECOM GROUP INC	COM	976524108	2	600	SH	DEF	12
WISCONSIN ENERGY CORP	COM	976657106	85	2650	SH	DEF	11
WISCONSIN ENERGY CORP	COM	976657106	143	4280	SH	DEF	6
WISCONSIN ENERGY CORP	COM	976657106	22278	666000	SH	DEF	3
WISCONSIN ENERGY CORP	COM	976657106	381	11400	SH	DEF	5
WISCONSIN ENERGY CORP	COM	976657106	694	20755.31	SH	DEF	12
WISER OIL CO DEL	COM	977284108	8	1000	SH	DEF	12
WITNESS SYS INC	COM	977424100	98	10600	SH	DEF	3
WMS INDS INC	COM	929297109	49	1885	SH	DEF	12
WOLVERINE TUBE INC	COM	978093102	93	14700	SH	DEF	6
WOLVERINE WORLD WIDE INC	COM	978097103	1909	93670	SH	DEF	3
WOLVERINE WORLD WIDE INC	COM	978097103	22	1100	SH	DEF	12
WORKFLOW MGMT INC	COM	98137N109	6	1000	SH	DEF	12
WORKFLOW MGMT INC	COM	98137N109	915	157200	SH	DEF	6
WORLD ACCEP CORP DEL	COM	981419104	4266	214500	SH	DEF	6
WORLD ACCEP CORP DEL	COM	981419104	2722	136840	SH	DEF	3
WORLD FUEL SVCS CORP	COM	981475106	3816	112400	SH	DEF	6
WORLD FUEL SVCS CORP	COM	981475106	9459	278610	SH	DEF	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	4552	347245	SH	DEF	6
WORLDGATE COMMUNICATIONS INC	COM	98156L307	8	7865	SH	DEF	12
WORLDWIDE RESTRNT CONCEPTS I	COM	98160A107	280	100000	SH	DEF	6
WORTHINGTON INDS INC	COM	981811102	9	500	SH	DEF	11
WORTHINGTON INDS INC	COM	981811102	12822	711430	SH	DEF	6
WORTHINGTON INDS INC	COM	981811102	2810	155875.4	SH	DEF	12

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

WORTHINGTON INDS INC	COM	981811102	97	5400	SH	DEF	2
WPP GROUP PLC	SPON ADR NEW	929309300	66	1450	SH	DEF	11
WPP GROUP PLC	SPON ADR NEW	929309300	525366	52333363	SH	DEF	10
WPP GROUP PLC	SPON ADR NEW	929309300	10653	215934	SH	DEF	6
WPP GROUP PLC	SPON ADR NEW	929309300	158516	3225143	SH	DEF	8
WPP GROUP PLC	SPON ADR NEW	929309300	460	9360	SH	DEF	9
WPS RESOURCES CORP	COM	92931B106	172	3780	SH	DEF	9
WPS RESOURCES CORP	COM	92931B106	8645	187000	SH	DEF	6
WPS RESOURCES CORP	COM	92931B106	655	14167.54	SH	DEF	12
WRIGHT MED GROUP INC	COM	98235T107	395	13000	SH	DEF	3
WRIGLEY WM JR CO	COM	982526105	81	1440	SH	DEF	2
WRIGLEY WM JR CO	COM	982526105	1220	21713	SH	DEF	12
WRIGLEY WM JR CO	COM	982526105	7689	136784	SH	DEF	1
WRIGLEY WM JR CO	COM	982526105	335	6000	SH	DEF	11
WSFS FINL CORP	COM	929328102	98	2192	SH	DEF	12
WSFS FINL CORP	COM	929328102	1422	31700	SH	DEF	6
WVS FINL CORP	COM	929358109	18	1000	SH	DEF	12
WYETH	COM	983024100	21259	500804	SH	DEF	6
WYETH	COM	983024100	4740	111663	SH	DEF	2
WYETH	COM	983024100	205	4684	SH	DEF	9
WYETH	COM	983024100	5175	94350	SH	DEF	7
WYETH	COM	983024100	1061	25000	SH	DEF	10
WYETH	COM	983024100	867	19701	SH	DEF	11
WYETH	COM	983024100	1531	36070	SH	DEF	1
WYETH	COM	983024100	9682	228083.1	SH	DEF	12
WYETH	COM	983024100	1754	41322	SH	DEF	5
WYETH	COM	983024100	59	1383	SH	DEF	4
WYETH	COM	983024100	22719	535193	SH	DEF	3
WYNDHAM INTL INC	CL A	983101106	1	1427	SH	DEF	12
XANSER CORP	COM	98389J103	0	200	SH	DEF	12
XCEL ENERGY INC	COM	98389B100	267	16728	SH	DEF	11
XCEL ENERGY INC	COM	98389B100	95	5616	SH	DEF	2
XCEL ENERGY INC	COM	98389B100	12958	763160	SH	DEF	3
XCEL ENERGY INC	COM	98389B100	234	13593	SH	DEF	9
XCEL ENERGY INC	COM	98389B100	246	14500	SH	DEF	6
XCEL ENERGY INC	COM	98389B100	2422	142656	SH	DEF	12
XCELERA INC	COM	G31611109	2	790	SH	DEF	12
XEROX CORP	COM	984121103	7957	576600	SH	DEF	6
XEROX CORP	COM	984121103	46	3350	SH	DEF	11
XEROX CORP	COM	984121103	3111	225430	SH	DEF	12
XEROX CORP	PFD CONV SER C	984121509	10	80	SH	DEF	12
XETA TECHNOLOGIES INC	COM	983909102	13	2200	SH	DEF	12
XICOR INC	COM	984903104	9	800	SH	DEF	12
XILINX INC	COM	983919101	698	18027	SH	DEF	12
XL CAP LTD	CL A	G98255105	1	13	SH	DEF	2
XL CAP LTD	CL A	G98255105	485	6259	SH	DEF	12
XL CAP LTD	CL A	G98255105	331	4264	SH	DEF	6
XL CAP LTD	CL A	G98255105	387	5000	SH	DEF	11
XM SATELLITE RADIO HLDGS INC	CL A	983759101	94896	3600000	SH	DEF	13
XM SATELLITE RADIO HLDGS INC	CL A	983759101	462	17525	SH	DEF	9
XM SATELLITE RADIO HLDGS INC	CL A	983759101	3057	115955	SH	DEF	12
XM SATELLITE RADIO HLDGS INC	CL A	983759101	101978	3868655	SH	DEF	10
XM SATELLITE RADIO HLDGS INC	CL A	983759101	13220	501500	SH	DEF	8
XOMA LTD	ORD	G9825R107	9	1300	SH	DEF	12
XTO ENERGY INC	COM	98385X106	10093	356640	SH	DEF	1
XTO ENERGY INC	COM	98385X106	151	5331	SH	DEF	12
XYBERNAUT CORP	COM	984149104	4	2710	SH	DEF	12
YAHOO INC	COM	984332106	45170	1000000	SH	DEF	13
YAHOO INC	COM	984332106	8375	185400	SH	DEF	10
YAHOO INC	COM	984332106	425	9400	SH	DEF	9
YAHOO INC	COM	984332106	229	5075	SH	DEF	5
YAHOO INC	COM	984332106	537	11897	SH	DEF	12

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

YANKEE CANDLE INC	COM	984757104	26	950	SH	DEF	12
YARDVILLE NATL BANCORP	COM	985021104	2396	93087	SH	DEF	6
YARDVILLE NATL BANCORP	COM	985021104	664	25815.7	SH	DEF	12
YARDVILLE NATL BANCORP	COM	985021104	49	1900	SH	DEF	4
YARDVILLE NATL BANCORP	COM	985021104	149	5800	SH	DEF	9
YELLOW ROADWAY CORP	COM	985577105	4450	123040	SH	DEF	3
YELLOW ROADWAY CORP	COM	985577105	74	2050	SH	DEF	12
YELLOW ROADWAY CORP	COM	985577105	5	149	SH	DEF	11
YORK INTL CORP NEW	COM	986670107	28954	786780	SH	DEF	6
YORK INTL CORP NEW	COM	986670107	36	1000	SH	DEF	11
YORK INTL CORP NEW	COM	986670107	29996	815120	SH	DEF	3
YORK INTL CORP NEW	COM	986670107	24	655	SH	DEF	12
YOUNG BROADCASTING INC	CL A	987434107	47	2370	SH	DEF	12
YUM BRANDS INC	COM	988498101	1311	40950	SH	DEF	11
YUM BRANDS INC	COM	988498101	464	13500	SH	DEF	4
YUM BRANDS INC	COM	988498101	75	2170	SH	DEF	2
YUM BRANDS INC	COM	988498101	2	50	SH	DEF	6
YUM BRANDS INC	COM	988498101	1909	55481	SH	DEF	12
ZALE CORP NEW	COM	988858106	22615	425090	SH	DEF	6
ZALE CORP NEW	COM	988858106	1032	19400	SH	DEF	3
ZAPATA CORP	COM PAR \$	989070602	10	180	SH	DEF	12
ZARLINK SEMICONDUCTOR INC	COM	989139100	4	1300	SH	DEF	12
ZEBRA TECHNOLOGIES CORP	CL A	989207105	10	150	SH	DEF	12
ZENITH NATL INS CORP	COM	989390109	10	300	SH	DEF	12
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	2	500	SH	DEF	12
ZILA INC	COM PAR \$0.01	989513205	14	3500	SH	DEF	12
ZIMMER HLDGS INC	COM	98956P102	3799	53961	SH	DEF	12
ZIMMER HLDGS INC	COM	98956P102	91	1000	SH	DEF	7
ZIMMER HLDGS INC	COM	98956p102	12	166	SH	DEF	4
ZIMMER HLDGS INC	COM	98956P102	97	1379	SH	DEF	1
ZIMMER HLDGS INC	COM	98956P102	1401	19901	SH	DEF	2
ZIMMER HLDGS INC	COM	98956P102	94	1481	SH	DEF	11
ZIONS BANCORPORATION	COM	989701107	82	1400	SH	DEF	11
ZIONS BANCORPORATION	COM	989701107	32622	531820	SH	DEF	3
ZIONS BANCORPORATION	COM	989701107	1239	20204	SH	DEF	12
ZIONS BANCORPORATION	COM	989701107	16245	264848	SH	DEF	1
ZIONS BANCORPORATION	COM	989701107	303	4940	SH	DEF	6
ZIX CORP	COM	98974P100	2	176	SH	DEF	2
ZIX CORP	COM	98974P100	4	426	SH	DEF	12
ZOLL MED CORP	COM	989922109	4	126	SH	DEF	12
ZOLTEK COS INC	COM	98975W104	8	1500	SH	DEF	12
ZOMAX INC MINN	COM	989929104	3	700	SH	DEF	12
ZONAGEN INC	COM	98975L108	4	2000	SH	DEF	12
ZORAN CORP	COM	98975F101	327	18820	SH	DEF	12
ZORAN CORP	COM	98975F101	5	232	SH	DEF	11
ZWEIG FD	COM	989834106	1370	279547	SH	DEF	12
ZWEIG TOTAL RETURN FD INC	COM	989837109	38	7559	SH	DEF	12