

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

LEGG MASON INC  
Form 13F-HR  
May 10, 2002

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

FORM 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2002

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

Institutional Investment Manager Filing this Report:

Name: Legg Mason, Inc.  
Address: 100 Light Street  
Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of the Reporting Manager:

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

Signature, Date, and Place of Signing

---

Timothy C. Scheve Baltimore, MD May 10, 2002

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

Report Type (Check only one.):

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

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

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

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

List of other managers reporting for this Manager:

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

### FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	16
Form 13F Information Table Entry Total:	8,649
Form 13F Information Table Value Total:	41,204,608,869

List of Other Included Managers:

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

(1) Name of Issuer	(2) Title of Class	(3) CUSIP	(4) FMV (x1000)	(5) Shares/ Princ.	(6) Inv Disc	(7) Other Mgr
Aeon Inc	Com	000360206	12	450 Shs	Def	6
Aar Corp	Com	000361105	7,025	648,527 Shs	Def	6
Abc Bancorp	Com	000400101	654	44,800 Shs	Def	6

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

Adc Telecommunications	Com	000886101	8	1,852	Shs	Def	2	
A D C Telecommunications	Com	000886101	7	1,660	Shs	Def	6	
Adc Telecommunications Inc	Com	000886101	212	52,180	Shs	Def	12	
Ade Corp-Mass	Com	00089C107	11	700	Shs	Def	12	
Acm Income Fd Inc	Cl End Fd	0000912105	1,572	203,859	Shs	Def	12	
Acm Government Opportunity	Cl End Fd	0000918102	8	875	Shs	Def	12	
Acm Managed Income Fund Inc	Cl End Fd	0000919100	2	500	Shs	Def	12	
Acm Municipal Securities	Cl End Fd	0000942102	31	2,606	Shs	Def	12	
Acm Managed Dollar Income	Cl End Fd	0000949107	8	1,100	Shs	Def	12	
Abm Industries Inc	Com	000957100	297	8,100	Shs	Def	12	
Afc Enterprises Inc	Com	00104Q107	1,963	58,670	Shs	Def	3	
Aflac Incorporated	Com	001055102	118	4,000	Shs	Def	2	
Aflac Inc	Com	001055102	4,863	164,835	Shs	Def	6	1
Aflac Incorporated	Com	001055102	89	3,000	Shs	Def	7	
Aflac Corp. New	Com	001055102	2,167	73,776	Shs	Def	9	
Aflac Inc	Com	001055102	2,191	74,271	Shs	Def	12	
Agco Corp	Com	001084102	54	2,380	Shs	Def	12	
Agl Capital Trust Ii 8% Trust	Pfd	001198209	108	4,300	Shs	Def	12	
Agl Resources Inc	Com	001204106	361	15,374	Shs	Def	12	
Ag Svcs Amer Inc	Com	001250109	645	46,100	Shs	Def	6	
The Aes Corporation	Com	00130H105	25	2,800	Shs	Def	2	
Aes Corp	Com	00130H105	314	34,905	Shs	Def	5	
Aes Corp	Com	00130H105	8	930	Shs	Def	6	
The Aes Corporation	Com	00130H105	232,149	25,794,336	Shs	Def	8	
Aescorporation	Com	00130H105	4	450	Shs	Def	9	
The Aes Corporation	Com	00130H105	441,739	49,082,080	Shs	Def	10	49,0
Aes Corp	Com	00130H105	3,020	335,597	Shs	Def	12	
The Aes Corporation	Com	00130H105	49,500	5,500,000	Shs	Def	14	5,5
Aes Corporation	Com	00130H105	4	300	Shs	Def	15	
Aes Corp	Com	00130H105	630	70,000	Shs	Def		
Ak Stl Hldg Corp	Com	001547108	2,459	171,956	Shs	Def	6	1
Ak Steel Holding Corp	Com	001547108	49	3,431	Shs	Def	12	
Amb Property Corp	Com	00163T109	52	1,900	Shs	Def	12	
Amc Entertainment Inc.	Com	001669100	41	3,000	Shs	Def		
Amli Residential Properties	Com	001735109	3	100	Shs	Def	12	
Amr Corp.	Com	001765106	5	200	Shs	Def	2	
Amr Corp	Com	001765106	859	32,520	Shs	Def	6	
Amr Corp	Com	001765106	232	9,087	Shs	Def	9	
Amr Corp-Del	Com	001765106	120	4,560	Shs	Def	12	
Amr Corp	Pfd	001765866	12	506	Shs	Def	12	
Anc Rental Corp	Com	001813104	3	7,274	Shs	Def	12	
Anz Exch Pfd Trust	Pfd	001823202	90	3,600	Shs	Def	12	
Anz Exchangeable Pfd Tr Ii	Pfd	001824101	75	3,000	Shs	Def	12	
Aol Time Warner, Inc.	Com	00184A105	17,391	735,360	Shs	Def	1	1
Aol Time Warner Inc.	Com	00184A105	20,897	883,602	Shs	Def	2	8
Aol Time Warner Inc	Com	00184A105	12,299	520,024	Shs	Def	3	5
Aol Time Warner	Com	00184A105	35	1,470	Shs	Def	4	
Aol Time Warner	Com	00184A105	4,942	208,965	Shs	Def	5	1
Aol Time Warner	Com	00184A105	4,003	169,244	Shs	Def	6	1
Aol Time Warner Inc.	Com	00184A105	1,232	52,075	Shs	Def	7	
Aol Time Warner Inc.	Com	00184A105	198,265	8,383,284	Shs	Def	8	
Aol Time Warner Inc	Com	00184A105	2,638	113,366	Shs	Def	9	
Aol Time Warner Inc.	Com	00184A105	431,266	18,235,363	Shs	Def	10	18,2
Aol Time Warner Inc	Com	00184A105	893	37,751	Shs	Def	11	
Aol Time Warner Inc	Com	00184A105	34,986	1,479,343	Shs	Def	12	
Aol Time Warner Inc.	Com	00184A105	5,858	157,800	Shs	Def	15	1
Apa Optics Inc	Com	001853100	1	200	Shs	Def	12	
Ati Technologies Inc	Com	001941103	1,619	120,800	Shs	Def	3	1
Ati Technology	Com	001941103	7	511	Shs	Def	6	
***Ati Technologies Inc	Com	001941103	32	2,400	Shs	Def	12	
At & T Corp.	Com	001957109	3,347	213,170	Shs	Def	2	2
At&T	Com	001957109	6,800	433,095	Shs	Def	3	4

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

At&T	Com	001957109	305	19,400	Shs	Def	4	
At&T Corp	Com	001957109	568	36,191	Shs	Def	5	
At&T Corp	Com	001957109	3,232	205,882	Shs	Def	6	2
At & T Corp.	Com	001957109	1,294	81,664	Shs	Def	9	
At&T Corporation	Com	001957109	286	18,188	Shs	Def	11	
At&T Corp	Com	001957109	6,027	383,870	Shs	Def	12	
A T & T Corp.	Com	001957109	4,987	202,316	Shs	Def	15	2
At & T Corp	Com	001957109	154	10,000	Shs	Def		
At&T Corp Wireless Tracking	Com	001957406	1,072	119,758	Shs	Def	9	
A S V Inc	Com	001963107	69	5,878	Shs	Def	12	
Ap Pharma	Com	00202J104	4	1,580	Shs	Def	4	
Apt Satellite Holdings Ltd	ADR	00203R105	86	27,400	Shs	Def	2	
***Asa Ltd (Sr 0.25 Par)	Com	002050102	83	2,875	Shs	Def	12	
At&T Capital Corp 8.25%	Pfd	00206J209	52	2,100	Shs	Def	12	
At&T Cap Corp 8.125%	Pfd	00206J308	1,127	46,185	Shs	Def	12	
At&T Wireless Services, Inc.	Com	00209A106	562	62,834	Shs	Def	2	
At&T Wireless Services Inc	Com	00209A106	1,250	139,617	Shs	Def	3	1
At&T Wireless Services	Com	00209A106	8,927	997,426	Shs	Def	4	9
At&T Wireless Services	Com	00209A106	93	10,425	Shs	Def	5	
At&T Wireless Services Inc	Com	00209A106	4	460	Shs	Def	6	
At&T Wireless Services Inc	Com	00209A106	1,539	171,986	Shs	Def	12	
At&T Wireless Services Inc.	Com	00209A106	3,057	216,555	Shs	Def	15	2
At & T Wireless Services	Com	00209A106	178	20,500	Shs	Def		
Atc Healthcare Inc	Com	00209C102	35	15,200	Shs	Def	12	
Avi Biopharma Inc	Com	002346104	8	960	Shs	Def	12	
Avx Corp New	Com	002444107	54	2,575	Shs	Def	12	
Axs-One Inc	Com	002458107	1	1,000	Shs	Def	12	
Azz Inc	Com	002474104	1,466	81,900	Shs	Def	6	
Aaron Rents Inc	Com	002535201	17	730	Shs	Def	3	
Abbott Laboratories	Com	002824100	8,159	155,106	Shs	Def	1	
Abbott Laboratories	Com	002824100	14,385	273,472	Shs	Def	2	2
Abbott Labs Com	Com	002824100	28,488	541,594	Shs	Def	3	5
Abbott Laboratories	Com	002824100	8,817	167,618	Shs	Def	4	1
Abbott Laboratories Com	Com	002824100	2,961	56,297	Shs	Def	5	
Abbott Labs	Com	002824100	16,375	310,369	Shs	Def	6	2
Abbott Laboratories	Com	002824100	442	8,400	Shs	Def	7	
Abbott Labs	Com	002824100	355	6,660	Shs	Def	9	
Abbott Labs	Com	002824100	1,258	23,911	Shs	Def	11	
Abbott Laboratories	Com	002824100	25,051	476,247	Shs	Def	12	
Abbott Labs.	Com	002824100	364	4,340	Shs	Def	15	
Abercrombie & Fitch Co.	Com	002896207	20,427	663,200	Shs	Def	8	
Abercrombie & Fitch Co-Cl A	Com	002896207	431	13,987	Shs	Def	12	
Abercrombie & Fitch Co.	Com	002896207	77,000	2,500,000	Shs	Def	14	2,5
Abbey Natl Plc ADR Sp	Com	002920106	250	8,805	Shs	Def	6	
***Abbey National Plc	Pfd	002920304	31	1,300	Shs	Def	12	
***Abbey National Plc	Pfd	002920601	107	4,400	Shs	Def	12	
Aberdeen Asia Pacific Income	Cl End Fd	003009107	283	67,146	Shs	Def	12	
Aberdeen Commonwealth Inco	Cl End Fd	003013109	17	2,000	Shs	Def	12	
Abigail Adams Natl Banco	Com	003390101	57	3,250	Shs	Def	6	
Abigail Adams National Bancorp	Com	003390101	158	9,056	Shs	Def	12	
Abgenix Inc	Com	00339B107	45	2,400	Shs	Def	12	
Abington Bancorp Inc New	Com	00350P100	258	15,700	Shs	Def	6	
Abiomed Inc	Com	003654100	49	4,400	Shs	Def	12	
Able Laboratories Inc	Com	00371N100	37	87,500	Shs	Def	12	
Abn Amro Capital Fdg Trust	Pfd	00371Q202	49	2,000	Shs	Def	12	
Abn Amro Capital Funding	Pfd	00371T206	117	4,800	Shs	Def	12	
Acacia Research Corp	Com	003881109	8	660	Shs	Def	12	
Abitibi-Consolidated Inc Com	Com	003924107	554	62,200	Shs	Def	3	
Abitibi-Consolidated	Com	003924107	228	25,875	Shs	Def	6	
Access Pharmaceuticals Inc	Com	00431M209	343	93,333	Shs	Def	5	
Access Pharmaceuticals Inc	Com	00431M209	37	10,000	Shs	Def	12	
Ace Capital Trust I	Pfd	004402103	39	1,500	Shs	Def	12	

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

Aceto Corp.	Com	004446100	29	2,500 Shs	Def	2	
Aceto Corp	Com	004446100	904	78,335 Shs	Def	6	
Aceto Corp	Com	004446100	6	487 Shs	Def	12	
Action Products Intl Inc	Com	004920104	13	8,000 Shs	Def	12	
Activision Inc New	Com	004930202	7	247 Shs	Def	12	
Action Performance Cos Inc	Com	004933107	1,655	33,600 Shs	Def	3	
Actel Corp	Com	004934105	77	3,730 Shs	Def	3	
Acterna Corporation	Com	00503U105	8	5,000 Shs	Def	2	
Active Power Inc	Com	00504W100	5	1,000 Shs	Def	12	
Actrade Financial Technologies LtCom	Com	00507P102	1,197	78,000 Shs	Def	3	
Actrade Finl Technologie	Com	00507P102	782	51,000 Shs	Def	6	
Actuate Corporation	Com	00508B102	171	23,700 Shs	Def	12	
Actuant Corp Cl A	Com	00508X203	4,008	92,890 Shs	Def	3	
Actuant Corp	Com	00508X203	1,893	43,880 Shs	Def	6	
Actuant Corp	Com	00508X203	17	400 Shs	Def	12	
Acuity Brands Inc	Com	00508Y102	23	1,400 Shs	Def	2	
Acuity Brands Inc	Com	00508Y102	12	720 Shs	Def	3	
Acuity Brands Inc	Com	00508Y102	8,893	538,000 Shs	Def	6	5
Acuity Brands Inc	Com	00508Y102	201	12,150 Shs	Def	12	
Acxiom Corporation	Com	005125109	4	225 Shs	Def	7	
Acxiom Corporation	Com	005125109	15,897	927,500 Shs	Def	8	
Acxiom Corp.	Com	005125109	8	450 Shs	Def	9	
Acxiom Corporation	Com	005125109	85,700	5,000,000 Shs	Def	10	5,0
Acxiom Corp	Com	005125109	152	8,880 Shs	Def	12	
Acxiom Corporation	Com	005125109	54,848	3,200,000 Shs	Def	14	3,2
Ubs Ag Registered	Com	005485958	31	369 Shs	Def	7	
Adams Express Company	Cl End Fd	006212104	181	12,803 Shs	Def	12	
Adaptec Inc Com Nasd Indl	Com	00651F108	3,452	258,165 Shs	Def	3	2
Adaptec Inc	Com	00651F108	76	5,700 Shs	Def	12	
Adecco Sa Sponsored A	Com	006754105	489	29,610 Shs	Def	6	
Adelphia Business Solutions	Com	006847107	3	82,703 Shs	Def	4	
Adelphia Comm	Com	006848105	2,599	174,422 Shs	Def	4	1
Adelphia Communications A	Com	006848105	1	86 Shs	Def	6	
Adelphia Communications Corp	Com	006848105	209	14,025 Shs	Def	12	
Administaff Inc	Com	007094105	14	500 Shs	Def	12	
Adobe Systems Inc.	Com	00724F101	262	6,501 Shs	Def	2	
Adobe Systems Inc	Com	00724F101	185	4,595 Shs	Def	12	
Adtran Inc	Com	00738A106	36	1,500 Shs	Def	12	
Advance Financial Bancorp	Com	007437106	5	300 Shs	Def	12	
Advanced Aerodynamics &	Com	00750B107	60	200,000 Shs	Def	12	
Advanced Auto Parts Inc	Com	00751Y106	3,335	72,506 Shs	Def	6	
Advanced Auto Parts Inc	Com	00751Y106	170	3,700 Shs	Def	12	
Advanced Auto Parts, Inc.	Com	00751Y106	23	500 Shs	Def		
Advanced Digital Information	Com	007525108	7	500 Shs	Def	12	
Advanced Electronic Support	Com	007534100	1	1,500 Shs	Def	12	
Advanced Marketing Services	Com	00753T105	1,010	42,100 Shs	Def	3	
Advanced Fibre Communica	Com	00754A105	3	170 Shs	Def	6	
Advanced Fibre Communica	Com	00754A105	340	17,730 Shs	Def	12	
Advanced Photonix Inc-Cl A	Com	00754E107	4	3,450 Shs	Def	12	
Advanced Tissue Sciences Inc	Com	00755F103	8	2,500 Shs	Def	12	
***Advantex Marketing	Com	00756J104	4	25,000 Shs	Def	12	
Advo Inc	Com	007585102	32	750 Shs	Def	12	
Aeroflex Inc	Com	007768104	1	40 Shs	Def	12	
Advanced Micro Devices Inc.	Com	007903107	1,141	77,600 Shs	Def	2	
Advanced Micro Devices Inc	Com	007903107	1,430	97,200 Shs	Def	3	
Advanced Micro Devices	Com	007903107	66	4,485 Shs	Def	6	
Advanced Micro Devices Inc	Com	007903107	438	29,755 Shs	Def	12	
Advance Pcs	Com	00790K109	12	400 Shs	Def	12	
Aegon Nv - Ord	ADR	007924103	164	6,730 Shs	Def	2	
***Aegon Nv-Ord American Reg	Com	007924103	1,212	49,590 Shs	Def	12	
Advanta Corp	Com	007942105	3,035	237,860 Shs	Def	6	2
Advanta Corp-Cl A	Com	007942105	18	1,435 Shs	Def	12	

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

Advanced Energy Industries Inc	Com	007973100	18	500 Shs	Def	12	
Advent Software	Com	007974108	296	5,000 Shs	Def	4	
Aes Tr Iii 6.75%	Pfd	00808N202	727	32,300 Shs	Def	12	
Aether Systems Inc	Com	00808V105	102	23,315 Shs	Def	12	
Aetna Real Estate Associates	Com	008171100	48	4,191 Shs	Def	12	
Aetna Inc-New	Com	00817Y108	422	10,863 Shs	Def	5	
Aetna Inc New	Com	00817Y108	16	421 Shs	Def	6	
Aetna Inc New	Com	00817Y108	531	13,668 Shs	Def	12	
Aetna Inc New	Pfd	00817Y207	40	1,575 Shs	Def	12	
Affiliated Computer Services	Com	008190100	19,512	347,620 Shs	Def	3	3
Affiliated Computer Svc A	Com	008190100	7	129 Shs	Def	6	
Affiliated Computer Services	Com	008190100	50	890 Shs	Def	12	
Affiliated Managers Group	Com	008252108	126	1,750 Shs	Def	7	
Affymetrix Inc.	Com	00826T108	92	3,160 Shs	Def	2	
Affymetrix Inc	Com	00826T108	154	5,325 Shs	Def	12	
Aftermarket Tech Corp Com	Com	008318107	1,653	88,530 Shs	Def	3	
Aftermarket Tech Corp.	Com	008318107	50	2,675 Shs	Def		
Agere Systems Class A	Com	00845V100	10,804	2,777,430 Shs	Def	6	2,6
Agere Sys Inc	Com	00845V100	28	7,275 Shs	Def	12	
Agilent Technologies Inc	Com	00846U101	2,741	78,404 Shs	Def	2	
Agilent Technologies Inc	Com	00846U101	655	18,740 Shs	Def	5	
Agilent Technologies Inc	Com	00846U101	3,186	91,130 Shs	Def	6	
Agilent Technologies Inc	Com	00846U101	7	190 Shs	Def	7	
Agilent Technologies Inc	Com	00846U101	3,729	106,674 Shs	Def	12	
Agilent Technologies Inc.	Com	00846U101	3	57 Shs	Def	15	
Agile Software Corp Del	Com	00846X105	50	4,150 Shs	Def	12	
***Agnico Eagle Mines Ltd	Com	008474108	489	36,650 Shs	Def	12	
Agree Realty Corp	Com	008492100	30	1,675 Shs	Def	12	
***Agro Pacific Industries Ltd	Com	008921108	3	10,000 Shs	Def	12	
Air Methods Corp	Com	009128307	673	93,500 Shs	Def	6	
Air Products & Chemicals	Com	009158106	93	1,800 Shs	Def	4	
Air Prods & Chems Inc	Com	009158106	1,884	36,650 Shs	Def	6	
Air Products & Chemicals Inc	Com	009158106	1,352	26,183 Shs	Def	12	
Air T Inc	Com	009207101	1	200 Shs	Def	12	
Airborne Inc Com	Com	009269101	196	11,400 Shs	Def	9	
Airborne Inc	Com	009269101	19	1,105 Shs	Def	12	
Airgas Inc Com	Com	009363102	54	2,700 Shs	Def	3	
Airgas Inc	Com	009363102	53	2,630 Shs	Def	12	
Airgate Pcs Inc	Com	009367103	12	850 Shs	Def	12	
Airnet Sys Inc	Com	009417106	1,894	181,600 Shs	Def	6	1
Airnet Communications Corp	Com	00941P106	3	1,500 Shs	Def	12	
Airtran Hldgs Inc	Com	00949P108	2,398	396,300 Shs	Def	6	3
Airtran Holdings Inc	Com	00949P108	16	2,675 Shs	Def	12	
Akamai Technologies Inc	Com	00971T101	23	5,815 Shs	Def	12	
Aksys Ltd	Com	010196103	3	300 Shs	Def	12	
Electrolux Ab Adr	ADR	010198208	466	13,050 Shs	Def	2	
Akzo Nobel Nv Spons Adr	ADR	010199305	192	4,098 Shs	Def	2	
Alabama National	Com	010317105	317	8,603 Shs	Def	2	
Alabama Power Capital Trust I	Pfd	010383206	49	2,000 Shs	Def	12	
Alabama Power Capital Trust Ii	Pfd	010388205	72	2,900 Shs	Def	12	
Alabama Power Co-4.20% Pfd	Pfd	010392207	2	27 Shs	Def	12	
Alabama Power Co 4.52% Pfd	Pfd	010392306	6	100 Shs	Def	12	
Alabama Power Company	Pfd	010392587	40	1,600 Shs	Def	12	
Alabama Power Company	Pfd	010392611	11	500 Shs	Def	12	
Alabama Power Co-7% Senior	Pfd	010392629	25	1,000 Shs	Def	12	
Alabama Power Co-7% Sr Qtrly	Pfd	010392637	15	600 Shs	Def	12	
Alabama Power Co-7.125% Sen	Pfd	010392645	15	600 Shs	Def	12	
Alaska Communications Sys	Com	01167P101	75	10,000 Shs	Def	12	
Albany Intl Corp Cl A	Com	012348108	5,960	196,700 Shs	Def	3	1
Albany Intl Corp	Com	012348108	1,586	52,352 Shs	Def	6	
Albany International Corp New	Com	012348108	32	1,050 Shs	Def	12	
Albany Molecular Research Inc	Com	012423109	13	550 Shs	Def	12	

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

Albemarle Corp	Com	012653101	1,601	58,100	Shs	Def	3	
Albemarle Corp	Com	012653101	493	17,900	Shs	Def	6	
Alberta Energy Co Ltd	Com	012873105	711	16,200	Shs	Def	2	
Alberta Energy Co Ltd	Com	012873105	1,454	33,120	Shs	Def	5	
Alberta Energy Company Ltd	Com	012873105	2	45	Shs	Def	6	
Alberta Energy Co Ltd	Com	012873105	5,733	130,598	Shs	Def	7	1
Alberto Culver Co Cl B Conv	Com	013068101	23,311	431,690	Shs	Def	3	4
Alberto Culver Co-Cl A	Com	013068200	374	7,750	Shs	Def	12	
Albertson'S, Inc.	Com	013104104	51	1,525	Shs	Def	2	
Albertsons Inc Com	Com	013104104	401	12,100	Shs	Def	5	
Albertsons Inc	Com	013104104	12,891	388,850	Shs	Def	6	3
Albertson'S, Inc.	Com	013104104	299,840	9,047,677	Shs	Def	8	
Albertson'S	Com	013104104	8	250	Shs	Def	9	
Albertson'S, Inc.	Com	013104104	612,600	18,485,218	Shs	Def	10	18,4
Albertsons Inc	Com	013104104	207	6,250	Shs	Def	11	
Albertsons Inc	Com	013104104	5,633	169,971	Shs	Def	12	
Albertson'S Inc.	Com	013104104	339	6,800	Shs	Def	15	
Alcan Aluminium Ltd	Com	013716105	27,700	699,241	Shs	Def	6	6
Alcan Inc	Com	013716105	77	1,950	Shs	Def	12	
Alcoa Inc.	Com	013817101	106	2,815	Shs	Def	2	
Alcoa Inc	Com	013817101	12,389	328,278	Shs	Def	3	3
Alcoa	Com	013817101	5	145	Shs	Def	4	
Alcoa Inc	Com	013817101	7,309	193,654	Shs	Def	6	1
Alcoa Inc	Com	013817101	2,586	68,526	Shs	Def	12	
Alcoa Inc.	Com	013817101	6,778	112,700	Shs	Def	15	1
Alcoa Inc	PFD	013817200	35	500	Shs	Def	2	
Alcoa Inc	Pfd	013817200	14	200	Shs	Def	12	
Alcatel Alsthom Sponsored	ADR	013904305	802	56,581	Shs	Def	2	
Alexander & Baldwin Inc	Com	014482103	1,355	49,070	Shs	Def	3	
Alexander & Baldwin I	Com	014482103	11,542	418,800	Shs	Def	6	4
Alexander & Baldwin Inc	Com	014482103	30	1,075	Shs	Def	12	
Alexandria Real Estate	Com	015271109	40	900	Shs	Def	12	
Alexion Pharmaceuticals Inc	Com	015351109	16	700	Shs	Def	12	
Alfacell Corp	Com	015404106	5	7,500	Shs	Def	12	
Alkermes Inc	Com	01642T108	7	250	Shs	Def	2	
Alkermes	Com	01642T108	22	850	Shs	Def	4	
Alkermes Inc	Com	01642T108	1	48	Shs	Def	12	
All American Term Trust Inc	Cl End Fd	016440109	511	42,380	Shs	Def	12	
All American Semiconduct	Com	016557407	225	57,600	Shs	Def	6	
All Amern Semiconductor Inc	Com	016557407	3	700	Shs	Def	12	
Allegheny Energy, Inc.	Com	017361106	309	7,475	Shs	Def	2	
Allegheny Energy Inc	Com	017361106	18,242	441,190	Shs	Def	6	3
Allegheny Energy Inc	Com	017361106	2,244	54,272	Shs	Def	12	
Allegheny Technologies Inc	Com	01741R102	97	5,854	Shs	Def	12	
Allegiant Bancorp Inc	Com	017476102	2,055	119,500	Shs	Def	6	1
Allegiant Capital Tr Ii	Pfd	01747P209	101	3,916	Shs	Def	12	
Allegiance Telecom Inc	Com	01747T102	8	2,700	Shs	Def	12	
Allegiance Telecom Inc.	Com	01747T102	45	15,000	Shs	Def		
Allen Telecom Inc.	Com	018091108	7	1,000	Shs	Def	2	
Allen Telecom Inc	Com	018091108	8	1,260	Shs	Def	12	
Allergan Inc.	Com	018490102	207	3,200	Shs	Def	2	
Allergan Inc	Com	018490102	7	113	Shs	Def	6	
Allergan Inc.	Com	018490102	6,324	97,825	Shs	Def	7	
Allergan Inc	Com	018490102	377	5,827	Shs	Def	12	
Allete, Inc.	Com	018522102	23	800	Shs	Def	2	
Allete Inc	Com	018522102	252	8,650	Shs	Def	11	
Allete Inc	Com	018522102	245	8,412	Shs	Def	12	
Alliance Bancorp New Eng	Com	01852Q109	88	6,200	Shs	Def	6	
Allete Capital I	Pfd	01853P209	88	3,497	Shs	Def	12	
Alliance Cap. Mgmt Hldg L.P.	LTD Part	01855A101	325	7,200	Shs	Def	9	
Alliance Cap Mgmt Hldg L P	Com	01855A101	1,394	30,039	Shs	Def	12	
Alliance Gaming Corp Com	Com	01859P609	11,409	373,710	Shs	Def	3	3

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

Alliance Gaming Corp-New	Com	01859P609	14	450 Shs	Def	12
Alliance Natl Mun Income	Cl End Fd	01864U106	160	12,000 Shs	Def	12
Alliance Pharmaceutical Corp	Com	018772309	4	1,400 Shs	Def	
Alliance Resource Partners L P	Com	01877R108	67	2,780 Shs	Def	12
Alliance World Dollar	Cl End Fd	018796102	153	13,834 Shs	Def	12
Alliance World Dollar	Cl End Fd	01879R106	186	18,000 Shs	Def	12
Alliant Energy Corp	Com	018802108	1,545	51,120 Shs	Def	3
Alliant Energy Corp	Com	018802108	5	170 Shs	Def	6
Alliant Energy Corp	Com	018802108	6,151	203,530 Shs	Def	12
Alliant Techsystem	Com	018804104	2	22 Shs	Def	2
Alliant Techsystems Inc	Com	018804104	195	1,912 Shs	Def	12
Allied Capital Corp New	Com	01903Q108	873	31,751 Shs	Def	12
Alliance Financial Corp Ny	Com	019205103	13	550 Shs	Def	2
Allied Irish Banks Plc	ADR	019228402	571	23,800 Shs	Def	2
Allied Irish Bks Plc	Com	019228402	1,037	41,515 Shs	Def	6
Allied Irish Banks Plc	ADR	019228402	5	200 Shs	Def	7
Allied Resh Corp	Com	019483106	1,647	70,700 Shs	Def	6
Allied Research Corp	Com	019483106	5	200 Shs	Def	12
Allied Waste Industries Inc	Com	019589308	182	14,012 Shs	Def	12
Allmerica Financial Corp	Com	019754100	19	414 Shs	Def	12
Allou Health & Beauty Ca	Com	019782101	541	90,400 Shs	Def	6
Allou Health & Beauty Care Inc	Com	019782101	6	1,000 Shs	Def	12
Alloy Inc	Com	019855105	109	7,225 Shs	Def	12
Allmerica Securities Trust	Cl End Fd	019921105	57	6,000 Shs	Def	12
The Allstate Corp.	Com	020002101	370	9,804 Shs	Def	2
Allstate Corp	Com	020002101	2,614	69,200 Shs	Def	3
Allstate Corp	Com	020002101	882	23,338 Shs	Def	6
Allstate Corp	Com	020002101	5,709	151,157 Shs	Def	12
Allstate Corp-7.125% Sr Qtrly	Pfd	020002200	7	300 Shs	Def	12
Alltel Corp.	Com	020039103	448	8,056 Shs	Def	2
Alltel Corp Com	Com	020039103	2,900	52,200 Shs	Def	3
Alltel	Com	020039103	12,892	232,074 Shs	Def	4
Alltel Corp.	Com	020039103	10,277	185,000 Shs	Def	10
Alltel Corp	Com	020039103	1,916	34,499 Shs	Def	12
Alltel	Com	020039103	265	4,800 Shs	Def	
Almost Family Inc	Com	020409108	23	2,000 Shs	Def	12
Alphanet Solutions Inc	Com	020787107	2	1,200 Shs	Def	12
Alpharma Inc Cl A	Com	020813101	1,313	91,803 Shs	Def	6
***Altarex Corp	Com	020927307	1	1,250 Shs	Def	12
***Altair International Inc	Com	02136W102	6	5,800 Shs	Def	12
Altera Cp	Com	021441100	8	377 Shs	Def	6
Altera Corp	Com	021441100	488	22,304 Shs	Def	12
Alternative Technology	Com	02145H104	1	500 Shs	Def	12
Amazon.Com, Inc.	Com	023135106	11	800 Shs	Def	2
Amazon.Com, Inc.	Com	023135106	264,487	18,495,578 Shs	Def	8
Amazon.Com	Com	023135106	918	64,175 Shs	Def	9
Amazon.Com, Inc.	Com	023135106	556,934	38,946,452 Shs	Def	10
Amazon.Com Inc	Com	023135106	8,785	614,309 Shs	Def	12
Amazon.Com, Inc.	Com	023135106	88,660	6,200,000 Shs	Def	14
Amazon.Com Inc.	Com	023135106	23	1,000 Shs	Def	15
Ambac Inc	Com	023139108	7,795	132,718 Shs	Def	6
Ambac Financial Group, Inc.	Com	023139108	151	2,557 Shs	Def	7
Ambac Financial Group Inc	Com	023139108	266	4,501 Shs	Def	12
Ambac Financial Group Inc	Pfd	023139306	43	1,775 Shs	Def	12
Ambac Financial Group Inc	Pfd	023139405	57	2,300 Shs	Def	12
Ambase Corp	Com	023164106	4	2,875 Shs	Def	12
Ambassadors Group Inc	Com	023177108	1,332	96,700 Shs	Def	6
Ambassadors Intl Inc	Com	023178106	979	114,500 Shs	Def	6
Amcast Industrial Corp	Com	023395106	6	1,000 Shs	Def	12
Amcor Limited Adr	ADR	02341R302	432	26,500 Shs	Def	2
Amerada Hess Corp Com	Com	023551104	246	3,100 Shs	Def	3
Amerada Hess Corp Com	Com	023551104	748	9,425 Shs	Def	5



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

Amerada Hess Corp	Com	023551104	4,598	57,940 Shs	Def	6
Amerada Hess Corp	Com	023551104	24	300 Shs	Def	12
Amerco	Com	023586100	303	17,400 Shs	Def	6
Ameren Corp.	Com	023608102	13	300 Shs	Def	2
Ameren Corp	Com	023608102	15	360 Shs	Def	6
Ameren Corp.	Com	023608102	1,210	28,700 Shs	Def	9
Ameren Corp	Com	023608102	915	21,408 Shs	Def	12
Ameriana Bancorp	Com	023613102	10	700 Shs	Def	12
Aol Time Warner Inc	Com	02364J104	160	6,785 Shs	Def	
America Online Inc Del	Bond	02364JAC8	95,625	1,800,000 Shs	Def	12
American First Tax Exempt Invs	Com	02364V107	336	44,450 Shs	Def	12
America Movil S. A. De C. V.	ADR	02364W105	114	5,724 Shs	Def	2
America Mobil Sa Adr	ADR	02364W105	351	17,672 Shs	Def	3
America First Real Estate Invt	Com	02364Y101	27	3,768 Shs	Def	12
America West Holding Corp-Cl B	Com	023657208	2	340 Shs	Def	12
America Online Latin Amer Inc	Com	02365B100	2	750 Shs	Def	12
American Annuity Group Capital	Pfd	023833205	43	1,720 Shs	Def	12
Amcore Financial Inc	Com	023912108	475	20,200 Shs	Def	3
***America Mineral Fields Inc	Com	023925100	1	1,800 Shs	Def	12
America First Apartment	Com	023929102	177	16,000 Shs	Def	12
America First Mort Inv Inc	Com	023934102	3	307 Shs	Def	6
America First Mortgage	Com	023934102	826	92,305 Shs	Def	12
American Axle & Mfg Hldgs	Com	024061103	12,445	429,150 Shs	Def	3
American Axle & Manufacturing	Com	024061103	30	1,025 Shs	Def	12
American Axle & Mfg. Hldgs. Inc.	Com	024061103	87	3,000 Shs	Def	
American Biltrite Inc	Com	024591109	189	13,500 Shs	Def	6
American Business Finl S	Com	02476B106	402	36,470 Shs	Def	6
American Capital Strategies	Com	024937104	536	17,302 Shs	Def	12
American Electric Power Co	Com	025537101	676	14,663 Shs	Def	2
American Elec Pwr Inc Com	Com	025537101	12,845	278,700 Shs	Def	3
American Electric Pwr Co Inc C	Com	025537101	1,552	33,677 Shs	Def	5
American Electric Pow	Com	025537101	22,029	477,830 Shs	Def	6
American Electric Power Co Inc	Com	025537101	1,723	37,379 Shs	Def	12
American Electric Power Co Inc	Com	025537101	15,191	330,000 Shs	Def	13
American Eagle Outfitters New	Com	02553E106	6	250 Shs	Def	6
American Eagle Outfitters Inc	Com	02553E106	2	75 Shs	Def	12
American Express Co.	Com	025816109	582	14,200 Shs	Def	1
American Express Company	Com	025816109	1,235	30,144 Shs	Def	2
American Express Co Com	Com	025816109	6,294	153,658 Shs	Def	3
American Express	Com	025816109	4,135	100,940 Shs	Def	4
American Express Co	Com	025816109	15,254	372,412 Shs	Def	6
American Express Company	Com	025816109	328	8,000 Shs	Def	7
American Express Company	Com	025816109	62	1,520 Shs	Def	8
American Express Co.	Com	025816109	2,576	64,107 Shs	Def	9
American Express Company	Com	025816109	10,240	250,000 Shs	Def	10
American Express Co	Com	025816109	264	6,442 Shs	Def	11
American Express Company	Com	025816109	14,267	348,304 Shs	Def	12
American Express Co.	Com	025816109	4,882	74,800 Shs	Def	15
American Express Co Cap Tr 1	Pfd	02583Y205	105	4,200 Shs	Def	12
Amercian Finl Group Inc Ohio	Com	025932104	566	19,700 Shs	Def	3
American Finl Group Inc	Com	025932104	4	140 Shs	Def	6
American Financial Group Inc	Com	025932104	86	3,003 Shs	Def	12
American Financial Holdings	Com	026075101	198	7,450 Shs	Def	12
American Financial Cap Tr I	Pfd	026077206	91	3,610 Shs	Def	12
American Financial Corp-Ohio	Pfd	026087858	8	350 Shs	Def	12
American Greetings Corp.	Com	026375105	5	300 Shs	Def	2
American Greetings Corp	Com	026375105	20,381	1,122,900 Shs	Def	6
American Greetings Corp-Cl A	Com	026375105	696	38,330 Shs	Def	12
American General Capital I	Pfd	02638N105	30	1,150 Shs	Def	12
American General Cap Trust Iii	Pfd	02638W204	80	3,000 Shs	Def	12
American Healthways Inc	Com	02649V104	204	7,500 Shs	Def	12
American Express Co Com	Com	026609107	205	5,005 Shs	Def	5

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

American Home Mtg Hldgs	Com	02660M108	2,353	151,800	Shs	Def	6	1
American International Group	Com	026874107	32,700	453,288	Shs	Def	1	1
American International	Com	026874107	4,890	67,780	Shs	Def	2	
American Intl Group Inc Com	Com	026874107	23,095	320,148	Shs	Def	3	3
Aig	Com	026874107	8,796	121,923	Shs	Def	4	1
American Intl Group Inc Com	Com	026874107	4,339	60,143	Shs	Def	5	
American International Gp	Com	026874107	5,861	81,247	Shs	Def	6	
American International Group	Com	026874107	8,675	120,254	Shs	Def	7	1
American International Group	Com	026874107	2,945	41,541	Shs	Def	9	
American International Group	Com	026874107	2,469	34,226	Shs	Def	11	
American International Group	Com	026874107	19,305	267,610	Shs	Def	12	
American Int'L Group	Com	026874107	536	4,662	Shs	Def	15	
American Intl Group	Com	026874107	246	3,400	Shs	Def		
American Italian Pasta Co-A	Com	027070101	7,073	155,788	Shs	Def	7	1
American Italian Pasta Co-Cl A	Com	027070101	68	1,500	Shs	Def	12	
American Management Systems	Com	027352103	479	25,625	Shs	Def	12	
American Medical Security	Com	02744P101	2	100	Shs	Def	12	
American Mtg Accep Co	Com	027568104	49	3,800	Shs	Def	12	
American National Bankshares	Com	027745108	6	282	Shs	Def	12	
American Natl Ins Co	Com	028591105	6	60	Shs	Def	6	
American Pac Corp	Com	028740108	394	39,800	Shs	Def	6	
American Pacific Corp	Com	028740108	22	2,235	Shs	Def	12	
American Power Conversion	Com	029066107	3	200	Shs	Def	2	
American Power Conversion Corp	Com	029066107	401	27,120	Shs	Def	12	
American Real Estate Partners	Com	029169109	22	2,467	Shs	Def	12	
American Shared Hospital	Com	029595105	27	8,300	Shs	Def	6	
American Stand Cos Inc Com	Com	029712106	35,057	495,500	Shs	Def	3	4
American Std Cos Inc Del	Com	029712106	11	150	Shs	Def	6	
American Standard Companies	Com	029712106	241	3,410	Shs	Def	12	
American States Water Co	Com	029899101	310	8,790	Shs	Def	12	
American Tower Corp	Com	029912201	161	29,836	Shs	Def	12	
American Strategic Income	Cl End Fd	030098107	54	4,482	Shs	Def	12	
American Strategic Income	Cl End Fd	030099105	18	1,441	Shs	Def	12	
American Strategic Income	Cl End Fd	03009T101	70	5,860	Shs	Def	12	
American Superconductor Corp	Com	030111108	102	13,450	Shs	Def	12	
American Technichal Cera	Com	030137103	1,084	122,500	Shs	Def	6	1
American Vanguard Corp	Com	030371108	638	28,274	Shs	Def	6	
American Water Works Co Inc	Com	030411102	344	7,868	Shs	Def	5	
American Water Works Co Inc	Com	030411102	166	3,788	Shs	Def	12	
American Woodmark Corp Com	Com	030506109	7,187	113,940	Shs	Def	3	1
Americanwest Bancorporat	Com	03058P109	842	68,717	Shs	Def	6	
Americredit Corp	Com	03060R101	25,549	672,795	Shs	Def	6	6
Americredit Corp.	Com	03060R101	17,563	462,300	Shs	Def	8	
Americredit	Com	03060R101	13	350	Shs	Def	9	
Americredit Corp.	Com	03060R101	98,774	2,600,000	Shs	Def	10	2,6
Americredit Corp	Com	03060R101	1,448	38,128	Shs	Def	12	
Americredit Corp.	Com	03060R101	151,960	4,000,000	Shs	Def	14	4,0
Americasbank Corp-Md	Com	03061G104	63	19,584	Shs	Def	12	
Ameristar Casinos Inc	Com	03070Q101	3	100	Shs	Def	12	
Ameron Intl Inc	Com	030710107	4,327	60,300	Shs	Def	6	
Ameron International Corp	Com	030710107	56	775	Shs	Def	12	
Ameritrade Holding Corp-Cl A	Com	03072H109	12	1,900	Shs	Def	12	
Amerus Life Hldgs Inc Com	Com	03072M108	150	3,900	Shs	Def	3	
Amerus Group Co	Com	03072M108	18,630	484,536	Shs	Def	6	4
Amerus Group Co	Com	03072M108	2	51	Shs	Def	12	
Amerisourcebergen Corp	Com	03073E105	7	100	Shs	Def	2	
Amerisourcebergen Corp	Com	03073E105	15	211	Shs	Def	6	
Amerisourcebergen Corp	Com	03073E105	102	1,498	Shs	Def	12	
Amerigroup Corporation	Com	03073T102	1,456	51,740	Shs	Def	3	
Ameriserv Finl Inc	Com	03074A102	508	102,500	Shs	Def	6	
Ameriserv Financial Inc	Com	03074A102	26	5,175	Shs	Def	12	
Ameriserv Finl Cap Tr I	Pfd	03074B100	459	20,285	Shs	Def	12	

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

Ames Department Stores Inc	Com	030789507	1	7,080	Shs	Def	12
Amerigas Partners L P	LTD Part	030975106	171	7,938	Shs	Def	9
Amerigas Partners Lp	Com	030975106	170	7,889	Shs	Def	12
Ametek Inc New	Com	031100100	268	7,200	Shs	Def	6
Ametek Inc New	Com	031100100	65	1,750	Shs	Def	12
Amf Bowling Inc	Com	03113V109	1	7,944	Shs	Def	12
Amgen, Inc.	Com	031162100	3,799	63,659	Shs	Def	1
Amgen Inc.	Com	031162100	1,580	26,478	Shs	Def	2
Amgen Inc Com Nasd Indl	Com	031162100	7,609	127,492	Shs	Def	3
Amgen	Com	031162100	96	1,603	Shs	Def	4
Amgen Inc	Com	031162100	1,380	23,129	Shs	Def	5
Amgen Inc	Com	031162100	3	45	Shs	Def	6
Amgen Inc.	Com	031162100	54	900	Shs	Def	7
Amgen Inc.	Com	031162100	925	15,068	Shs	Def	9
Amgen Inc	Com	031162100	2,310	38,700	Shs	Def	11
Amgen Inc	Com	031162100	22,906	383,814	Shs	Def	12
Amgen Inc.	Com	031162100	6,323	66,900	Shs	Def	15
Amkor Technology Inc	Com	031652100	16	700	Shs	Def	12
Amnis Systems Inc	Com	03167Y108	2	2,800	Shs	Def	12
Ampal American Israel Corp	Com	032015109	4	1,000	Shs	Def	12
Ampal Amern Israel Corp.	PFD	032015307	29	2,228	Shs	Def	2
Ampal American Israel Corp	Pfd	032015307	3	204	Shs	Def	12
Ampco-Pittsburgh Corp	Com	032037103	1,498	128,600	Shs	Def	6
Amphenol Corp New Cl A	Com	032095101	12,217	261,050	Shs	Def	3
Amphenol Corp New-Cl A	Com	032095101	1,039	22,205	Shs	Def	12
Amrecorp Realty Fund Ii	Com	032157109	1	6	Shs	Def	12
Amsouth Bancorp	Com	032165102	11	505	Shs	Def	2
Amsouth Bancorporation Com	Com	032165102	7,708	350,700	Shs	Def	3
Amsouth Bancorporation	Com	032165102	21	942	Shs	Def	6
Amsouth Bancorporation	Com	032165102	1,833	83,400	Shs	Def	12
Amtech Sys Inc	Com	032332504	125	17,900	Shs	Def	6
Amtech Systems Inc	Com	032332504	1	200	Shs	Def	12
Amylin Pharmaceuticals Inc.	Com	032346108	12	1,200	Shs	Def	2
Amylin Pharmaceuticals Inc	Com	032346108	1	70	Shs	Def	12
Anadarko Petroleum	Com	032511107	21,731	385,033	Shs	Def	1
Anadarko Pete Corp.	Com	032511107	1,826	32,349	Shs	Def	2
Anadarko Petroleum Corp Com	Com	032511107	405	7,178	Shs	Def	5
Anadarko Pete Corp Co	Com	032511107	12,443	220,355	Shs	Def	6
Anadarko Pete Corp.	Com	032511107	3,121	55,300	Shs	Def	10
Anadarko Pete Corp	Com	032511107	1,786	31,652	Shs	Def	11
Anadarko Petroleum Corp	Com	032511107	774	13,713	Shs	Def	12
Analog Devices Inc.	Com	032654105	207	4,598	Shs	Def	2
Analog Devices Inc	Com	032654105	299	6,644	Shs	Def	5
Analog Devices Inc	Com	032654105	988	21,935	Shs	Def	12
Analog Devices	Com	032654105	93	1,300	Shs	Def	15
Analogic Corp New	Com	032657207	15	360	Shs	Def	12
Andersons Inc	Com	034164103	1,195	117,000	Shs	Def	6
Andrea Electronics Corp	Com	034393108	1	1,000	Shs	Def	12
Andrew Corp Com Nasd Indl	Com	034425108	4,570	273,155	Shs	Def	3
Andrew Corp	Com	034425108	49	2,950	Shs	Def	12
Andrx Group	Com	034553107	180	4,735	Shs	Def	12
Angeles Income Properties Ltd	Com	03464D401	1	8	Shs	Def	12
Angelica Corp.	Com	034663104	27	1,750	Shs	Def	2
Anglogold Ltd (New)	ADR	035128206	20	800	Shs	Def	2
Anglogold Ltd Ads	Com	035128206	4	146	Shs	Def	6
Anheuser-Busch Companies	Com	035229103	29,600	567,059	Shs	Def	2
Anheuser Busch Cos Inc Com	Com	035229103	17,865	342,250	Shs	Def	3
Anheuser Busch Cos Inc Com	Com	035229103	7,082	135,677	Shs	Def	5
User-Busch Companies Inc	Com	035229103	2	43	Shs	Def	6
Anheuser Busch Companies	Com	035229103	2,061	39,475	Shs	Def	11
Anheuser Busch Companies Inc	Com	035229103	9,218	176,592	Shs	Def	12
Anheuser Busch Co. Inc.	Com	035229103	75	900	Shs	Def	15

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

Anheuser Busch	Com	035229103	332	6,300	Shs	Def	
Anixter International Inc.	Com	035290105	41	1,400	Shs	Def	2
Anixter International Inc	Com	035290105	9	314	Shs	Def	12
Annaly Mortgage Management	Com	035710409	2,812	165,600	Shs	Def	3
Annaly Mortgage Management	Com	035710409	1,695	99,814	Shs	Def	12
Anntaylor Stores Corp	Com	036115103	22	500	Shs	Def	12
Ansoft Corp	Com	036384105	6	300	Shs	Def	12
Anthem, Inc	Com	03674B104	5	88	Shs	Def	2
Anthem, Inc	Com	03674B104	13,558	235,500	Shs	Def	8
Anthem Inc.	Com	03674B104	9	150	Shs	Def	9
Anthem, Inc	Com	03674B104	52,941	919,600	Shs	Def	10
Anthem Inc	Com	03674B104	12	208	Shs	Def	12
Anteon Intl Corp	Com	03674E108	34	1,625	Shs	Def	12
Anteon International Corp.	Com	03674E108	21	1,000	Shs	Def	
Answerthink Inc	Com	036916104	3	400	Shs	Def	6
Answerthink Inc	Com	036916104	3	500	Shs	Def	12
Anthracite Capital Inc	Com	037023108	98	8,500	Shs	Def	12
Antigenics Inc Del	Com	037032109	16	1,138	Shs	Def	12
Anworth Mortgage Asset Corp	Com	037347101	10	1,000	Shs	Def	12
Ao Mosenergo ADR Russia	ADR	037376308	78	19,350	Shs	Def	3
Aon Corporation	Com	037389103	5	150	Shs	Def	2
Aon Corp	Com	037389103	9	230	Shs	Def	6
Aon Corp	Com	037389103	4,023	114,956	Shs	Def	11
Aon Corp	Com	037389103	279	7,966	Shs	Def	12
Apache Corp.	Com	037411105	494	8,680	Shs	Def	2
Apache Corp Com	Com	037411105	1,082	18,845	Shs	Def	6
Apache Corp.	Com	037411105	386	6,792	Shs	Def	7
Apache Corp	Com	037411105	4,019	70,661	Shs	Def	12
Apasco S A De C V ADR	Com	037488103	325	9,825	Shs	Def	6
***Apco Argentina Inc (Caymen	Com	037489101	1	36	Shs	Def	12
Apartment Investment & Mgt	Com	03748R101	60	1,250	Shs	Def	2
Apartment Investment &	Com	03748R101	115	2,379	Shs	Def	12
Apartment Investment & Mgt	Pfd	03748R200	222	9,000	Shs	Def	12
Apartment Investment & Mgt	Pfd	03748R309	156	6,400	Shs	Def	12
Apartment Investment & Mgt	Pfd	03748R408	73	2,845	Shs	Def	12
Apartment Invt & Mgmt Co	Pfd	03748R861	39	1,573	Shs	Def	12
Apex Mortgage Capital Inc	Com	037564101	1,457	125,680	Shs	Def	3
Apex Mortgage Capital Inc	Com	037564101	87	7,500	Shs	Def	12
Apex Municipal Fund Inc	Cl End Fd	037580107	25	3,000	Shs	Def	12
Apogee Enterprises Inc Com	Com	037598109	3,523	288,800	Shs	Def	3
Apollo Group Inc-Cl A	Com	037604105	538	10,040	Shs	Def	12
Apollo Group Inc	Com	037604204	806	19,255	Shs	Def	12
Apogent Technologies Inc	Com	03760A101	1,125	45,600	Shs	Def	3
Apogent Tech Inc	Com	03760A101	3	113	Shs	Def	6
Apogent Technologies Inc.	Com	03760A101	99	4,000	Shs	Def	7
Apogent Technologies Inc	Com	03760A101	257	10,425	Shs	Def	11
Apogent Technologies Inc	Com	03760A101	1,647	66,740	Shs	Def	12
Appalachian Power Co-7.30%	Pfd	037735784	26	1,100	Shs	Def	12
Appalachian Power Co-7.20%	Pfd	037735792	24	1,000	Shs	Def	12
Appalachian Power Co-8% Jr	Pfd	037735818	10	400	Shs	Def	12
Appalachian Power Co-8.25% Jr	Pfd	037735826	70	2,800	Shs	Def	12
Apple Computer	Com	037833100	365	15,404	Shs	Def	2
Apple Computer Inc Com	Com	037833100	615	26,000	Shs	Def	5
Apple Computer Inc	Com	037833100	2	100	Shs	Def	6
Apple Computer Inc	Com	037833100	1,233	52,095	Shs	Def	12
Apple Computer Inc.	Com	037833100	60	1,600	Shs	Def	15
Applebees Intl Inc	Com	037899101	11,330	312,110	Shs	Def	3
Applebees International Inc	Com	037899101	11	300	Shs	Def	12
Applied Innovation Inc.	Com	037916103	2	400	Shs	Def	2
Apria Healthcare Group	Com	037933108	593	24,200	Shs	Def	3
Apria Healthcare Group Inc	Com	037933108	344	14,050	Shs	Def	12
Applera	Com	038020103	45	2,017	Shs	Def	2

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

Applera Corp	Com	038020103	158	7,067	Shs	Def	12
Applera Corp-Celera	Com	038020202	14	702	Shs	Def	2
Applera Corp	Com	038020202	5,419	263,700	Shs	Def	6
Applera Corp	Com	038020202	188	9,148	Shs	Def	12
Applica Inc	Com	03815A106	10	1,200	Shs	Def	12
Applied Digital Solutions Inc	Com	038188108	12	27,000	Shs	Def	12
Applied Industrial	Com	03820C105	17	900	Shs	Def	12
Applied Materials Inc.	Com	038222105	8,605	158,560	Shs	Def	2
Applied Materials	Com	038222105	5,286	97,400	Shs	Def	3
Applied Materials Inc	Com	038222105	2,246	41,385	Shs	Def	5
Applied Materials Inc	Com	038222105	4	71	Shs	Def	6
Applied Materials Inc.	Com	038222105	22	400	Shs	Def	7
Applied Materials Inc	Com	038222105	455	8,200	Shs	Def	9
Applied Materials Inc	Com	038222105	812	14,960	Shs	Def	11
Applied Materials Inc	Com	038222105	8,869	163,422	Shs	Def	12
Applied Micro Circuits Corp	Com	03822W109	72	8,965	Shs	Def	12
Applied Signal Technology Inc	Com	038237103	15	1,665	Shs	Def	12
Aptargroup Inc	Com	038336103	270	7,700	Shs	Def	12
Aquila Inc.	Com	03840J106	366	14,750	Shs	Def	
Aquacell Technologies Inc	Com	03840N107	213	70,000	Shs	Def	12
***Aquila Inc	Com	03840P102	121	4,885	Shs	Def	12
Aradigm Corp	Com	038505103	21	4,445	Shs	Def	12
Aramark Corp - Cl B	Com	038521100	855	32,400	Shs	Def	3
Aramark Corp	Com	038521100	11	400	Shs	Def	12
Arbitron Inc	Com	03875Q108	43	1,282	Shs	Def	6
Arbitron Inc	Com	03875Q108	285	8,433	Shs	Def	12
Arc Wireless Solutions Inc	Com	03878K108	5	32,000	Shs	Def	12
Arcadis N V N Y Regis	Com	03923E107	232	25,599	Shs	Def	6
Arch Chemicals Inc	Com	03937R102	5,036	228,395	Shs	Def	6
Arch Chemicals Inc	Com	03937R102	20	900	Shs	Def	12
Arch Coal Company	Com	039380100	5	246	Shs	Def	4
Arch Coal Inc Com	Com	039380100	14,512	663,555	Shs	Def	6
Archer-Daniels-Midland Co.	Com	039483102	51	3,644	Shs	Def	2
Archer Daniels Midland Co	Com	039483102	5,394	387,200	Shs	Def	3
Archer Daniels Midland C	Com	039483102	23	1,679	Shs	Def	6
Archer-Daniels-Midland Co	Com	039483102	305	21,913	Shs	Def	12
Archstone-Smith Tr	Com	039583109	3,187	118,958	Shs	Def	12
Archstone-Smith Trust	Pfd	039583307	51	2,000	Shs	Def	12
Arctic Cat Inc	Com	039670104	590	29,300	Shs	Def	6
Arden Realty Inc	Com	039793104	82	2,900	Shs	Def	12
Area Bancshares Corp New	Com	039872106	69	3,299	Shs	Def	6
Arena Pharmaceuticals Inc	Com	040047102	1	96	Shs	Def	12
Argonaut Group Inc	Com	040157109	36	1,721	Shs	Def	12
Argosy Gaming Corp	Com	040228108	5,084	138,560	Shs	Def	3
Argosy Gaming Corp	Com	040228108	28	750	Shs	Def	12
Ariad Pharmaceuticals Inc-Del	Com	04033A100	5	1,000	Shs	Def	12
Ariba Inc	Com	04033V104	2	400	Shs	Def	2
Ariba	Com	04033V104	1	200	Shs	Def	4
Ariba Inc	Com	04033V104	57	12,480	Shs	Def	12
Aristotle Corp New	Com	040448201	1	130	Shs	Def	12
Arkansas Best Corp	Com	040790107	3,757	135,200	Shs	Def	3
Arkansas Best Corp Del	Com	040790107	8,821	317,400	Shs	Def	6
Armstrong Holdings Inc	Com	042384107	53	16,960	Shs	Def	12
Armstrong World Industries, Inc	Com	042476101	47	15,173	Shs	Def	1
Armstrong World Industries	Pfd	042476606	3	200	Shs	Def	12
Arqule Inc	Com	04269E107	83	6,600	Shs	Def	12
Arris Group Inc	Com	04269Q100	3	350	Shs	Def	12
Array Biopharma Inc	Com	04269X105	106	8,200	Shs	Def	12
Armor Holdings Inc	Com	042735100	481	17,750	Shs	Def	5
Arrow Electronics Inc	Com	042735100	441	15,775	Shs	Def	5
Arrow Electrs Inc	Com	042735100	6	210	Shs	Def	6
Arrow Electronics Inc	Com	042735100	564	20,175	Shs	Def	12

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

Arrow Finl Corp	Com	042744102	352	12,230	Shs	Def	6	
Arrow International Inc	Com	042764100	367	7,770	Shs	Def	12	
Artesyn Technologies Inc	Com	043127109	2	200	Shs	Def	12	
Artisoft Inc	Com	04314L106	4	2,375	Shs	Def	12	
Arvinmeritor Inc	Com	043353101	1,845	64,620	Shs	Def	3	
Arvinmeritor, Inc.	Com	043353101	29,218	1,024,830	Shs	Def	6	9
Arvinmeritor Inc	Com	043353101	49	1,719	Shs	Def	12	
Ascential Software Corp	Com	04362P108	6	1,673	Shs	Def	12	
***Ashanti Goldfields Co Ltd	Com	043743202	6	1,180	Shs	Def	12	
Ashland Inc Com	Com	044204105	6,235	137,000	Shs	Def	3	1
Ashland Inc	Com	044204105	46	1,000	Shs	Def	4	
Ashland Inc	Com	044204105	7	150	Shs	Def	6	
Ashland Inc	Com	044204105	40	871	Shs	Def	12	
Asia Pacific Fund Inc	Com	044901106	41	4,085	Shs	Def	12	
Ashworth, Inc.	Com	04516H101	20	2,500	Shs	Def	2	
Asia Tigers Fund Inc	Cl End Fd	04516T105	25	3,000	Shs	Def	12	
Asia Satellite Teleco	Com	04516X106	1,242	82,794	Shs	Def	6	
Asiainfo Holdings Inc	Com	04518A104	26,717	2,030,150	Shs	Def	3	1,9
Asiainfo Holdings Inc	Com	04518A104	1	100	Shs	Def	12	
Aspect Communications Corp	Com	04523Q102	12	3,102	Shs	Def	12	
Aspen Group Resources	Com	045297207	4	11,000	Shs	Def	12	
Associated Banc Corp	Com	045487105	5	140	Shs	Def	6	
Associated Banc Corp	Com	045487105	234	6,140	Shs	Def	12	
Associated Estates Realty Corp	Com	045604105	57	5,535	Shs	Def	12	
Associated Materials Inc	Com	045709102	67	1,310	Shs	Def	3	
Associated Matls Inc	Com	045709102	3,779	74,100	Shs	Def	6	
At Home Corp-Ser A	Com	045919107	2	286,410	Shs	Def	12	
Astoria Financial Corp.	Com	046265104	29	1,000	Shs	Def	2	
Astoria Finl Corp	Com	046265104	40,756	1,402,960	Shs	Def	3	1,3
Astoria Finl Corp	Com	046265104	6	190	Shs	Def	6	
Astoria Financial Corp	Com	046265104	12	420	Shs	Def	12	
Astoria Financial Corp.	Com	046265104	231	5,000	Shs	Def	15	
Astrazena Plc -Spons Adr	ADR	046353108	99	1,999	Shs	Def	7	
Astrazeneca Plc Spon Adr	Com	046353108	248	5,000	Shs	Def		
Astronics Corp	Com	046433108	494	53,300	Shs	Def	6	
Astropower Inc	Com	04644A101	270	6,460	Shs	Def	12	
Asyst Technology Corp	Com	04648X107	1,590	87,355	Shs	Def	6	
Asyst Technologies Inc	Com	04648X107	9	500	Shs	Def	12	
Atlantic Capital I-8.25%	Pfd	048272207	309	12,315	Shs	Def	12	
Atlantic Capital Trust Ii	Pfd	04827P206	130	5,300	Shs	Def	12	
Atlas Air Worldwide Hldg	Com	049164106	4,358	330,900	Shs	Def	6	3
Atlas Air Worldwide Hldgs Inc	Com	049164106	6	450	Shs	Def	12	
Atmel Corporation	Com	049513104	14	1,395	Shs	Def	6	
Atmel Corp	Com	049513104	1,751	172,728	Shs	Def	12	
Atmos Energy Corporation	Com	049560105	72	3,064	Shs	Def	2	
Atmos Energy Corp	Com	049560105	467	19,798	Shs	Def	12	
Atrion Corp	Com	049904105	31	1,108	Shs	Def	12	
Audiovox Corp	Com	050757103	1,646	229,200	Shs	Def	6	2
Audiovox Corp Cl A	Com	050757103	48	6,750	Shs	Def	12	
Aurora Foods Inc	Com	05164B106	3	690	Shs	Def	12	
***Australia & N Z Bkg Group	Pfd	052528403	4	150	Shs	Def	12	
Authentidate Holding Corp	Com	052666104	5	1,000	Shs	Def	12	
Autodesk Inc Com Nasd Indl	Com	052769106	32,542	696,980	Shs	Def	3	6
Autodesk Inc Com	Com	052769106	1,435	30,900	Shs	Def	6	
Autodesk Inc	Com	052769106	380	8,129	Shs	Def	12	
Autolliv, Inc.	Com	052800109	15	613	Shs	Def	2	
Autoliv Inc	Com	052800109	95	3,900	Shs	Def	3	
Autoliv Inc	Com	052800109	11	436	Shs	Def	12	
Automatic Data Processing	Com	053015103	32,223	553,003	Shs	Def	1	1
Automatic Data Processing	Com	053015103	11,501	197,378	Shs	Def	2	1
Automatic Data Processing Inc	CoCom	053015103	14,061	241,306	Shs	Def	3	2
Automatic Data Processing	Com	053015103	62	1,062	Shs	Def	4	

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

Automatic Data Processing Inc	Com	053015103	601	10,322	Shs	Def	5
Matic Data Processing Inc.	Com	053015103	2	34	Shs	Def	6
Automatic Data Proc. Inc.	Com	053015103	96	1,675	Shs	Def	9
Automatic Data Processing	Com	053015103	1,433	24,590	Shs	Def	11
Automatic Data Processing Inc	Com	053015103	10,697	183,578	Shs	Def	12
Automatic Data Processing	Com	053015103	139	1,500	Shs	Def	15
Autonation Inc	Com	05329W102	2,085	149,790	Shs	Def	3
Autonation Inc	Com	05329W102	4,576	327,300	Shs	Def	6
Autonation Inc Del	Com	05329W102	1,048	75,303	Shs	Def	12
Autozone Inc	Com	053332102	32,334	469,630	Shs	Def	3
Autozone Inc	Com	053332102	210	3,050	Shs	Def	12
Avalonbay Communities Inc	Com	053484101	1,080	21,690	Shs	Def	5
Avalonbay Communities Inc	Com	053484101	341	6,852	Shs	Def	12
Avalonbay Communities Inc	Pfd	053484705	40	1,513	Shs	Def	12
Avant Corp Com	Com	053487104	19,452	980,468	Shs	Def	6
Avanir Pharmaceuticals-Cl A	Com	05348P104	3	1,150	Shs	Def	12
Avanex Corp	Com	05348W109	97	24,225	Shs	Def	12
Avant Immunotherapeutics Inc	Com	053491106	15	8,900	Shs	Def	12
Avatar Holdings Inc	Com	053494100	57	2,125	Shs	Def	12
Avaya Inc	Com	053499109	16	2,124	Shs	Def	2
Avaya Inc.	Com	053499109	1	79	Shs	Def	4
Avaya Inc	Com	053499109	4	590	Shs	Def	6
Avaya Inc	Com	053499109	1	83	Shs	Def	7
Avaya Inc	Com	053499109	129	17,423	Shs	Def	12
Avaya Inc.	Com	053499109	1	43	Shs	Def	15
Aventis	ADR	053561106	354	5,150	Shs	Def	2
Avenue A Inc	Com	053566105	7	2,000	Shs	Def	12
Avery Dennison Corp.	Com	053611109	49	800	Shs	Def	2
Avery Dennison Corp	Com	053611109	758	12,423	Shs	Def	12
Aviall Inc New	Com	05366B102	2,133	236,200	Shs	Def	6
Aviall Inc New	Com	05366B102	11	1,250	Shs	Def	12
Avici Systems Inc	Com	05367L109	2	1,240	Shs	Def	12
Avid Technology Inc	Com	05367P100	149	10,690	Shs	Def	11
Avid Technology Inc	Com	05367P100	159	11,420	Shs	Def	12
Avista Corp	Com	05379B107	15,330	987,150	Shs	Def	6
Avista Corp	Com	05379B107	51	3,299	Shs	Def	12
Avista Cap I 7.875% Trust Orig	Pfd	05379G205	92	3,900	Shs	Def	12
Avitar Inc	Com	053801106	14	20,000	Shs	Def	5
Avitar Inc New	Com	053801106	7	10,000	Shs	Def	12
Avnet Inc Com	Com	053807103	313	11,575	Shs	Def	5
Avnet Inc	Com	053807103	6	240	Shs	Def	6
Avnet Inc	Com	053807103	239	8,848	Shs	Def	12
Avoca Inc	Com	053843108	9	500	Shs	Def	12
Avocent Corporation	Com	053893103	2,008	74,945	Shs	Def	3
Avocent Corp	Com	053893103	389	14,531	Shs	Def	12
Avon Products, Inc.	Com	054303102	65	1,200	Shs	Def	2
Avon Products	Com	054303102	65	1,200	Shs	Def	9
Avon Products, Inc.	Com	054303102	2,531	46,600	Shs	Def	10
Avon Products Inc	Com	054303102	475	8,747	Shs	Def	11
Avon Products Inc	Com	054303102	2,422	44,584	Shs	Def	12
Axa-Uap - Sponsored ADR	ADR	054536107	617	27,500	Shs	Def	2
Axa-Uap Sponsored ADR	Com	054536107	7,373	331,832	Shs	Def	6
Aware Inc-Mass	Com	05453N100	1	200	Shs	Def	12
Axcelis Technologies Inc	Com	054540109	46	3,239	Shs	Def	2
Axcelis Technologies Inc	Com	054540109	28	1,931	Shs	Def	12
Aztar Corp Com	Com	054802103	13,128	599,460	Shs	Def	3
Aztar Corp	Com	054802103	12,373	569,646	Shs	Def	6
***Axcan Pharma Inc	Com	054923107	10	775	Shs	Def	12
Bb&T Corp.	Com	054937107	2,371	62,205	Shs	Def	2
Bb&T Corp Com	Com	054937107	5,011	131,500	Shs	Def	3
Bb&T Corp.	Com	054937107	2,767	72,600	Shs	Def	7
Bb&T Corp	Com	054937107	255	6,700	Shs	Def	11

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

Bb&T Corp	Com	054937107	12,218	320,604 Shs	Def	12	
Bcsb Bankcorp Inc	Com	054948104	5	500 Shs	Def	12	
Bac Capital Trust I	Pfd	055187207	589	23,950 Shs	Def	12	
Bac Capital Trust Ii	Pfd	055188205	216	8,800 Shs	Def	12	
Baa Plc Sponsored Adr	Com	05518L206	408	44,552 Shs	Def	6	
Bae Systems Plc	ADR	05523R107	6	316 Shs	Def	2	
Bbc Capital Trust I	Pfd	05527J200	433	17,330 Shs	Def	12	
Bbc Cap Tr Ii	Pfd	05527K207	525	21,150 Shs	Def	12	
Banco Bilbao Vizcaya	Pfd	05529T206	10	400 Shs	Def	12	
Bce Inc.	Com	05534B109	405	22,975 Shs	Def	2	
Bce Inc Com	Com	05534B109	462	26,200 Shs	Def	3	
Bce Inc	Com	05534B109	605	34,001 Shs	Def	6	
***Bce Inc	Com	05534B109	55	3,141 Shs	Def	12	
Bei Medical Systems Co Inc	Com	05538E109	9	1,500 Shs	Def	12	
Bei Technologies Inc	Com	05538P104	270	14,300 Shs	Def	3	
Bf Goodrich Capital-8.30% Cum	Pfd	05538W208	83	3,300 Shs	Def	12	
Bge Capital Trust 1	Pfd	055415202	1,146	47,075 Shs	Def	12	
Bgi Inc	Com	055431100	6	25,000 Shs	Def	12	
Bg Plc Adr Fnl Instll	Com	055434203	358	15,732 Shs	Def	6	
The Bisys Group, Inc.	Com	055472104	9,379	266,072 Shs	Def	7	2
Bisys Group Inc	Com	055472104	49	1,400 Shs	Def	12	
Bj Svcs Co Com	Com	055482103	472	13,700 Shs	Def	3	
Bj Services Co	Com	055482103	214	6,214 Shs	Def	12	
Bjs Wholesale Club Inc Com	Com	05548J106	5,442	121,747 Shs	Def	5	1
Bjs Wholesale Club Inc	Com	05548J106	2,225	49,780 Shs	Def	6	
Bj'S Wholesale Club Inc.	Com	05548J106	4,734	105,900 Shs	Def	7	1
Bjs Wholesale Club Inc	Com	05548J106	4,113	92,004 Shs	Def	12	
Bmc Inds Inc Minn	Com	055607105	464	281,100 Shs	Def	6	2
Boc Group Plc Adr	Com	055617609	6,359	209,728 Shs	Def	6	1
Bp Plc	Com	055622104	20,867	392,969 Shs	Def	1	1
Bp P.L.C Sponsored Adr	ADR	055622104	19,842	373,678 Shs	Def	2	3
Bp Amoco Plc	Com	055622104	23,308	438,945 Shs	Def	5	4
Bp Amoco Ads	Com	055622104	16,033	299,983 Shs	Def	6	2
Bp P.L.C Sponsored Adr	ADR	055622104	1,750	32,952 Shs	Def	7	
Bp Amoco	Com	055622104	17	328 Shs	Def	9	
Bp Plc Adr	Com	055622104	951	17,909 Shs	Def	11	
Bp Plc	SPON ADR	055622104	192	2,640 Shs	Def	15	
Bp Prudhoe Bay Royalty Trust	Com	055630107	59	4,325 Shs	Def	12	
Bny Capital Iii-7.05% Trust	Pfd	05563W206	114	4,700 Shs	Def	12	
Bre Properties Inc. Cl A	Com	05564E106	26	800 Shs	Def	7	
Bre Properties Inc. Cl A	Com	05564E106	1,843	56,700 Shs	Def	9	
Bre Properties Inc	Com	05564E106	458	14,079 Shs	Def	12	
Bre Properties Perp Pfd	Pfd	05564E205	15	600 Shs	Def	12	
Bnp Residential Ppty Inc	Com	05564T103	26	2,245 Shs	Def	12	
Bsb Bancorp	Com	055652101	57	1,900 Shs	Def	4	
Bsb Bancorp Inc	Com	055652101	15	505 Shs	Def	12	
Bt Group Plc	ADR	05577E101	253	6,300 Shs	Def	2	
Bmc Software, Inc.	Com	055921100	6	300 Shs	Def	2	
Bmc Software, Inc.	Com	055921100	4	226 Shs	Def	7	
Bmc Software Inc	Com	055921100	323	16,614 Shs	Def	12	
B2B Internet Holders Trust	Com	056033103	6	1,400 Shs	Def	12	
Back Yard Burgers Inc	Com	05635W101	28	4,200 Shs	Def	12	
Bairnco Corp	Com	057097107	727	129,200 Shs	Def	6	1
***Bakbone Software Inc	Com	057101107	1	1,000 Shs	Def	12	
Baker Michael Corp	Com	057149106	14	1,000 Shs	Def	12	
Baker Hughes Inc	Com	057224107	355	9,273 Shs	Def	12	
Baldor Electric Co	Com	057741100	85	3,750 Shs	Def	12	
Ball Corp	Com	058498106	43,775	927,972 Shs	Def	6	9
Ball Corp	Com	058498106	155	3,278 Shs	Def	12	
***Ballard Power Systems Inc	Com	05858H104	275	8,950 Shs	Def	12	
Bally Total Fitness Hldg	Com	05873K108	12,101	551,300 Shs	Def	6	5
Ballys Total Fitness Holding	Com	05873K108	4	175 Shs	Def	12	



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

Baltek Corp	Com	058822107	106	13,400	Shs	Def	6	
Bancinsurance Corp	Com	05945K102	42	8,830	Shs	Def	6	
Banco Bilbao Vizcaya	Com	05946K101	563	46,945	Shs	Def	6	
Banco Comercial Portugues	ADR	059479303	25	1,406	Shs	Def	2	
Bancorp Conn Inc	Com	059684100	108	4,800	Shs	Def	6	
Bancorp Connecticut Inc	Com	059684100	119	5,300	Shs	Def	12	
Bancorpsouth Ind Com Nasd Bk Ins	Com	059692103	624	31,650	Shs	Def	3	
Bancorpsouth Inc	Com	059692103	286	14,500	Shs	Def	12	
Bandag Inc	Com	059815100	1,797	47,700	Shs	Def	6	
Bandag Inc	Com	059815100	7	175	Shs	Def	12	
Bandag Inc	Com	059815308	1,899	57,300	Shs	Def	6	
Bankamerica Corp.	Com	060505104	411	6,039	Shs	Def	1	
Bank Of America	Com	060505104	818	12,029	Shs	Def	2	
Bank Of America Corp	Com	060505104	43,035	632,684	Shs	Def	3	6
Bank Of America	Com	060505104	30	435	Shs	Def	4	
Bank Of America Corporation	Com	060505104	2,923	42,972	Shs	Def	5	
Bank Of America Corp	Com	060505104	55,681	818,593	Shs	Def	6	7
Bank Of America Corporation	Com	060505104	202	2,975	Shs	Def	7	
Bank Of America Corp.	Com	060505104	210	3,078	Shs	Def	9	
Bank Of America Corporation	Com	060505104	13,475	198,100	Shs	Def	10	1
Bank Of America Corp	Com	060505104	485	7,135	Shs	Def	11	
Bank Of Amer Corp	Com	060505104	22,382	329,056	Shs	Def	12	
Bank Of America Corp.	Com	060505104	599	5,525	Shs	Def	15	
Bank Of Granite Corp	Com	062401104	44	1,907	Shs	Def	12	
Bank Of Kentucky Financial	Com	062896105	11	564	Shs	Def	2	
Bank Of Kentucky Financial	Com	062896105	32	1,573	Shs	Def	12	
Bank Of The Ozarks Inc	Com	063904106	1,580	53,300	Shs	Def	6	
Bank Of New York, Inc.	Com	064057102	2,103	50,040	Shs	Def	1	
Bank Of New York Co. Inc.	Com	064057102	261	6,214	Shs	Def	2	
Bank New York Inc Com	Com	064057102	3,715	88,400	Shs	Def	3	
Bank Of New York	Com	064057102	395	9,400	Shs	Def	4	
Bank New York Inc Com	Com	064057102	620	14,756	Shs	Def	5	
New York Inc	Com	064057102	3	67	Shs	Def	6	
Bank Of New York Co. Inc.	Com	064057102	185	4,400	Shs	Def	7	
Bank Of New York	Com	064057102	793	19,200	Shs	Def	9	
Bank Of New York Co Inc	Com	064057102	1,867	44,443	Shs	Def	12	
Bank Of New York Co. Inc.	Com	064057102	87	1,300	Shs	Def	15	
Bank Of New York	Com	064057102	164	3,800	Shs	Def		
Banque De Nouvelle-Ecosse	Com	064149107	7	200	Shs	Def	12	
Bank Of The Northwest	Com	064206105	389	22,000	Shs	Def	7	
Bank One Capital I	Pfd	06421B202	91	3,539	Shs	Def	12	
Bank One Cap Ii	Pfd	06422D108	105	3,900	Shs	Def	12	
Bank One Corporation	Com	06423A103	348	8,333	Shs	Def	2	
Bank One Corp	Com	06423A103	19,149	458,328	Shs	Def	3	4
Banc One	Com	06423A103	21	500	Shs	Def	4	
Bank One Corporation	Com	06423A103	1,074	25,700	Shs	Def	5	
Bank One Corp	Com	06423A103	295	7,055	Shs	Def	6	
Bank One Corporation	Com	06423A103	282,548	6,762,760	Shs	Def	8	
Bank One Corp.	Com	06423A103	3	76	Shs	Def	9	
Bank One Corporation	Com	06423A103	560,920	13,425,567	Shs	Def	10	13,4
Bank One Corp	Com	06423A103	497	11,896	Shs	Def	11	
Bank One Corp	Com	06423A103	11,327	271,100	Shs	Def	12	
Bank One Corporation	Com	06423A103	728	11,300	Shs	Def	15	
Bank One Capital V	Pfd	06423P209	50	1,954	Shs	Def	12	
Bank Of Carolinas Mocksville	Com	06423T102	1	120	Shs	Def	12	
Bank One Capital Trust Vi	Pfd	06423W204	382	15,480	Shs	Def	12	
Bankatlantic Bancorp Cl A	Com	065908501	33	2,500	Shs	Def	3	
Bankatlantic Bancorp Inc-Cl A	Com	065908501	7	500	Shs	Def	12	
Bankamerica Capital Iv-7% Cum	Pfd	066044207	13	535	Shs	Def	12	
Banknorth Group Inc New	Com	06646R107	8	290	Shs	Def	6	
Banknorth Group, Inc.	Com	06646R107	4,510	171,175	Shs	Def	7	1
Banknorth Group, Inc.	Com	06646R107	1,339	50,800	Shs	Def	8	

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

Banknorth Group, Inc.	Com	06646R107	42,160	1,600,000	Shs	Def	10	1,6
Banknorth Group Inc	Com	06646R107	375	14,218	Shs	Def	12	
Banknorth Capital Trust 8%	Pfd	06646Y201	40	1,600	Shs	Def	12	
Bankunited Capital Ii-9.60%	Pfd	06651W207	13	500	Shs	Def	12	
Bankunited Financial Corp	Com	06652B103	4,520	301,740	Shs	Def	3	2
Banner Corp	Com	06652V109	3,554	161,980	Shs	Def	6	1
Banta Corp Com Nasd Indl	Com	066821109	2,222	62,225	Shs	Def	3	
Bankunited Capital Iii	Pfd	066918202	117	4,635	Shs	Def	12	
C R Bard Inc	Com	067383109	461	7,805	Shs	Def	12	
***Barclays Bank Plc-Cv Cap Nt	Pfd	06738C836	318	12,650	Shs	Def	12	
Barnes & Noble Inc.	Com	067774109	15	500	Shs	Def	2	
Barnes & Noble Inc	Com	067774109	4	140	Shs	Def	6	
Barnes & Noble Inc	Com	067774109	95	3,080	Shs	Def	12	
Barnes Group Inc	Com	067806109	1,485	60,600	Shs	Def	6	
Barnesandnoble.Com Inc	Com	067846105	2	950	Shs	Def	12	
***Barrick Gold Corp	Com	067901108	168	9,060	Shs	Def	12	
Barrick Gold Corp	Com	067901108	74	4,000	Shs	Def		
Barr Laboratories Inc	Com	068306109	246	3,744	Shs	Def	12	
Barra Inc	Com	068313105	15	250	Shs	Def	12	
R G Barry Corp-Ohio	Com	068798107	15	2,468	Shs	Def	12	
Base Ten Sys Inc	Com	069779304	1	12,708	Shs	Def	12	
Bassett Furniture Inds I	Com	070203104	324	15,800	Shs	Def	6	
Baton Rouge Water Works Co	Com	071302103	127	3,804	Shs	Def	12	
Bausch & Lomb Inc Com	Com	071707103	111	2,500	Shs	Def	3	
Bausch & Lomb Inc	Com	071707103	5	110	Shs	Def	6	
Bausch & Lomb Inc.	Com	071707103	1,408	33,794	Shs	Def	9	
Bausch & Lomb Inc	Com	071707103	633	14,212	Shs	Def	12	
Baxter Intl Inc	Com	071813109	1,288	21,642	Shs	Def	2	
Baxter Intl Inc Com	Com	071813109	6,459	108,512	Shs	Def	3	1
Baxter International	Com	071813109	29	491	Shs	Def	4	
Baxter Intl Inc	Com	071813109	8	128	Shs	Def	6	
Baxter Intl Inc	Com	071813109	6,619	111,200	Shs	Def	7	1
Baxter International Inc	Com	071813109	201	3,379	Shs	Def	11	
Baxter International Inc	Com	071813109	4,278	71,867	Shs	Def	12	
Baxter Intl Inc.	Com	071813109	161	1,700	Shs	Def	15	
Bay National Corp	Com	072500101	71	10,000	Shs	Def	11	
Bay National Corp	Com	072500101	7	1,000	Shs	Def	12	
Bay View Capital Corp-Del	Com	07262L101	25	3,600	Shs	Def	12	
Bay View Cap I Gtd Tr Pfd Secs	Pfd	07262R207	65	2,510	Shs	Def	12	
Baycorp Hldgs Corp	Com	072728108	1,054	107,500	Shs	Def	6	1
Bayer Ag Spons ADR	ADR	072730302	282	8,370	Shs	Def	2	
Be Aerospace Inc	Com	073302101	4,561	459,300	Shs	Def	6	4
Be Aerospace Inc	Com	073302101	28	2,775	Shs	Def	12	
Be Free Inc	Com	073308108	2	1,500	Shs	Def	12	
Be Semiconductor Inds	Com	073320103	4,014	513,474	Shs	Def	6	4
Bea Systems Inc.	Com	073325102	8	600	Shs	Def	2	
Bea Systems	Com	073325102	48	3,500	Shs	Def	4	
Bea Systems Inc	Com	073325102	349	25,428	Shs	Def	12	
Bear Stearns Captl Trust Ii	Pfd	07383J209	224	9,099	Shs	Def	12	
Bear Stearns Captial Tr Iii	Pfd	07384T206	35	1,400	Shs	Def	12	
The Bear Stearns Companies	Com	073902108	375	5,975	Shs	Def	2	
Bear Stearns Cos Inc Com	Com	073902108	333	5,300	Shs	Def	3	
Bear Stearns Cos Inc	Com	073902108	641	10,211	Shs	Def	5	
Bear Stearns Cos Inc	Com	073902108	23,102	368,155	Shs	Def	6	3
The Bear Stearns Companies	Com	073902108	78,160	1,245,578	Shs	Def	8	
The Bear Stearns Companies	Com	073902108	154,998	2,470,092	Shs	Def	10	2,4
Bear Stearns Companies Inc	Com	073902108	884	14,082	Shs	Def	12	
Bear Stearns Inc.	Com	073902108	10	100	Shs	Def	15	
Bear Stearns Companies Inc	Pfd	073902207	21	500	Shs	Def	12	
Bear Stearns Companies Inc	Pfd	073902702	19	450	Shs	Def	12	
Beazer Homes Usa Inc	Com	07556Q105	70	900	Shs	Def	3	
Beazer Homes Usa Inc	Com	07556Q105	9,230	119,021	Shs	Def	6	1

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

Beckman Coulter Inc	Com	075811109	5,347	104,700	Shs	Def	3	1
Beckman Coulter Inc	Com	075811109	4	78	Shs	Def	6	
Beckman Coulter Inc	Com	075811109	1,019	19,949	Shs	Def	12	
Becton Dickinson & Co	Com	075887109	19	500	Shs	Def	2	
Becton Dickinson & Co Com	Com	075887109	1,694	44,900	Shs	Def	3	
Becton Dickinson & Co	Com	075887109	730	19,350	Shs	Def	5	
Becton Dickinson & Co	Com	075887109	19	500	Shs	Def	6	
Becton Dickinson & Co	Com	075887109	3,086	81,818	Shs	Def	12	
Bed, Bath, & Beyond	Com	075896100	8	244	Shs	Def	4	
Bed Bath & Beyond Inc	Com	075896100	861	25,500	Shs	Def	12	
Bedford Bancshares Inc	Com	076014109	16	1,127	Shs	Def	12	
Bedford Ppty Invs Inc	Com	076446301	8,484	331,400	Shs	Def	3	3
Bedford Property Investors	Com	076446301	1,981	77,200	Shs	Def	9	
Bel Fuse Inc	Com	077347300	1,088	44,500	Shs	Def	6	
Bel Fuse Inc-Cl B	Com	077347300	43	1,745	Shs	Def	12	
Belden Inc	Com	077459105	7,740	324,800	Shs	Def	6	3
Belden Inc	Com	077459105	64	2,700	Shs	Def	12	
Bellsouth Cap Funding	Pfd	079857207	135	5,300	Shs	Def	12	
Bellsouth Corp.	Com	079860102	1,049	28,462	Shs	Def	1	
Bellsouth Corp.	Com	079860102	1,212	32,878	Shs	Def	2	
Bellsouth Corp Com	Com	079860102	21,568	585,128	Shs	Def	3	5
Bellsouth Corp Com	Com	079860102	580	15,728	Shs	Def	5	
Bellsouth Corp	Com	079860102	94	2,556	Shs	Def	6	
Bellsouth Corp.	Com	079860102	20	540	Shs	Def	7	
Bellsouth Corp.	Com	079860102	301	8,378	Shs	Def	9	
Bellsouth Corp	Com	079860102	740	20,083	Shs	Def	11	
Bellsouth Corp	Com	079860102	12,738	345,571	Shs	Def	12	
Bellsouth Corp.	Com	079860102	305	5,200	Shs	Def	15	
Bell South	Com	079860102	565	15,300	Shs	Def		
Belmont Bancorp	Com	080162100	17	4,353	Shs	Def	12	
Belo A H Com Ser A	Com	080555105	3,335	143,460	Shs	Def	2	1
Belo Corp	Com	080555105	5	230	Shs	Def	6	
Belo Corp	Com	080555105	284	12,200	Shs	Def	12	
***Bema Gold Corp	Com	08135F107	1	1,800	Shs	Def	12	
Bemis Company Inc	Com	081437105	1,228	22,589	Shs	Def	5	
Bemis Co Inc	Com	081437105	616	11,330	Shs	Def	12	
Benchmark Electronics Inc	Com	08160H101	719	25,680	Shs	Def	3	
***Bennett Environmental Inc	Com	081906109	129	8,000	Shs	Def	12	
Benihana Inc	Com	082047200	208	10,200	Shs	Def	6	
Benj Franklin Federal Savings	Com	082072109	6	500	Shs	Def	12	
Benton Oil & Gas Co	Com	083288100	2	500	Shs	Def	12	
Bergen Capital Trust I	Pfd	083748202	9	400	Shs	Def	12	
W R Berkley Corp	Com	084423102	23	400	Shs	Def	12	
Berkshire Hathaway Inc.	Com	084670108	28,724	404	Shs	Def	2	
Berkshire Hathaway Class A	CL A	084670108	569	8	Shs	Def	4	
Berkshire Hathaway Inc Del	Com	084670108	924	13	Shs	Def	5	
Berkshire Hathaway Inc.	Com	084670108	71	1	Shs	Def	7	
Berkshire Hathaway Inc Del	Com	084670108	711	10	Shs	Def	11	
Berkshire Hathaway Inc-Del	Com	084670108	2,915	41	Shs	Def	12	
Berkshire Hathaway A Shares	CL A	084670108	214	3	Shs	Def		
Berkshire Hathaway, Inc. Cl B	CL B	084670207	524	221	Shs	Def	1	
Berkshire Hathaway Inc.	Com	084670207	1,087	459	Shs	Def	2	
Berkshire Hathaway Cl B	CL B	084670207	2,236	944	Shs	Def	4	
Berkshire Hathaway Inc Del	Com	084670207	3,236	1,366	Shs	Def	5	
Berkshire Hathaway B(Hldg Co)	Com	084670207	11,610	4,901	Shs	Def	6	
Berkshire Hathaway, Inc. Cl B	Com	084670207	152	64	Shs	Def	7	
Berkshire Hathaway B	Com	084670207	47	20	Shs	Def	9	
Berkshire Hathaway Inc Del	Com	084670207	204	86	Shs	Def	11	
Berkshire Hathaway Inc	Com	084670207	12,921	5,454	Shs	Def	12	
Berkshire Hills Bancorp Inc	Com	084680107	186	8,400	Shs	Def	3	
Berry Pete Co	Com	085789105	6,409	414,800	Shs	Def	6	4
Best Buy Inc Com	Com	086516101	8,221	103,800	Shs	Def	3	1

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

Best Buy Inc.	Com	086516101	40	500 Shs	Def	7	
Best Buy Company Inc	Com	086516101	740	9,348 Shs	Def	12	
Bethlehem Steel Corp	Com	087509105	19	41,676 Shs	Def	12	
Beverly Enterprises Inc. New	Com	087851309	554	77,000 Shs	Def	9	
Beverly Enterprises Inc New	Com	087851309	50	6,880 Shs	Def	12	
Bhp Ltd Sponsored Adr	Com	088606108	16,322	1,326,247 Shs	Def	6	1,1
Bico Inc	Com	088766100	3	141,000 Shs	Def	12	
Big Daddy'S Bbq Racing Co.	Com	089117105	2	215,000 Shs	Def	12	
Big Lots, Inc.	Com	089302103	1	100 Shs	Def	2	
Big Lots, Inc.	Com	089302103	1,816	129,250 Shs	Def	8	
Big Lots, Inc.	Com	089302103	56,200	4,000,000 Shs	Def	10	4,0
Big Lots Inc	Com	089302103	8	556 Shs	Def	12	
Bindview Development Corp	Com	090327107	6	3,000 Shs	Def	12	
Bio Rad Labs Inc Cl A	Com	090572207	1,184	31,540 Shs	Def	3	
Bio Rad Labs Inc	Com	090572207	1,691	45,040 Shs	Def	6	
Bio Technology Gener	Com	090578105	230	46,800 Shs	Def	3	
Bio Technology General Corp	Com	090578105	18	3,700 Shs	Def	12	
Biofield Corp	Com	090591108	2	5,400 Shs	Def	12	
Biogen, Inc.	Com	090597105	395	8,061 Shs	Def	1	
Biogen Inc.	Com	090597105	10	200 Shs	Def	2	
Biogen N.V.	Com	090597105	9,125	186,000 Shs	Def	3	1
Biogen Inc.	Com	090597105	1,353	28,200 Shs	Def	9	
Biogen Inc	Com	090597105	2,207	44,986 Shs	Def	12	
Bioject Medical Technologies	Com	09059T206	14	3,700 Shs	Def	12	
Biomet Inc.	Com	090613100	3,515	129,901 Shs	Def	2	1
Biomet Inc	Com	090613100	2,853	105,419 Shs	Def	5	
Biomet Inc	Com	090613100	364	13,460 Shs	Def	12	
Biopure Corp	Com	09065H105	12	1,134 Shs	Def	12	
Biosource International Inc	Com	09066H104	39	6,500 Shs	Def	12	
Biotime Inc	Com	09066L105	6	2,100 Shs	Def	12	
Biosphere Medical Inc	Com	09066V103	2	300 Shs	Def	12	
Biotech Holdrs Tr	Com	09067D201	419	3,500 Shs	Def	2	
Biotech Holdrs Tr	Com	09067D201	136	1,138 Shs	Def	12	
Biovail Corp	Com	09067J109	8	165 Shs	Def	6	
Biovail Corporation	Com	09067J109	5,838	116,800 Shs	Def	7	1
Biovail Corp	Com	09067J109	579	11,593 Shs	Def	12	
Wts Biovail Corp	Wts	09067J117	49	300 Shs	Def	12	
Bioreliance Corp	Com	090951104	6	240 Shs	Def	12	
Birmingham Steel Corp	Com	091250100	1	2,025 Shs	Def	12	
***Biomira Inc	Com	09161R106	10	3,000 Shs	Def	12	
Bitstream Inc-Cl A	Com	091736108	43	11,500 Shs	Def	12	
Black & Decker Corp.	Com	091797100	490	10,524 Shs	Def	2	
Black & Decker Corp	Com	091797100	11	239 Shs	Def	6	
Black & Decker Corp.	Com	091797100	1,667	36,400 Shs	Def	9	
Black & Decker Corp	Com	091797100	1,895	40,715 Shs	Def	12	
Black Box Corp Del	Com	091826107	7,888	162,900 Shs	Def	6	1
Black Box Corp-Del	Com	091826107	126	2,600 Shs	Def	12	
Black Hills Corp	Com	092113109	17,045	509,100 Shs	Def	6	4
Black Hills Corp	Com	092113109	365	10,916 Shs	Def	12	
Blackrock Insured Municipal	Cl End Fd	092474105	70	6,700 Shs	Def	12	
Blackrock North American	Cl End Fd	092475102	228	22,820 Shs	Def	12	
Blackrock New Jersey Invt	Cl End Fd	09247C107	27	2,000 Shs	Def	12	
Blackrock Investment Quality	Cl End Fd	09247D105	13	994 Shs	Def	12	
Blackrock Income Trust Inc	Cl End Fd	09247F100	274	37,325 Shs	Def	12	
Blackrock California Insured	Cl End Fd	09247G108	5	300 Shs	Def	12	
Blackrock Florida Insured	Cl End Fd	09247H106	216	14,204 Shs	Def	12	
Blackrock Investment Quality	Cl End Fd	09247J102	29	3,200 Shs	Def	12	
Blackrock Insured Municipal	Cl End Fd	09247K109	6	363 Shs	Def	12	
Blackrock New York Insured	Cl End Fd	09247L107	169	11,000 Shs	Def	12	
Blackrock Municipal Target	Cl End Fd	09247M105	74	6,988 Shs	Def	12	
Blackrock Strategic Term Trust	Cl End Fd	09247P108	19	2,000 Shs	Def	12	
Blackrock Inc	Com	09247X101	5,933	133,025 Shs	Def	7	1

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

Blackrock Inc	Com	09247X101	4	100	Shs	Def	12	
Blackrock Muni Income Tr	Cl End Fd	09248F109	290	22,103	Shs	Def	12	
Blackrock Fl Muni Income Tr	Cl End Fd	09248H105	14	1,030	Shs	Def	12	
Blackrock Nj Muni Income Tr	Cl End Fd	09248J101	28	2,060	Shs	Def	12	
Blackrock High Yield Tr	Cl End Fd	09248N102	17	1,500	Shs	Def	12	
Blackrock Strategic Mun Tr	Cl End Fd	09248T109	27	2,000	Shs	Def	12	
Blackrock Core Bd Tr	Cl End Fd	09249E101	40	3,000	Shs	Def	12	
Blackrock Strategic Bond Trust	Com	09249G106	4	300	Shs	Def	12	
Blair Corp	Com	092828102	357	19,400	Shs	Def	6	
Blair Corp	Com	092828102	6	300	Shs	Def	12	
Block H & R Inc.	Com	093671105	2,291	51,550	Shs	Def	2	
Block (H&R)	Com	093671105	34,182	769,000	Shs	Def	3	
Block H & R Inc.	Com	093671105	940	21,820	Shs	Def	9	
H & R Block Inc	Com	093671105	647	14,551	Shs	Def	12	
Block H & R Inc.	Com	093671105	212	3,000	Shs	Def	15	
Blockbuster Inc Cl A	Com	093679108	17,828	759,600	Shs	Def	3	
Blockbuster Inc	Com	093679108	9	395	Shs	Def	12	
Blonder Tongue Labs Inc	Com	093698108	34	9,600	Shs	Def	6	
Blonder Tongue Laboratories	Com	093698108	53	15,500	Shs	Def	12	
Blue Chip Value Fund Inc	Cl End Fd	095333100	56	8,040	Shs	Def	12	
Blue Martini Software Inc	Com	095698106	4	2,850	Shs	Def	12	
Bluegreen Corp	Com	096231105	89	17,800	Shs	Def	6	
Blyth Inds Inc Com	Com	09643P108	114	4,310	Shs	Def	3	
Blyth Inc	Com	09643P108	48	1,800	Shs	Def	12	
Bny Capital Ii-7.80% Trust Pfd	Pfd	096564208	45	1,800	Shs	Def	12	
Bny Capital Trust Iv	Pfd	09656G201	220	9,075	Shs	Def	12	
Bob Evans Farms Inc.	Com	096761101	3	100	Shs	Def	2	
Bob Evans Farms Inc	Com	096761101	4,916	174,200	Shs	Def	3	
Bob Evans Farms Inc	Com	096761101	175	6,199	Shs	Def	12	
Boeing Co.	Com	097023105	859	17,809	Shs	Def	2	
Boeing Co Com	Com	097023105	15,583	322,958	Shs	Def	3	
Boeing Co Com	Com	097023105	289	6,000	Shs	Def	5	
Boeing Co	Com	097023105	23,375	484,460	Shs	Def	6	
Boeing Co.	Com	097023105	1,318	27,501	Shs	Def	9	
Boeing Co	Com	097023105	10,466	216,916	Shs	Def	12	
Boeing Co.	Com	097023105	200	2,600	Shs	Def	15	
Boise Cascade Corp	Com	097383103	4	120	Shs	Def	6	
Boise Cascade Corp	Com	097383103	14	379	Shs	Def	12	
Bolt Technology Corp	Com	097698104	45	9,885	Shs	Def	12	
Bombardier Inc - Cat A"	"	Com	097751101	5	600	Shs	Def	12
Bombardier Inc. Cl B	Com	097751200	63	7,000	Shs	Def	2	
Bombardier Inc - Cat B"	"	Com	097751200	14	1,548	Shs	Def	12
Bon-Ton Stores Inc	Com	09776J101	888	215,600	Shs	Def	6	
Bombay Co Inc	Com	097924104	362	122,000	Shs	Def	6	
Bombay Co Inc	Com	097924104	102	34,450	Shs	Def	12	
Bone Care International Inc	Com	098072101	7	500	Shs	Def	12	
Boots Plc Adr	Com	099491201	1,832	93,950	Shs	Def	6	
Borders Group Inc.	Com	099709107	328	13,700	Shs	Def	2	
Borders Group Inc Com	Com	099709107	2,393	100,100	Shs	Def	3	
Borders Group Inc	Com	099709107	288	12,044	Shs	Def	12	
Borg Warner Auto	Com	099724106	6,484	103,050	Shs	Def	3	
Borg Warner Inc	Com	099724106	27,519	437,370	Shs	Def	6	
Borg Warner Automotive Inc	Com	099724106	93	1,476	Shs	Def	12	
Borland Software Corporation	Com	099849101	4,931	379,030	Shs	Def	3	
Borland Software Corp	Com	099849101	10	800	Shs	Def	12	
Boron Lepore & Associates Inc	Com	10001P102	109	9,000	Shs	Def	12	
Boston Acoustics Inc	Com	100534106	544	51,500	Shs	Def	6	
Boston Acoustics Inc	Com	100534106	13	1,225	Shs	Def	12	
Boston Communications Group	Com	100582105	13	1,520	Shs	Def	12	
Boston Edison Co 4.25% Pfd	Pfd	100599208	25	400	Shs	Def	12	
Boston Properties Inc.	Com	101121101	1,603	40,641	Shs	Def	2	
Boston Properties Inc	Com	101121101	365	9,250	Shs	Def	5	

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

Boston Properties Inc.	Com	101121101	832	21,000	Shs	Def	9
Boston Properties Inc	Com	101121101	107	2,700	Shs	Def	12
Boston Scientific Corp.	Com	101137107	1,325	52,800	Shs	Def	2
Boston Scientific Corp	Com	101137107	977	38,958	Shs	Def	5
Boston Scientific Corp	Com	101137107	3,042	121,250	Shs	Def	6
Boston Scientific Corp	Com	101137107	2,544	101,400	Shs	Def	12
Bostonfed Bancorp Inc	Com	101178101	1,477	58,500	Shs	Def	6
Bostonfed Bancorp Inc	Com	101178101	11	450	Shs	Def	12
Bottomline Technologies (De)	Com	101388106	7	800	Shs	Def	12
Boulder Total Return Fund Inc	Cl End Fd	101541100	22	1,300	Shs	Def	12
Bowater Inc	Com	102183100	3,952	79,625	Shs	Def	6
Bowater Inc	Com	102183100	1,525	30,615	Shs	Def	12
Bowl America Inc-Cl A	Com	102565108	60	4,975	Shs	Def	12
Bowne & Co Inc	Com	103043105	18	1,300	Shs	Def	12
Boyds Collection Ltd	Com	103354106	5,531	844,500	Shs	Def	6
Boykin Lodging Co Com	Com	103430104	4,762	522,900	Shs	Def	6
Boykin Lodging Co	Com	103430104	26	2,800	Shs	Def	12
Bradley Pharmaceuticals Inc	Com	104576103	43	4,000	Shs	Def	12
Brady W H Co.	Com	104674106	4	100	Shs	Def	7
***Braintech Inc New	Com	105022107	10	64,000	Shs	Def	12
Brandywine Realty Tr Sbi New	Com	105368203	4	154	Shs	Def	6
Brandywine Realty Trust-Sbi	Com	105368203	3,134	131,128	Shs	Def	12
Brascan Corp Ltd Vtg	Com	10549P606	690	31,750	Shs	Def	6
***Brascan Corp	Com	10549P606	46	2,125	Shs	Def	12
Brasil Telecom Part Sa Adr	ADR	105530109	3,888	97,439	Shs	Def	3
Brass Eagle Inc	Com	10553F106	578	120,500	Shs	Def	6
Brazil Fund Inc	Cl End Fd	105759104	25	1,500	Shs	Def	12
Bridgford Foods Corp	Com	108763103	4	400	Shs	Def	12
Briggs & Stratton Cor	Com	109043109	8,708	190,344	Shs	Def	6
Briggs & Stratton Corp	Com	109043109	89	1,940	Shs	Def	12
Brightpoint Inc	Com	109473108	757	831,700	Shs	Def	6
Brightpoint Inc	Com	109473108	4	4,800	Shs	Def	12
Brillance China Automotive Hldg	Com	10949Q105	9	500	Shs	Def	3
Brinker International Inc	Com	109641100	280	8,642	Shs	Def	12
Brinker Intl Inc Com	Com	109641100	1,303	40,200	Shs	Def	3
Bristol-Myers Squibb	Com	110122108	2,733	67,496	Shs	Def	1
Bristol-Myers Squibb Co.	Com	110122108	9,313	230,009	Shs	Def	2
Bristol Myers	Com	110122108	1,040	25,682	Shs	Def	4
Bristol Myers Squibb Co	Com	110122108	1,423	35,150	Shs	Def	5
Bristol Myers Squibb Co	Com	110122108	16,285	402,195	Shs	Def	6
Bristol-Myers Squibb Co.	Com	110122108	616	15,220	Shs	Def	7
Bristol-Myers Squibb Co.	Com	110122108	23	575	Shs	Def	8
Bristol-Myers Squibb Co.	Com	110122108	2,969	73,486	Shs	Def	9
Bristol-Myers Squibb Co.	Com	110122108	11,864	293,000	Shs	Def	10
Bristol Myers Squibb Co	Com	110122108	895	22,097	Shs	Def	11
Bristol Myers Squibb Co	Com	110122108	26,455	653,370	Shs	Def	12
Bristol-Myers Squibb	Com	110122108	7,826	121,300	Shs	Def	15
Bristol Myers Squibb	Com	110122108	107	2,700	Shs	Def	
Bristol Myers Squibb Co Com	Com	110122108	20,837	514,628	Shs	Def	3
Britesmile Inc	Com	110415106	3	600	Shs	Def	12
British Awys (110419306)	Com	110419306	32	900	Shs	Def	6
Britton & Koontz Capital Corp	Com	111091104	3	200	Shs	Def	12
Broadband Holdrs Tr	Com	11130P104	82	6,400	Shs	Def	12
Broadcom Corp	Com	111320107	456	12,715	Shs	Def	12
Broadvision Inc	Com	111412102	50	28,913	Shs	Def	12
Broadwing Communications Inc	Com	11161P205	40	100	Shs	Def	12
Broadwing Inc	Com	111620100	10,259	1,467,605	Shs	Def	2
Broadwing Inc	Com	111620100	2,442	349,335	Shs	Def	5
Broadwing Inc	Com	111620100	10,465	1,497,100	Shs	Def	8
Broadwing Inc.	Com	111620100	6	900	Shs	Def	9
Broadwing Inc	Com	111620100	62,211	8,900,000	Shs	Def	10
Broadwing Inc	Com	111620100	147	21,020	Shs	Def	11

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

Broadwing Inc	Com	111620100	338	48,306 Shs	Def	12	
Broadwing Inc	Com	111620100	67,090	9,598,000 Shs	Def	14	9,5
Broadwing Inc	Pfd	111620407	3	100 Shs	Def	12	
Brocade Communications	Com	111621108	14	500 Shs	Def	2	
Brocade Comm Sys	Com	111621108	5	174 Shs	Def	6	
Brocade Communications Sys Inc	Com	111621108	225	8,324 Shs	Def	12	
Brookstone Inc	Com	114537103	2,013	125,800 Shs	Def	6	1
Brooktrout Inc	Com	114580103	1	200 Shs	Def	12	
Brown & Brown Inc	Com	115236101	113	3,610 Shs	Def	12	
Brown Forman Corp. Class	Com	115637100	56	771 Shs	Def	2	
Brown Forman Corp.	CL A	115637100	209	1,800 Shs	Def	15	
Brown Forman Corp. Cl B	Com	115637209	53	729 Shs	Def	2	
Brown Forman Corp-Cl B	Com	115637209	322	4,430 Shs	Def	12	
Tom Brown Inc New	Com	115660201	7	261 Shs	Def	12	
Brown Shoe Inc New	Com	115736100	5,964	306,500 Shs	Def	6	2
Brunswick Corp	Com	117043109	2,191	80,190 Shs	Def	6	
Brunswick Corp	Com	117043109	90	3,290 Shs	Def	12	
Brush Engineered Materials Inc	Com	117421107	5	400 Shs	Def	12	
Bryn Mawr Bank Corp	Com	117665109	70	2,188 Shs	Def	12	
Bsquare Corp	Com	11776U102	3	700 Shs	Def	12	
Buckeye Partners L P Unit	Com	118230101	24	600 Shs	Def	2	
Buckeye Partners Lp	Com	118230101	534	13,378 Shs	Def	12	
Buckeye Technologies Inc	Com	118255108	5,651	548,600 Shs	Def	6	5
Buckle Inc	Com	118440106	5,829	237,900 Shs	Def	6	2
Budget Group Inc-Cl A	Com	119003101	7	25,795 Shs	Def	12	
Building Matls Hldg Corp	Com	120113105	3,155	219,100 Shs	Def	6	2
Bull Run Corp-Ga	Com	120182100	2	1,500 Shs	Def	12	
Burlington Coat Factory	Com	121579106	14,647	760,900 Shs	Def	6	7
Burlington Northern Santa	Com	12189T104	827	27,393 Shs	Def	2	
Burlington Northern Santa Fe C	Com	12189T104	1,514	50,174 Shs	Def	5	
Burlington Northn Santa	Com	12189T104	29,708	984,350 Shs	Def	6	9
Burlington Northern Santa Fe	Com	12189T104	475	15,748 Shs	Def	12	
Burlington Resources	Com	122014103	199	4,974 Shs	Def	2	
Burlington Resources	Com	122014103	228	5,700 Shs	Def	5	
Burlington Res Inc	Com	122014103	7	182 Shs	Def	6	
Burlington Resources Inc	Com	122014103	1,024	25,539 Shs	Def	12	
Bush Inds Inc	Com	123164105	2,263	177,500 Shs	Def	6	1
Butler Mfg Co Del	Com	123655102	2,658	99,000 Shs	Def	6	
Butler Manufacturing Co	Com	123655102	9	350 Shs	Def	12	
C&D Technologies Inc	Com	124661109	8,374	398,400 Shs	Def	6	3
C & F Financial Corp	Com	12466Q104	22	1,000 Shs	Def	12	
***Cae Inc	Com	124765108	5	668 Shs	Def	12	
Cbl & Associates Pptys Inc	Com	124830100	1,517	42,900 Shs	Def	3	
Cbl & Associates Properties	Com	124830100	14	400 Shs	Def	12	
Cbrl Group Inc.	Com	12489V106	6	200 Shs	Def	2	
Cbrl Group Inc	Com	12489V106	1,909	67,060 Shs	Def	3	
Cbrl Group Inc	Com	12489V106	2,367	83,135 Shs	Def	6	
Cbrl Group Inc	Com	12489V106	186	6,535 Shs	Def	12	
Ccbt Finl Cos Inc	Com	12500Q102	2,257	84,218 Shs	Def	6	
C-Cor.Net	Com	125010108	25	1,400 Shs	Def	4	
C D I Corp	Com	125071100	824	35,900 Shs	Def	6	
Cdi Corp	Com	125071100	277	12,089 Shs	Def	12	
Cdw Computer Centers Inc	Com	125129106	10	200 Shs	Def	12	
Cec Entertainment Inc	Com	125137109	10	225 Shs	Def	12	
Ce Franklin Ltd	Com	125151100	201	74,500 Shs	Def		
***Chc Helicopter Corp	Com	12541C203	5	300 Shs	Def	12	
Ch Energy Group Inc	Com	12541M102	503	10,608 Shs	Def	12	
Cigna Corp.	Com	125509109	456	4,500 Shs	Def	2	
Cigna Corp Com	Com	125509109	580	5,717 Shs	Def	5	
Cigna Corp	Com	125509109	10,145	98,890 Shs	Def	6	
Cigna Corp	Com	125509109	223	2,200 Shs	Def	11	
Cigna Corp	Com	125509109	1,064	10,493 Shs	Def	12	

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

Cigna Corp.	Com	125509109	81	500 Shs	Def	15
Cigna High Income Shares-Sbi	Cl End Fd	12551D109	68	19,700 Shs	Def	12
Cim High Yield Securities-Sbi	Cl End Fd	125527101	4	1,000 Shs	Def	12
Cleco Corp Hldgs New	Com	12561W105	1,719	71,934 Shs	Def	12
Cleco Corp New	Pfd	12561W204	5	97 Shs	Def	12
Clc Healthcare Inc	Com	12562J103	1	431 Shs	Def	12
Cmgi Inc.	Com	125750109	2	1,200 Shs	Def	2
Cmgi Inc	Com	125750109	29	21,202 Shs	Def	12
Cms Energy Corp.	Com	125896100	33	1,450 Shs	Def	2
Cms Energy Corp	Com	125896100	8	340 Shs	Def	6
Cms Energy Corp	Com	125896100	148	6,561 Shs	Def	12
Cms Energy	Com	125896100	21,050	930,000 Shs	Def	13
Cms Energy Corp	Pfd	125896308	15	500 Shs	Def	12
Cpi Corp	Com	125902106	1,045	63,500 Shs	Def	6
Cpb Inc	Com	125903104	550	16,000 Shs	Def	6
Css Inds Inc	Com	125906107	98	3,000 Shs	Def	6
Cnb Bancorp Inc-N Y	Com	125915108	18	550 Shs	Def	12
Cpi Aerostructures Inc	Com	125919308	7	4,533 Shs	Def	12
Cnl Income Fund Xi Ltd	Com	125928101	22	2,000 Shs	Def	12
Cnl Income Fund Ii Ltd	Com	125928200	3	6 Shs	Def	12
Cnl Income Fund Xii Ltd	Com	125928705	5	500 Shs	Def	12
Cnl Income Fund Xv Ltd	Com	125928812	3	300 Shs	Def	12
Cnl Income Fund Iv Ltd	Com	125928838	7	20 Shs	Def	12
Cnl Income Fund Iii Ltd	Com	125928879	36	93 Shs	Def	12
Cnl Income Fund Xiv Ltd	Com	125928887	5	500 Shs	Def	12
Ctb Intl Corp	Com	125960104	1,494	98,600 Shs	Def	6
Csk Auto Corp	Com	125965103	4,552	481,700 Shs	Def	6
Cna Financial Corp	Com	126117100	91	3,050 Shs	Def	12
Cnb Holdings Inc-Ga	Com	12612F101	2	200 Shs	Def	12
Cnf Transn Inc Com	Com	12612W104	23,740	727,736 Shs	Def	6
Cnf Inc	Com	12612W104	349	10,592 Shs	Def	12
Cnooc Ltd	Com	126132109	484	19,500 Shs	Def	6
Cnet Networks, Inc.	Com	12613R104	1,033	188,500 Shs	Def	8
Cnet Networks	Com	12613R104	5	950 Shs	Def	9
Cnet Networks, Inc.	Com	12613R104	30,301	5,529,400 Shs	Def	10
Cnet Networks Inc	Com	12613R104	59	10,786 Shs	Def	12
Cpac Inc	Com	126145101	541	87,100 Shs	Def	6
Cpl Capital I-8% Cum Quarterly	Pfd	12615P205	22	875 Shs	Def	12
Csg Sys Intl Inc Com	Com	126349109	4,678	169,185 Shs	Def	6
Csg Systems International Inc	Com	126349109	32	1,115 Shs	Def	12
C S P Inc	Com	126389105	4	933 Shs	Def	12
C S X Corp.	Com	126408103	1,110	29,114 Shs	Def	2
Csx Corp Com	Com	126408103	554	14,531 Shs	Def	5
Csx Corp	Com	126408103	11,530	302,550 Shs	Def	6
Csx Corp	Com	126408103	4,571	119,936 Shs	Def	12
Ctc Communications Group Inc	Com	126419100	2	750 Shs	Def	12
Ct Communications Inc	Com	126426402	30	2,000 Shs	Def	12
Ct Holdings Inc	Com	12643Y103	1	5,300 Shs	Def	12
Cts Corporation	Com	126501105	2	100 Shs	Def	2
Cts Corp	Com	126501105	1	80 Shs	Def	12
Cuno Inc	Com	126583103	1	20 Shs	Def	12
Cvf Technologies Corp	Com	12660F102	2	14,000 Shs	Def	12
Cvs Corp.	Com	126650100	2,411	70,233 Shs	Def	1
Cvs Corp.	Com	126650100	1,649	48,037 Shs	Def	2
Cvs Corp Com	Com	126650100	5,964	173,735 Shs	Def	5
Cvs Corp	Com	126650100	36	1,038 Shs	Def	6
Cvs Corp.	Com	126650100	35	1,025 Shs	Def	7
Cvs Corp	Com	126650100	1,290	37,400 Shs	Def	9
Cvs Corp	Com	126650100	3,588	104,503 Shs	Def	12
Cvs Corp.	Com	126650100	5,771	105,500 Shs	Def	15
Cable & Wireless Pub Ltd Plc	ADR	126830207	10	1,050 Shs	Def	2
Cabelvision Systems-Hy Grp-A	CL A	12686C109	5	150 Shs	Def	4



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

Cablevision Systems Corp-Cl A	Com	12686C109	663	19,502	Shs	Def	12	
Cablevision Sys Corp	Com	12686C844	30	1,229	Shs	Def	12	
Rainbow Media Group	Com	12686C844	9,381	380,120	Shs	Def	3	3
Cable Design Technologies	Com	126924109	10	750	Shs	Def	2	
Cable Design Technologies	Com	126924109	216	16,169	Shs	Def	12	
Cacheflow Inc	Com	126946102	1	1,000	Shs	Def	12	
Cabot Corp	Com	127055101	354	9,600	Shs	Def	5	
Cabot Corp	Com	127055101	157	4,250	Shs	Def	12	
Cabot Corp Com	Com	127055101	23,415	635,410	Shs	Def	3	6
Cabot Oil & Gas Corp	Com	127097103	223	9,000	Shs	Def	2	
Cabot Oil & Gas Corp A	Com	127097103	11,186	451,774	Shs	Def	6	4
Cabot Microelectronics Corp	Com	12709P103	38	562	Shs	Def	12	
Caci International Inc-Cl A	Com	127190304	200	5,700	Shs	Def	12	
Caci Intl Inc -Cl A	Com	127190304	3,774	107,500	Shs	Def	3	1
Cadbury Schweppes Delaware	Pfd	127207207	70	2,780	Shs	Def	12	
Cadbury Schweppes P L C	ADR	127209302	1,283	46,250	Shs	Def	2	
Cadbury Schweppes P L	Com	127209302	6,743	239,873	Shs	Def	6	2
Cadence Design Systems Inc	Com	127387108	263	11,630	Shs	Def	12	
Cadence Design Systems Inc	Com	127387108	113	5,000	Shs	Def		
Cadence Design Systems Inc	Com	127387108	12,689	561,200	Shs	Def	3	5
Cadmus Communications Co	Com	127587103	528	44,200	Shs	Def	6	
Cal Dive International Inc	Com	127914109	12	500	Shs	Def	12	
Calcasieu Real Estate & Oil Co	Com	128685203	8	1,684	Shs	Def	12	
Calgon Carbon Corp	Com	129603106	7	800	Shs	Def	12	
California First Ntnl Ba	Com	130222102	584	51,700	Shs	Def	6	
California Micro Devices Corp	Com	130439102	1	300	Shs	Def	12	
California Pizza Kitchen Inc	Com	13054D109	79	3,150	Shs	Def	12	
California Water Service Group	Com	130788102	190	7,433	Shs	Def	12	
Callaway Golf Co	Com	131193104	203	10,550	Shs	Def	12	
Callon Pete Co Del	Com	13123X102	5,002	633,288	Shs	Def	6	6
Calpine Corp.	Com	131347106	38	3,000	Shs	Def	2	
Calpine Corporation	Com	131347106	218	17,200	Shs	Def	5	
Calpine Corp Com	Com	131347106	33,605	2,642,170	Shs	Def	6	2,4
Calpine Corp.	Com	131347106	1,979	155,800	Shs	Def	8	
Calpine Corp.	Com	131347106	7	550	Shs	Def	9	
Calpine Corp.	Com	131347106	58,420	4,600,000	Shs	Def	10	4,6
Calpine Corp	Com	131347106	2,685	211,428	Shs	Def	12	
Calpine Corporation	Com	131347106	160	7,900	Shs	Def	15	
Calpine Cap Tr Ii Pfd Conv	Pfd	13134E309	10	300	Shs	Def	12	
Cambridge Bancorp	Com	132152109	6	66	Shs	Def	12	
Camco Finl Corp	Com	132618109	2	122	Shs	Def	2	
Camco Finl Corp	Com	132618109	1,358	101,700	Shs	Def	6	
Camden Natl Corp	Com	133034108	1,050	44,700	Shs	Def	6	
Camden National Corp	Com	133034108	306	13,000	Shs	Def	12	
Camden Property Trust	Com	133131102	2,238	57,350	Shs	Def	9	
Camden Property Trust-Sbi	Com	133131102	4,301	109,946	Shs	Def	12	
***Cameco Corp	Pfd	13321L306	13	500	Shs	Def	12	
Caminus Corp	Com	133766105	3	120	Shs	Def	3	
Campbell Soup Co	Com	134429109	3	100	Shs	Def	6	
Campbell Soup Co	Com	134429109	228	8,510	Shs	Def	12	
Campbell Strategic Allocation	Com	134441104	19	10	Shs	Def	12	
***Canada Life Financial Corp	Com	135113108	23	906	Shs	Def	12	
***Canada Southern Petroleum	Com	135231108	2	400	Shs	Def	12	
***Canadian 88 Energy Corp	Com	13566G509	6	4,000	Shs	Def	12	
Canadian National Railroad	Com	136375102	50	1,000	Shs	Def	2	
***Canadian National Railway	Com	136375102	399	7,985	Shs	Def	12	
Canadian National Railway Co	Com	136375102	23,976	479,900	Shs	Def	3	4
***Canadian Pacific Railway	Com	13645T100	28	1,287	Shs	Def	12	
Candela Corp	Com	136907102	652	119,600	Shs	Def	6	1
Cannondale Corp	Com	137798104	4	900	Shs	Def	12	
Canon Inc. - Spon Adr	ADR	138006309	1,173	31,575	Shs	Def	2	
Canon Inc Adr	Com	138006309	2,200	59,850	Shs	Def	6	

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

Canyon Resources Corp	Com	138869300	4	2,500	Shs	Def	12	
Capactive Deionization Tech	Com	139161103	7	20,000	Shs	Def	5	
Capital Automotive Reit-Sbi	Com	139733109	46	2,000	Shs	Def	12	
Capital Corp Of The West	Com	140065103	413	21,735	Shs	Def	6	
Capital Crossing Bk	Com	140071101	1,658	74,700	Shs	Def	6	
Capital Crossing Bank	Com	140071101	11	500	Shs	Def	12	
Capital One Financial Corp.	Com	14040H105	77	1,200	Shs	Def	2	
Capital One Financial Inc	Com	14040H105	268	4,200	Shs	Def	5	
Capital One Financial Corp	Com	14040H105	1,246	19,522	Shs	Def	11	
Capital One Financial Corp	Com	14040H105	5,708	89,401	Shs	Def	12	
Capitol Bancorp Ltd	Com	14056D105	1,902	115,700	Shs	Def	6	1
Capstone Turbine Corp	Com	14067D102	111	34,021	Shs	Def	12	
Capstead Mtg Corp	Com	14067E506	40	2,060	Shs	Def	12	
Captaris Inc	Com	14071N104	5	1,500	Shs	Def	12	
Caraco Pharmaceutical	Com	14075T107	7	2,000	Shs	Def	12	
Caraustar Industries Inc	Com	140909102	19	1,800	Shs	Def	12	
Cardiac Science Inc New	Com	141410209	374	124,615	Shs	Def	12	
Cardinal Financial Corp	Com	14149F109	2	500	Shs	Def	12	
Cardinal Health Inc.	Com	14149Y108	1,945	27,443	Shs	Def	2	
Cardinal Health	Com	14149Y108	61	863	Shs	Def	4	
Cardinal Health Inc Com	Com	14149Y108	220	3,100	Shs	Def	5	
Cardinal Health Inc	Com	14149Y108	8	117	Shs	Def	6	
Cardinal Health Inc.	Com	14149Y108	72	1,012	Shs	Def	7	
Cardinal Health Inc	Com	14149Y108	251	3,544	Shs	Def	11	
Cardinal Health Inc	Com	14149Y108	3,817	53,840	Shs	Def	12	
Cardinal Health Inc.	Com	14149Y108	4,019	56,700	Shs	Def	3	
Cardiodynamics International	Com	141597104	4	1,000	Shs	Def	12	
Cardiogenesis Corp	Com	14159W109	1	1,000	Shs	Def	12	
Career Education Corp	Com	141665109	380	9,605	Shs	Def	12	
Careadvantage Inc New	Com	14166N209	33	166,667	Shs	Def	12	
Restricted Carecentric	Com	14166Y106	7	9,300	Shs	Def	6	
Caremark Rx, Inc.	Com	141705103	3,845	197,200	Shs	Def	8	
Caremark Rx, Inc.	Com	141705103	115,050	5,900,000	Shs	Def	10	5,9
Caremark Rx Inc	Com	141705103	666	34,151	Shs	Def	12	
Carlisle Companies Inc	Com	142339100	9	200	Shs	Def	12	
Carnegie International Corp	Com	143500106	1	27,000	Shs	Def	12	
Carnival Corp.	Com	143658102	1,012	31,000	Shs	Def	1	
Carnival Corp.	Com	143658102	13	400	Shs	Def	2	
Carnival	Com	143658102	15	450	Shs	Def	4	
Carnival Corporation	Com	143658102	1,753	53,700	Shs	Def	5	
Carnival Cruise Line	Com	143658102	16,260	499,542	Shs	Def	6	4
***Carnival Corp-Cl A	Com	143658102	7,133	218,455	Shs	Def	12	
Carnival Corp.	Com	143658102	104	2,000	Shs	Def	15	
Carriage Svcs Inc	Com	143905107	1,567	310,200	Shs	Def	6	2
Carolina Power & Light Co	Pfd	144141306	60	825	Shs	Def	12	
Carpenter Technology Corp	Com	144285103	132	4,550	Shs	Def	12	
Carramerica Realty Corp	Com	144418100	3,033	96,568	Shs	Def	12	
Carramerica Realty Corp	Pfd	144418209	358	14,370	Shs	Def	12	
Carramerica Realty Corp-Dep	Pfd	144418407	318	12,952	Shs	Def	12	
Carramerica Realty Corp-Dep	Pfd	144418506	5	200	Shs	Def	12	
Carreker Corporation	Com	144433109	22	2,500	Shs	Def	12	
Carrier Access Corp.	Com	144460102	1	425	Shs	Def	2	
Carrizo Oil & Co Inc	Com	144577103	547	98,500	Shs	Def	6	
Carrollton Bancorp-Md	Com	145282109	46	3,700	Shs	Def	12	
Cascade Bancorp	Com	147154108	2,551	138,250	Shs	Def	7	1
Cascade Corp Com	Com	147195101	8,422	594,398	Shs	Def	6	5
Cash America International Inc	Com	14754D100	2	250	Shs	Def	12	
Cass Information Sys Inc	Com	14808P109	136	5,400	Shs	Def	6	
A M Castle & Co	Com	148411101	7	667	Shs	Def	12	
Castle Convertible Fund Inc	Cl End Fd	148443104	11	450	Shs	Def	12	
Catalina Marketing	Com	148867104	40	1,100	Shs	Def	2	
Catalina Marketing Corporation	Com	148867104	22	590	Shs	Def	7	

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

Catalina Marketing Corp	Com	148867104	29	800 Shs	Def	12	
Catapult Communications Corp	Com	149016107	148	5,880 Shs	Def	12	
Catapult Communications Corp	Com	149016107	1,483	58,765 Shs	Def	3	
Caterpillar Inc.	Com	149123101	102	1,800 Shs	Def	2	
Caterpillar Inc	Com	149123101	16,400	288,480 Shs	Def	6	2
Caterpillar Inc.	Com	149123101	515	9,050 Shs	Def	9	
Caterpillar Inc	Com	149123101	2,232	39,255 Shs	Def	12	
Caterpillar Inc.	Com	149123101	4,801	53,000 Shs	Def	15	
Cato Corp New	Com	149205106	7,996	358,900 Shs	Def	6	3
Cedar Fair, L.P. Dep Rec	Com	150185106	54	2,267 Shs	Def	2	
Cedar Fair, L.P. Dep Rec	Com	150185106	279	11,718 Shs	Def	12	
Cell Genesys, Inc.	Com	150921104	1,719	101,400 Shs	Def	8	
Cell Genesys, Inc.	Com	150921104	35,595	2,100,000 Shs	Def	10	2,1
Cell Genesys Inc	Com	150921104	10,076	594,442 Shs	Def	12	
Cellstar Corp	Com	150925204	10	2,898 Shs	Def	12	
Cell Therapeutics Inc New	Com	150934107	6	250 Shs	Def	12	
Celestica Inc Sub Vtg Shs	Com	15101Q108	3	83 Shs	Def	6	
***Celestica Inc	Com	15101Q108	92	2,550 Shs	Def	12	
Celestica Inc	Com	15101Q108	225	6,200 Shs	Def	3	
Celgene Corp	Com	151020104	24	960 Shs	Def	12	
Cell Pathways Inc - New	Com	15114R101	1	284 Shs	Def	12	
Celsion Corp	Com	15117N107	8	11,000 Shs	Def	12	
Cemex Sa Adr Wts Exp 12/21	ADR	151290863	169	41,229 Shs	Def	3	
Cemex Sa Spon Adr 5 Ord	ADR	151290889	11,701	396,098 Shs	Def	3	3
Cendant Corp.	Com	151313103	30	1,586 Shs	Def	2	
Cendant	Com	151313103	8,123	423,080 Shs	Def	4	4
Cendant Corp Com	Com	151313103	351	18,297 Shs	Def	5	
Cendant Corp	Com	151313103	4,181	217,780 Shs	Def	6	2
Cendant Corp	Com	151313103	337	17,540 Shs	Def	11	
Cendant Corp	Com	151313103	3,637	189,445 Shs	Def	12	
Cendant Corp.	Com	151313103	61	2,000 Shs	Def	15	
Cendant	Com	151313103	247	12,900 Shs	Def		
Centennial Bancorp	Com	15133T104	1,233	154,567 Shs	Def	6	1
Centene Corp	Com	15135B101	218	9,500 Shs	Def	3	
Center Tr Inc	Com	151845104	1	180 Shs	Def	12	
Centerpoint Properties Corp.	Com	151895109	54	1,000 Shs	Def	2	
Centerpoint Properties Trust	Com	151895109	14	250 Shs	Def	12	
Centerpoint Properties Trust	Pfd	151895208	30	1,200 Shs	Def	12	
Centex Corp	Com	152312104	918	17,680 Shs	Def	12	
Centillum Communications Inc	Com	152319109	2	200 Shs	Def	12	
Centex Construction Prod	Com	15231R109	7,320	184,000 Shs	Def	6	1
Centex Construction Products	Com	15231R109	12	300 Shs	Def	12	
Centra Software Inc Com	Com	15234X103	4	750 Shs	Def	12	
Central European Distr Corp	Com	153435102	1	100 Shs	Def	12	
Central European Eq Fd Inc	Com	153436100	2	166 Shs	Def	6	
***Central Fund Of Canada Ltd	Com	153501101	139	35,600 Shs	Def	12	
Central Garden & Pet Co	Com	153527106	2,354	223,800 Shs	Def	6	2
Central Illinois Light Co	Pfd	153645205	58	860 Shs	Def	12	
Central Parking Corp	Com	154785109	117	5,085 Shs	Def	12	
Central Parking Fin Tr 5.25%	Pfd	154787303	68	4,100 Shs	Def	12	
Central Securities Corp	Com	155123102	82	3,200 Shs	Def	12	
Central Vermont Pub Svc	Com	155771108	21	1,200 Shs	Def	2	
Century Alum Co Com	Com	156431108	8,365	523,832 Shs	Def	6	5
Century Bancorp Inc	Com	156432106	109	4,700 Shs	Def	6	
Century Business Services Inc	Com	156490104	3	1,000 Shs	Def	12	
Century Properties Fund Xvi	Com	156665606	1	20 Shs	Def	12	
Centurytel Inc	Com	156700106	5,679	167,027 Shs	Def	6	1
Centurytel Inc	Com	156700106	3,080	90,600 Shs	Def	12	
Centurytel Inc	Com	156700106	307	9,200 Shs	Def		
Centurytel Inc	Com	156700106	3,176	93,400 Shs	Def	3	
Cephalon Inc	Com	156708109	6	100 Shs	Def	12	
Ceres Group Inc	Com	156772105	2,040	448,300 Shs	Def	6	4

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

Ceridian Corporation	Com	156779100	11	500 Shs	Def	2	
Ceridian Corp New	Com	156779100	78	3,538 Shs	Def	6	
Ceridian Corporation	Com	156779100	2,132	96,700 Shs	Def	8	
Ceridian Corporation	Com	156779100	66,150	3,000,000 Shs	Def	10	3,0
Ceridian Corp	Com	156779100	397	18,012 Shs	Def	12	
Ceridian Corp.	Com	156779100	119	3,400 Shs	Def	15	
Ceridian Corporation	Com	156779100	4,642	210,500 Shs	Def	3	1
Cerner Corp.	Com	156782104	191	4,000 Shs	Def	2	
Cerner Corp	Com	156782104	57	1,190 Shs	Def	12	
Certegy Inc.	Com	156880106	2,235	56,300 Shs	Def	1	
Certegy Inc	Com	156880106	692	17,426 Shs	Def	12	
Cerus Corporation	Com	157085101	13	250 Shs	Def	2	
Cerus Corp	Com	157085101	32	600 Shs	Def	12	
Chadmoore Wireless Group Inc	Com	157259102	11	25,000 Shs	Def	12	
Chalone Wine Group Ltd	Com	157639105	7	717 Shs	Def	12	
Champion Enterprises Inc	Com	158496109	3	400 Shs	Def	12	
Champion Enterprises Inc	Com	158496109	53	6,600 Shs	Def	3	
Championship Auto Racing	Com	158711101	2	150 Shs	Def	12	
Channell Coml Corp	Com	159186105	556	100,300 Shs	Def	6	
Charles & Colvard Ltd	Com	159765106	9	2,000 Shs	Def	12	
Charles River Associates	Com	159852102	151	10,000 Shs	Def	6	
Charles River Laboratories	Com	159864107	8,961	289,050 Shs	Def	3	2
Charter One Financial Inc.	Com	160903100	14,380	460,601 Shs	Def	2	4
Charter One	Com	160903100	12,238	391,982 Shs	Def	4	3
Charter One Finl Inc	Com	160903100	3,447	110,429 Shs	Def	5	
Charter One Fincl	Com	160903100	24	771 Shs	Def	6	
Charter One Financial Inc	Com	160903100	372	11,922 Shs	Def	11	
Charter One Financial Inc	Com	160903100	2,213	70,872 Shs	Def	12	
Charter Municipal Mortgage	Com	160908109	1,004	63,600 Shs	Def	12	
Charter Comm Class A	Com	16117M107	6	500 Shs	Def	6	
Charter Communications Inc Del	Com	16117M107	416	36,843 Shs	Def	12	
Chartwell Divid & Income Fd	Com	16139P104	60	5,235 Shs	Def	12	
Chase Capital V-7.03% Capital	Pfd	161479209	10	392 Shs	Def	12	
Chase Capital Vii 7% Cap Secs	Pfd	16147M200	26	1,034 Shs	Def	12	
Chase Capital Iv-7.34% Capital	Pfd	16147N208	40	1,600 Shs	Def	12	
Chase Capital Viii 8.25%	Pfd	16147R209	63	2,300 Shs	Def	12	
Chase Inds Inc	Com	161568100	2,466	219,200 Shs	Def	6	2
Chateau Communities Inc.	Com	161726104	17,790	619,212 Shs	Def	2	6
Chateau Communities Inc	Com	161726104	263	9,170 Shs	Def	12	
Chattem Inc	Com	162456107	305	13,000 Shs	Def	6	
Checkers Drive-In Restaurants	Com	162809305	1	83 Shs	Def	12	
Checkfree Corp New	Com	162813109	3	180 Shs	Def	6	
Checkfree Corp	Com	162813109	325	21,190 Shs	Def	12	
Checkpoint Systems Inc	Com	162825103	1,294	81,155 Shs	Def	12	
Checkpoint Sys Inc	Com Nasd IndCom	162825103	6,962	436,510 Shs	Def	3	4
Cheesecake Factory Inc	Com	163072101	654	17,728 Shs	Def	12	
Chemed Corp.	Com	163596109	20	540 Shs	Def	2	
Chemed Corp	Com	163596109	15	400 Shs	Def	12	
Chemical Financial Corp	Com	163731102	508	16,959 Shs	Def	12	
Cheniere Energy Inc	Com	16411R208	1	625 Shs	Def	12	
Cherokee Inc Del New	Com	16444H102	1,483	98,100 Shs	Def	6	
Chesapeake Corp	Com	165159104	574	21,137 Shs	Def	12	
Chesapeake Corp	Com	165159104	1,290	47,500 Shs	Def	3	
Chesapeake Energy Corp	Com	165167107	23,382	3,020,900 Shs	Def	6	2,9
Chesapeake Energy Corp	Com	165167107	644	83,260 Shs	Def	12	
Chesapeake Financial Shares	Com	16517A109	9	432 Shs	Def	12	
Cheung Kong Hong Kong	ADR	166744201	523	58,488 Shs	Def	2	
Chevrontexaco Corp.	Com	166764100	2,022	22,403 Shs	Def	1	
Chevrontexaco Corp	Com	166764100	24,597	272,487 Shs	Def	2	2
Chevron Texaco	Com	166764100	15	165 Shs	Def	4	
Chevrontexaco Corp	Com	166764100	7,991	88,520 Shs	Def	5	
Chevrontexaco Corp	Com	166764100	23,636	261,838 Shs	Def	6	2

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

Chevrontexaco Corp	Com	166764100	1,940	21,496	Shs	Def	7
Chevrontexaco Corp.	Com	166764100	3,002	33,469	Shs	Def	9
Chevrontexaco Corp	Com	166764100	1,092	12,092	Shs	Def	11
Chevrontexaco Corp	Com	166764100	20,496	227,052	Shs	Def	12
Chevrontexaco Corp.	Com	166764100	627	4,359	Shs	Def	15
Chevrontexaco Corporation	Com	166764100	36,319	402,333	Shs	Def	3
Chevy Chase Savings Bank fsb	Pfd	166784207	16	600	Shs	Def	12
Chevy Chase Preferred Capital	Pfd	16678M207	182	3,240	Shs	Def	12
Chicago Rivet & Mach Co	Com	168088102	123	4,300	Shs	Def	6
Chico'S Fas Inc.	Com	168615102	51	1,500	Shs	Def	2
Chicos Fas Inc	Com	168615102	144	4,275	Shs	Def	12
Chile Fund Inc	Cl End Fd	168834109	3	391	Shs	Def	12
Chiles Offshore Inc	Com	16888M104	3,125	135,850	Shs	Def	7
Childrens Place Retail Stores	Com	168905107	182	5,500	Shs	Def	3
Childrens Place Retail Stores	Com	168905107	94	2,850	Shs	Def	12
China Mobile Hk Ltd - Sp Adr	ADR	16941M109	3,708	240,000	Shs	Def	3
China Unicom -Adr	ADR	16945R104	4,224	440,000	Shs	Def	3
Chippac Inc	Com	169657103	115	11,700	Shs	Def	3
Chippac Inc Cl A	Com	169657103	106	10,800	Shs	Def	5
Choice Hotels Intl Inc.	Com	169905106	33	1,350	Shs	Def	2
Choice Hotels Intl Inc	Com	169905106	198	8,205	Shs	Def	3
Choice Hotels International	Com	169905106	81	3,364	Shs	Def	12
Wts Chiquita Brands Intl Inc	Wts	170032114	36	6,353	Shs	Def	12
Chiquita Brands \$3.75 Ser B	PFD	170032502	11	1,300	Shs	Def	2
Chiquita Brands International	Pfd	170032502	29	3,400	Shs	Def	12
Chiquita Brands Intl New	Com	170032809	2	124	Shs	Def	2
Chiquita Brands Intl Inc	Com	170032809	11	692	Shs	Def	12
Chiron Corp.Del	Com	170040109	1	16	Shs	Def	2
Chiron Corp Com Nasd Indl	Com	170040109	2,786	60,700	Shs	Def	3
Chiron	Com	170040109	31	675	Shs	Def	4
Chiron Corp	Com	170040109	308	6,702	Shs	Def	12
Chittenden Corp	Com	170228100	12	400	Shs	Def	12
Choicecare Inc.	Com	170383103	2	208	Shs	Def	2
Choicepoint Inc	Com	170388102	104	1,810	Shs	Def	12
Chordiant Software Inc Com	Com	170404107	1	180	Shs	Def	12
Christopher & Banks Corp	Com	171046105	5	150	Shs	Def	12
Chromcraft Revington Inc	Com	171117104	1,947	152,700	Shs	Def	6
Chromavision Medical Systems	Com	17111P104	42	8,640	Shs	Def	12
Chubb Corp.	Com	171232101	651	8,900	Shs	Def	1
Chubb Corp.	Com	171232101	2,825	38,651	Shs	Def	2
Chubb	Com	171232101	19	260	Shs	Def	4
Chubb Corp Com	Com	171232101	709	9,695	Shs	Def	5
Chubb Corp	Com	171232101	780	10,638	Shs	Def	6
Chubb Corp.	Com	171232101	146	2,000	Shs	Def	7
Chubb Corp.	Com	171232101	146	2,000	Shs	Def	9
Chubb Corp	Com	171232101	2,921	39,960	Shs	Def	12
Church & Dwight Co Inc	Com	171340102	177	6,000	Shs	Def	12
Churchill Downs Inc	Com	171484108	4	100	Shs	Def	12
Ciber Inc Com	Com	17163B102	671	73,300	Shs	Def	3
Ciber Inc	Com	17163B102	213	23,262	Shs	Def	12
Ciena Corp	Com	171779101	156	17,285	Shs	Def	6
Ciena Corp	Com	171779101	465	51,617	Shs	Def	12
Cima Labs Inc	Com	171796105	13	475	Shs	Def	12
Cigna Investment Securities	Cl End Fd	17179X106	29	1,775	Shs	Def	12
Cincinnati Financial Corp.	Com	172062101	19,947	456,860	Shs	Def	2
Cincinnati Finl Corp	Com	172062101	3	80	Shs	Def	6
Cincinnati Financial Corp	Com	172062101	326	7,459	Shs	Def	11
Cincinnati Financial Corp	Com	172062101	2,228	51,027	Shs	Def	12
Cincinnati Gas & Elec	PFD	172070831	5	200	Shs	Def	2
Cincinnati Gas & Electric Co	Com	172070831	5	200	Shs	Def	12
Cinergy Corp.	Com	172474108	1,474	41,226	Shs	Def	2
Cinergy Corp	Com	172474108	27,946	781,700	Shs	Def	3

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

Cinergy Corporation	Com	172474108	5	141 Shs	Def	6	
Cinergy Corp	Com	172474108	1,418	39,671 Shs	Def	12	
Cinergy Corp	Com	172474108	5,337	150,000 Shs	Def	13	1
Cinergy Corp	Pfd	172474207	23	400 Shs	Def	12	
Circuit City Stores Inc.	Com	172737108	9,922	550,000 Shs	Def	10	5
Circuit City Stores Inc	Com	172737108	7,041	390,314 Shs	Def	12	
Circuit City Stores Inc.	Com	172737108	361	20,000 Shs	Def		
Circuit City Stores Inc	Com	172737306	4,207	162,700 Shs	Def	12	
Circor Intl Inc	Com	17273K109	3	150 Shs	Def	2	
Cirrus Logic	Com	172755100	17	895 Shs	Def	4	
Cirrus Logic Inc	Com	172755100	17	915 Shs	Def	12	
Cisco Systems	Com	17275R102	33,534	1,980,756 Shs	Def	1	4
Cisco Systems Inc.	Com	17275R102	6,684	394,822 Shs	Def	2	3
Cisco Systems	Com	17275R102	26,427	1,560,978 Shs	Def	3	1,5
Cisco Systems	Com	17275R102	10,551	623,225 Shs	Def	4	6
Cisco Systems Inc	Com	17275R102	337	19,901 Shs	Def	5	
Cisco Sys Inc	Com	17275R102	8	464 Shs	Def	6	
Cisco Systems Inc.	Com	17275R102	4,035	238,308 Shs	Def	7	2
Cisco Systems Inc.	Com	17275R102	495	28,274 Shs	Def	9	
Cisco Systems Inc	Com	17275R102	512	30,218 Shs	Def	11	
Cisco Systems Inc	Com	17275R102	18,486	1,091,924 Shs	Def	12	
Cisco Systems Inc.	Com	17275R102	6,369	241,060 Shs	Def	15	2
Cisco Systems Plc	Com	17275R102	467	28,560 Shs	Def		
Cintas Corp.	Com	172908105	28,883	579,289 Shs	Def	2	5
Cintas Corp	Com	172908105	238	4,770 Shs	Def	11	
Cintas Corp	Com	172908105	326	6,531 Shs	Def	12	
Citigroup	Com	172967101	5,562	112,314 Shs	Def	1	
Citigroup Inc.	Com	172967101	24,004	484,731 Shs	Def	2	4
Citigroup Inc	Com	172967101	53,477	1,079,907 Shs	Def	3	1,0
Citigroup	Com	172967101	46	919 Shs	Def	4	
Citigroup Inc	Com	172967101	9,170	185,182 Shs	Def	5	1
Citigroup Inc	Com	172967101	28,244	570,350 Shs	Def	6	5
Citigroup Inc.	Com	172967101	4,959	100,143 Shs	Def	7	1
Citigroup Inc.	Com	172967101	243,237	4,911,893 Shs	Def	8	
Citigroup Inc	Com	172967101	6,858	138,680 Shs	Def	9	
Citigroup Inc.	Com	172967101	452,378	9,135,256 Shs	Def	10	9,1
Citigroup Inc	Com	172967101	3,384	68,339 Shs	Def	11	
Citigroup Inc	Com	172967101	56,452	1,139,977 Shs	Def	12	
Citigroup Inc.	Com	172967101	13,466	173,442 Shs	Def	15	1
Citigroup Inc	Com	172967101	470	9,400 Shs	Def		
Citigroup Inc-Dep Shs-Repstg	Pfd	172967507	15	325 Shs	Def	12	
Citicorp Capital Trust Iii	Pfd	17303U200	9	350 Shs	Def	12	
Citigroup Capital Iv Trust	Pfd	17305J203	56	2,300 Shs	Def	12	
Citigroup Cap Vi 6.875% Tr Pfd	Pfd	17305L208	27	1,100 Shs	Def	12	
Citigroup Capital V 7%	Pfd	17306K209	75	3,067 Shs	Def	12	
Citigroup Capital Vii	Pfd	17306N203	455	18,350 Shs	Def	12	
Citigroup Capital V111	PFD	17306R204	531	21,750 Shs	Def	7	
Citigroup Capital Viii	Pfd	17306R204	37	1,500 Shs	Def	12	
Citizens Bkg Corp.	Com	174420109	40	1,236 Shs	Def	2	
Citizens Bkg Corp Mich	Com	174420109	448	13,800 Shs	Def	6	
Citizens Banking Corp	Com	174420109	12	384 Shs	Def	12	
Citizens Communications	Com	17453B101	214	19,885 Shs	Def	2	
Citizens Communications	Com	17453B101	6	590 Shs	Def	6	
Citizens Communications Co	Com	17453B101	569	52,905 Shs	Def	12	
Citizens Financial Corp-Elkins	Com	17461K101	105	3,500 Shs	Def	12	
Citizens National Bank Of	Com	176000107	43	325 Shs	Def	12	
Citrix Systems Inc.	Com	177376100	43	2,500 Shs	Def	2	
Citrix Systems Inc	Com	177376100	122	7,032 Shs	Def	12	
City Holding Co	Com	177835105	95	6,220 Shs	Def	12	
City Investing Co Liq Tr	Com	177900107	1	500 Shs	Def	2	
City Investing Liquidating	Com	177900107	1	588 Shs	Def	12	
City National Corp.	Com	178566105	1,758	33,425 Shs	Def	7	

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

City National Corp	Com	178566105	46	880 Shs	Def	12
Claire's Stores Inc (Fla)	Com	179584107	25	1,300 Shs	Def	12
Clarcor Inc.	Com	179895107	40	1,248 Shs	Def	2
Clarcor Inc	Com	179895107	1,081	33,766 Shs	Def	12
Clare Inc	Com	18002R100	2	500 Shs	Def	12
Clark (Dick) Productions Inc	Com	181512104	3	200 Shs	Def	12
Clarus Corp.	Com	182707109	8	2,200 Shs	Def	2
Clarus Corp Del	Com	182707109	2	400 Shs	Def	12
Clayton Homes Inc.	Com	184190106	183	10,900 Shs	Def	2
Clayton Homes Inc	Com	184190106	16,690	1,000,778 Shs	Def	6
Clayton Homes Inc	Com	184190106	112	6,657 Shs	Def	12
Clean Harbors Inc	Com	184496107	47	4,000 Shs	Def	3
Clear Channel	Com	184502102	14	277 Shs	Def	2
Clear Channel Communications	ComCom	184502102	165	3,200 Shs	Def	3
Clear Channel Communication	Com	184502102	17	325 Shs	Def	6
Clear Channel Communications	Com	184502102	347	6,758 Shs	Def	12
Clear Channel Communictions	Com	184502102	25	300 Shs	Def	15
Clearone Communications Inc	Com	185060100	16	1,000 Shs	Def	12
Cleveland Cliffs Inc	Com	185896107	40	1,800 Shs	Def	12
Cleveland Elec Illum Co-\$7.40	Pfd	186108205	10	100 Shs	Def	12
Cleveland Elec Illum Co-Adj	Pfd	186108502	10	100 Shs	Def	12
Clorox Co.	Com	189054109	76	1,750 Shs	Def	2
Clorox Company	Com	189054109	9	200 Shs	Def	4
Clorox Co Com	Com	189054109	275	6,300 Shs	Def	5
Clorox Co De	Com	189054109	7	165 Shs	Def	6
Clorox Co.	Com	189054109	426	9,806 Shs	Def	9
Clorox Co	Com	189054109	1,718	39,382 Shs	Def	12
Closure Medical Corp	Com	189093107	24	1,200 Shs	Def	12
***Clublink Corp	Com	18947K202	2	500 Shs	Def	12
Coach Inc	Com	189754104	34	667 Shs	Def	12
Coachmen Industries Inc	Com	189873102	3	200 Shs	Def	12
Rts Coast Federal Litigation	Rts	19034Q110	1	2,700 Shs	Def	12
Coastal Banc Ssb-Pfd Ser A	Pfd	190415208	5	200 Shs	Def	12
Coastal Bancorp Inc	Com	19041P105	2,740	79,200 Shs	Def	6
Coastal Bancorp Inc	Pfd	19041P303	111	4,450 Shs	Def	12
Coastal Finance I-8.375%	Pfd	190463208	88	3,500 Shs	Def	12
Cobalt Corp.	Com	19074W100	521	58,200 Shs	Def	
Cobiz Inc	Com	190897108	1,918	119,500 Shs	Def	7
Cobra Electrs Corp	Com	191042100	776	102,900 Shs	Def	6
Coca Cola Bottling Co Cons	Com	191098102	15	300 Shs	Def	12
Coca Cola Co.	Com	191216100	1,933	36,980 Shs	Def	1
Coca Cola Co.	Com	191216100	10,572	202,290 Shs	Def	2
Coca Cola Co Com	Com	191216100	39,557	756,933 Shs	Def	3
Coca Cola	Com	191216100	1,187	22,720 Shs	Def	4
Coca Cola Co Com	Com	191216100	1,257	24,053 Shs	Def	5
-Cola Co	Com	191216100	2	32 Shs	Def	6
Coca Cola Co.	Com	191216100	225	4,300 Shs	Def	7
Coca Cola Co.	Com	191216100	309	5,902 Shs	Def	9
Coca Cola Co	Com	191216100	739	14,145 Shs	Def	11
Coca Cola Co	Com	191216100	23,984	458,939 Shs	Def	12
Coca Cola Co.	Com	191216100	3,820	45,870 Shs	Def	15
Coca Cola Company	Com	191216100	185	3,550 Shs	Def	
Coca Cola Enterprises In	Com	191219104	3	150 Shs	Def	6
Coca Cola Enterprises Inc	Com	191219104	543	28,927 Shs	Def	12
Coddle Creek Financial Corp	Com	191891100	9	300 Shs	Def	12
Coeur D Alene Mines Corp	Com	192108108	22	15,000 Shs	Def	
Cogent Communications Group	Com	19239V104	6	2,000 Shs	Def	12
Cognex Corp	Com	192422103	12	400 Shs	Def	12
Cognitronics Corp	Com	192432102	252	70,100 Shs	Def	6
***Cognos Inc	Com	19244C109	8	300 Shs	Def	12
Coherent Inc	Com	192479103	45	1,325 Shs	Def	12
Cohen & Steers Quality Income	Com	19247L106	806	53,600 Shs	Def	12

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

Cohen & Steers Total Return	Cl End Fd	19247R103	395	26,497	Shs	Def	12
Cohen & Steers Advantage	Com	19247W102	1,599	103,564	Shs	Def	12
Cohu Inc	Com	192576106	13	450	Shs	Def	12
Coinstar Inc	Com	19259P300	17	500	Shs	Def	2
Coinstar Inc	Com	19259P300	71	2,100	Shs	Def	12
Cold Metal Products Inc	Com	192861102	1	1,000	Shs	Def	12
Cole National Corp New-Cl A	Com	193290103	17	900	Shs	Def	12
Cole Kenneth Prodtns Inc	Com	193294105	2,928	145,900	Shs	Def	6
Colgate-Palmolive Co.	Com	194162103	21,736	380,325	Shs	Def	1
Colgate-Palmolive Co.	Com	194162103	6,733	117,821	Shs	Def	2
Colgate Palmolive Co Com	Com	194162103	12,168	212,908	Shs	Def	3
Colgate Palmolive	Com	194162103	59	1,036	Shs	Def	4
Colgate Palmolive Co Com	Com	194162103	460	8,050	Shs	Def	5
Colgate-Palmolive Co.	Com	194162103	8,441	147,700	Shs	Def	7
Colgate Palmolive Co	Com	194162103	1,676	29,318	Shs	Def	11
Colgate Palmolive Co	Com	194162103	6,382	111,667	Shs	Def	12
Colgate Palmolive	Com	194162103	118	1,300	Shs	Def	15
Collagenex Pharmaceuticals Inc	Com	19419B100	6	500	Shs	Def	12
Collins Inds Inc	Com	194858106	303	75,800	Shs	Def	6
Colonial Bancgroup Inc	Com	195493309	3,714	248,930	Shs	Def	6
Colonial Bancgroup Inc	Com	195493309	42	2,800	Shs	Def	12
Colonial Cap Trust Iii	Pfd	19560P205	125	5,000	Shs	Def	12
Colonial High Income Municipal	Cl End Fd	195743109	38	5,897	Shs	Def	12
Colonial Intermarket Income	Cl End Fd	195762109	48	5,700	Shs	Def	12
Colonial Intermediate High	Cl End Fd	195763107	100	27,500	Shs	Def	12
Colonial Investment Grade	Cl End Fd	195768106	56	5,600	Shs	Def	12
Colonial Municipal Income	Cl End Fd	195799101	26	4,696	Shs	Def	12
Colonial Properties Trust	Com	195872106	131	3,800	Shs	Def	3
Colonial Properties T	Com	195872106	2,507	72,712	Shs	Def	6
Colonial Properties Trust	Com	195872106	337	9,800	Shs	Def	9
Colonial Properties Trust	Com	195872106	656	19,040	Shs	Def	12
Colonial Properties Trust	Pfd	195872205	112	4,482	Shs	Def	12
Colonial Properties Tr 9.25%	Pfd	195872304	116	4,500	Shs	Def	12
Colorado Medtech Inc	Com	19652U104	1	250	Shs	Def	12
Columbia Bancorp	Com	197227101	1,997	114,100	Shs	Def	7
Columbia Bancorp-Md	Com	197227101	1,293	73,870	Shs	Def	12
Columbia Bancorp Ore	Com	197231103	112	10,000	Shs	Def	6
Columbia Bkg Sys Inc	Com	197236102	1,510	113,500	Shs	Def	6
Columbia Laboratories Inc	Com	197779101	29	5,850	Shs	Def	12
Columbus Mckinnon Corp N	Com	199333105	1,233	96,300	Shs	Def	6
Columbus Southern Power Co	Com	199575812	61	2,400	Shs	Def	12
Comfort Sys Usa Inc	Com	199908104	1,122	271,700	Shs	Def	6
Comfort Systems Usa Inc	Com	199908104	46	11,100	Shs	Def	12
Comcast Corp. Class A	Com	200300101	77	2,300	Shs	Def	2
Comcast Corp-Cl A	Com	200300101	263	7,875	Shs	Def	12
Comcast Corp. Cl A Spl	CL A	200300200	509	16,000	Shs	Def	1
Comcast Corp. Class A	Com	200300200	182	5,724	Shs	Def	2
Comcast Corp Special Cl A	Com	200300200	3,605	113,350	Shs	Def	3
Comcast Corp Special Cl A	CL A	200300200	23	730	Shs	Def	4
Comcast Spl A	Com	200300200	3	114	Shs	Def	6
Comcast Corp. Class A Special	Com	200300200	2,875	90,415	Shs	Def	7
Comcast Corp-Special Cl A	Com	200300200	6,651	209,148	Shs	Def	12
Comcast Corp.	CL A	200300200	106	2,100	Shs	Def	15
Comed Financing I-8.48% Trust	Pfd	20033V209	345	13,775	Shs	Def	12
Comerica Inc.	Com	200340107	154	2,458	Shs	Def	2
Comerica Inc	Com	200340107	4,564	72,950	Shs	Def	6
Comerica Inc.	Com	200340107	751	12,000	Shs	Def	7
Comerica Inc	Com	200340107	164	2,623	Shs	Def	12
Comerica Cp Tr I	Pfd	20034Y202	167	6,750	Shs	Def	12
Commerce Bancshares Inc.	Com	200525103	6,244	141,214	Shs	Def	7
Commerce Bancshares Inc	Com	200525103	33	750	Shs	Def	12
Commerce Group Inc Mass	Com	200641108	25,612	661,800	Shs	Def	6



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

Commerce Group Inc-Mass	Com	200641108	6	150 Shs	Def	12	
Commerce One Inc	Com	200693109	68	43,342 Shs	Def	12	
Commercefist Bancorp Inc	Com	200845105	23	2,500 Shs	Def	12	
Commercial Federal Corporation	CoComasd	201647104	14,477	538,180 Shs	Def	3	4
Commercial Federal Co	Com	201647104	21,326	792,807 Shs	Def	6	7
Commercial Federal Corp	Com	201647104	4	150 Shs	Def	12	
Commercial Metals Co	Com	201723103	9,870	235,000 Shs	Def	6	2
Commercial Net Lease	Com	202218103	8	600 Shs	Def	2	
Commercial Net Lease Realty	Com	202218103	2,183	156,340 Shs	Def	12	
Commercial Net Lease Rlty Inc	Pfd	202218111	185	7,537 Shs	Def	12	
Commonwealth Federal Savings B	CL B	20268X102	26	1,038 Shs	Def	4	
Commonwealth Bancorp Inc	Com	20268X102	94	3,800 Shs	Def	6	
Commonwealth Tel	Com	203349105	13,979	365,461 Shs	Def	4	3
Commonwealth Telephone	Com	203349105	1,668	43,595 Shs	Def	12	
Commonwealth Telephone	Com	203349105	241	6,300 Shs	Def	3	
Commonwealth Telephone	Com	203349204	22	512 Shs	Def	4	
Commscope Inc	Com	203372107	1,089	62,565 Shs	Def	12	
Communication Intelligence	Com	20338K106	8	7,350 Shs	Def	12	
Community Bank Of Northern	Com	203566104	18	1,614 Shs	Def	12	
Community Bk Sys Inc	Com	203607106	12,771	424,380 Shs	Def	6	4
Community Banks Inc	Com	203628102	20	716 Shs	Def	12	
Community Capital Corp-S.C.	Com	20363C102	6	500 Shs	Def	12	
Community First	Com	20366D107	14	1,250 Shs	Def	12	
Community Investors Bancorp	Com	203719109	351	33,750 Shs	Def	12	
Compare Generiks Inc	Com	203904107	1	1,925 Shs	Def	12	
Community Tr Bancorp Inc	Com	204149108	2,056	80,200 Shs	Def	6	
Companahia Vale Do Rio Doce	ADR	204412100	55	2,000 Shs	Def		
Cia Vale Do Rio Doce-Adr Wi	ADR	204412209	4,656	170,000 Shs	Def	3	1
Comp Paranaense Energ	ADR	20441B407	8,986	1,152,000 Shs	Def	3	1,1
Compaq Computer Corp.	Com	204493100	26	2,472 Shs	Def	2	
Compaq Computer Corp Com	Com	204493100	428	40,950 Shs	Def	5	
Compaq Computer Corp	Com	204493100	2,444	233,900 Shs	Def	6	2
Compaq Computer Corp.	Com	204493100	339	32,580 Shs	Def	9	
Compaq Computer Corp	Com	204493100	3,951	378,065 Shs	Def	12	
Compaq Computer Corp.	Com	204493100	243	19,800 Shs	Def	15	
Compaq Computer Corp Com	Com	204493100	4,916	470,400 Shs	Def	3	4
Compass Bancshares Inc	Com	20449H109	8	270 Shs	Def	6	
Compass Bancshares Inc	Com	20449H109	1,489	48,248 Shs	Def	12	
Compass Capital Iii 7.35%	Pfd	20450A209	119	4,750 Shs	Def	12	
Complete Business Solutions	Com	20452F107	38	5,000 Shs	Def		
Compucom Sys Inc	Com	204780100	1,827	565,500 Shs	Def	6	5
Compucom Systems Inc	Com	204780100	1	300 Shs	Def	12	
Compucredit Corp	Com	20478N100	3,239	566,190 Shs	Def	6	5
Computer Associates Intl Inc	Com	204912109	819	37,437 Shs	Def	4	
Computer Assoc Intl I	Com	204912109	22,525	1,029,836 Shs	Def	6	9
Computer Associates Intl Inc	Com	204912109	8	350 Shs	Def	7	
Computer Associates Intl Inc	Com	204912109	3,835	175,213 Shs	Def	12	
Computer Associates Intl Inc.	Com	204912109	35	1,000 Shs	Def	15	
Computer Assoc Intl Inc Com	Com	204912109	5,907	269,836 Shs	Def	3	2
Computer Network Technology	Com	204925101	1	100 Shs	Def	12	
Computer Sciences Corp.	Com	205363104	27,678	545,372 Shs	Def	1	1
Computer Sciences Corp	Com	205363104	310	6,100 Shs	Def	5	
Computer Sciences Cp	Com	205363104	5	93 Shs	Def	6	
Computer Sciences Corp	Com	205363104	1,123	22,127 Shs	Def	12	
Computer Sciences Corp.	Com	205363104	5,257	65,000 Shs	Def	15	
Computone Corp New	Com	20562D208	91	125,922 Shs	Def	12	
Compuware Corp	Com	205638109	264	20,450 Shs	Def	12	
Compuware Corp.	Com	205638109	144	7,000 Shs	Def	15	
Compuware Corp	Com	205638109	35,925	2,782,700 Shs	Def	3	2,6
Comp International Inc	Com	20563P101	1,183	95,000 Shs	Def	6	
Comstock Res Inc	Com	205768203	3,177	415,800 Shs	Def	6	4
Comstock Resources Inc New	Com	205768203	8	1,000 Shs	Def	12	

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

Comverse Technology Inc	Com	205862402	5	380	Shs	Def	6	
Comverse Technology Inc.	Com	205862402	58,795	4,640,528	Shs	Def	8	
Comverse Technology Inc.	Com	205862402	106,934	8,439,900	Shs	Def	10	8,4
Comverse Technology Inc New	Com	205862402	1,379	108,828	Shs	Def	12	
Comverse Technology Inc.	Com	205862402	24	1,200	Shs	Def	15	
Conagra Inc.	Com	205887102	334	13,793	Shs	Def	2	
Conagra Foods Inc	Com	205887102	1,206	49,725	Shs	Def	5	
Conagra Inc	Com	205887102	7,850	322,486	Shs	Def	6	2
Conagra Inc.	Com	205887102	146	6,000	Shs	Def	7	
Conagra Inc.	Com	205887102	905	37,385	Shs	Def	9	
Conagra Foods Inc	Com	205887102	2,153	88,796	Shs	Def	12	
Conagra Inc.	Com	205887102	4,100	106,100	Shs	Def	15	1
Conagra Capital Lc-Adj Rate	Pfd	20588V307	72	3,400	Shs	Def	12	
Concord Camera Corp	Com	206156101	9	1,000	Shs	Def	12	
Concord Efs Inc.	Com	206197105	7	200	Shs	Def	2	
Concord Efs Inc.	Com	206197105	14,335	431,125	Shs	Def	7	4
Concord Efs Inc	Com	206197105	803	24,141	Shs	Def	12	
Concorde Career Colleges Inc	Com	20651H201	23	3,000	Shs	Def	12	
Concur Technologies Inc	Com	206708109	3	1,000	Shs	Def	12	
Concurrent Computer Corp New	Com	206710204	1	100	Shs	Def	12	
Conectiv Inc.	Com	206829103	44	1,750	Shs	Def	2	
Conectiv Inc	Com	206829103	265	10,628	Shs	Def	12	
Conectiv Inc.- Cl A	Com	206829202	6	275	Shs	Def	2	
Conectiv Inc-Cl A	Com	206829202	13	586	Shs	Def	12	
Conestoga Enterprises Inc	Com	207015108	18	600	Shs	Def	12	
Conexant Systems Inc.	Com	207142100	15	1,224	Shs	Def	2	
Conexant Sys Inc Com	Com	207142100	169	14,000	Shs	Def	5	
Conexant Systems Inc	Com	207142100	212	17,633	Shs	Def	12	
Conmed Corp	Com	207410101	2,265	90,605	Shs	Def	3	
Connecticut Light & Power Co	Pfd	207597303	49	1,900	Shs	Def	12	
Connecticut Light & Power Co	Pfd	207597501	37	1,400	Shs	Def	12	
Connecticut Light & Power Co	Pfd	207597600	37	1,300	Shs	Def	12	
Connecticut Light & Power Co	Pfd	207597709	12	291	Shs	Def	12	
Connecticut Water Service Inc	Com	207797101	12	450	Shs	Def	12	
Conoco Inc	Com	208251405	318	10,784	Shs	Def	9	
Conoco Inc	Com	208251504	93	3,180	Shs	Def	2	
Conoco	Com	208251504	12	400	Shs	Def	4	
Conoco Inc	Com	208251504	672	23,035	Shs	Def	5	
Conoco Inc Com	Com	208251504	27,758	950,094	Shs	Def	6	9
Conoco Inc	Com	208251504	754	25,840	Shs	Def	12	
Conolog Corp	Com	208254706	2	3,600	Shs	Def	12	
Conseco	Com	208464107	6	1,600	Shs	Def	4	
Conseco Co Inc	Com	208464107	65	17,876	Shs	Def	5	
Conseco Inc	Com	208464107	91	25,000	Shs	Def	11	
Conseco Inc	Com	208464107	121	33,476	Shs	Def	12	
Conseco Inc.	Com	208464107	54,300	15,000,000	Shs	Def	14	15,0
Conseco Financing Trust Vii	Pfd	20846D206	76	8,400	Shs	Def	12	
Conseco Financing Tr I-9.16%	Pfd	20846F201	3	400	Shs	Def	12	
Conseco Fin Tr Vi 9.00%	Pfd	20846M206	17	2,000	Shs	Def	12	
Conseco Strategic Income Fd	Cl End Fd	20847A102	53	5,883	Shs	Def	12	
Conseco Financing Trust V	Pfd	20847D205	5	600	Shs	Def	12	
Consol Energy Inc	Com	20854P109	24	900	Shs	Def	12	
Consolidated Capital Instl	Com	208924100	92	218	Shs	Def	12	
Consolidated Capital Instl	Com	208924209	5	479	Shs	Def	12	
Consolidated Edison Co N Y	PFD	209111301	15	200	Shs	Def	2	
Consolidated Edison Co Of Ny	Pfd	209111707	815	10,730	Shs	Def	12	
Consolidated Edison Co Of Ny	Pfd	209111814	10	400	Shs	Def	12	
Consolidated Edison Co Of Ny	Pfd	209111830	13	534	Shs	Def	12	
Consolidated Edison Co Of Ny	Pfd	209111848	82	3,300	Shs	Def	12	
Consolidated Edison Inc.	Com	209115104	33	777	Shs	Def	2	
Consolidated Edison Inc Com	Com	209115104	1,004	23,950	Shs	Def	5	
Consolidated Edison Inc	Com	209115104	23	550	Shs	Def	6	

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

Consolidated Edison Inc.	Com	209115104	534	12,750	Shs	Def	7	
Consolidated Edison Inc	Com	209115104	608	14,512	Shs	Def	12	
Consolidated Freightways Corp	Com	209232107	5	1,000	Shs	Def	12	
Consolidated Graphics In	Com	209341106	4,030	202,500	Shs	Def	6	1
Consolidated Graphics Inc-Tex	Com	209341106	10	500	Shs	Def	12	
Consolidated Graphics Inc Com	Com	209341106	175	8,800	Shs	Def	3	
Constellation Brands Inc	Com	21036P108	332	6,040	Shs	Def	12	
Constellation Energy Group	Com	210371100	23	750	Shs	Def	2	
Constellation Energy	Com	210371100	2,537	81,638	Shs	Def	6	
Constellation Energy Group	Com	210371100	154	4,950	Shs	Def	9	
Constellation Energy Group Inc	Com	210371100	6,940	224,970	Shs	Def	12	
Consumer Portfolio Services	Com	210502100	11	6,000	Shs	Def	12	
Consumers Energy Co-\$4.50 Cum	Pfd	210518304	60	1,003	Shs	Def	12	
Consumers Energy Co Fins	PFD	21051Q205	5	200	Shs	Def	2	
Consumers Financial Corp	Pfd	210520300	30	8,950	Shs	Def	12	
Consumers Energy Co Financing	Pfd	21052A209	37	1,500	Shs	Def	12	
Continental Airlines Inc-Cl B	Com	210795308	38	1,330	Shs	Def	12	
Convera Corp	Com	211919105	5	1,500	Shs	Def	12	
Contour Energy Co	Com	21220C103	1	2,009	Shs	Def	12	
Convergys Corp	Com	212485106	29,630	1,002,022	Shs	Def	2	9
Convergys Corp	Com	212485106	231	7,820	Shs	Def	11	
Convergys Corp	Com	212485106	728	24,613	Shs	Def	12	
Cooper Cameron Corp Com	Com	216640102	383	7,500	Shs	Def	5	
Cooper Cos Inc Com New	Com	216648402	9	200	Shs	Def	12	
Cooper Cos Inc Com New	Com	216648402	2,699	56,940	Shs	Def	3	
Cooper Industries	Com	216669101	143	3,400	Shs	Def	2	
Cooper Industries Inc Com	Com	216669101	214	5,100	Shs	Def	5	
Cooper Inds Inc Com	Com	216669101	11,807	282,343	Shs	Def	6	2
Cooper Industries Inc	Com	216669101	1,094	26,075	Shs	Def	12	
Cooper Tire & Rubr Co	Com	216831107	19,593	905,000	Shs	Def	6	8
Cooper Tire & Rubber Co	Com	216831107	426	19,695	Shs	Def	12	
Cooperative Bankshares Inc	Com	216844100	7	600	Shs	Def	12	
Adolph Coors Co-Cl B	Com	217016104	3	50	Shs	Def	12	
Adolph Coors Co-Cl B	CL B	217016104	269	2,500	Shs	Def	15	
Adolph Coors Co-Cl B	Com	217016104	19,993	296,320	Shs	Def	3	2
Copart Inc	Com	217204106	33	1,849	Shs	Def	12	
Copper Mtn Networks Inc	Com	217510106	8	8,400	Shs	Def	12	
Copytele Inc	Com	217721109	2	4,500	Shs	Def	12	
Cordiant Communicatio	Com	218514206	5,951	843,849	Shs	Def	6	7
***Corel Corp	Com	21868Q109	11	7,955	Shs	Def	12	
Corinthian Colleges Inc	Com	218868107	104	2,050	Shs	Def	12	
Corixa Corp	Com	21887F100	22	3,502	Shs	Def	12	
Cornerstone Bancorp Inc.	Com	218925105	151	8,533	Shs	Def	9	
Corn Products International	Com	219023108	73	2,276	Shs	Def	2	
Corn Products International	Com	219023108	352	10,940	Shs	Def	12	
Cornell Companies Inc	Com	219141108	1,644	152,200	Shs	Def	6	1
Cornerstone Strategic Return	Com	21923Y105	1	133	Shs	Def	12	
Cornerstone Strategic Value Fd	Cl End Fd	21924B104	6	800	Shs	Def	12	
Corning, Inc.	Com	219350105	87	11,400	Shs	Def	1	
Corning Incorporated	Com	219350105	671	88,007	Shs	Def	2	
Corning Inc	Com	219350105	185	24,310	Shs	Def	5	
Corning Inc	Com	219350105	13,550	1,784,934	Shs	Def	6	1,6
Corning Incorporated	Com	219350105	37,386	4,906,361	Shs	Def	8	
Corning	Com	219350105	6	850	Shs	Def	9	
Corning Incorporated	Com	219350105	72,415	9,503,340	Shs	Def	10	9,5
Corning Inc	Com	219350105	4,548	596,798	Shs	Def	12	
Corning Inc.	Com	219350105	8	700	Shs	Def	15	
Corning Inc	Com	219350105	38	5,000	Shs	Def		
Corp Backed Tr Ctfs	Pfd	21988G601	25	1,000	Shs	Def	12	
Corporate Bkd Tr Ctfs Toys R	Com	21988G619	164	19,000	Shs	Def	12	
Cbtc Royal Caribbean Cruises	Pfd	21988G650	24	1,000	Shs	Def	12	
Corp Bkd Tr Ctfs Ser 2001-25	Pfd	21988G676	39	1,600	Shs	Def	12	

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

Corporate Bkd Tr Ctfs	Pfd	21988G718	20	800 Shs	Def	12	
Corp Backed Tr Ctfs	Pfd	21988G742	38	1,600 Shs	Def	12	
Corp Backed Trust Ctfs	Pfd	21988G759	98	4,000 Shs	Def	12	
Corp Backed Trust Ctfs Wcom	Pfd	21988G775	39	1,900 Shs	Def	12	
Corp Backed Tr Ctfs	Pfd	21988G783	250	10,100 Shs	Def	12	
Corp Backed Tr Ctfs	Pfd	21988G809	13	500 Shs	Def	12	
Corp Backed Tr Ctfs	Pfd	21988G841	25	1,000 Shs	Def	12	
Corporate Executive Board Co	Com	21988R102	2	45 Shs	Def	12	
Corporate High Yield Fund Inc	Cl End Fd	219914108	9	1,023 Shs	Def	12	
Correctional Svcs Corp	Com	219921103	258	126,500 Shs	Def	6	1
Corporate Office Properties	Com	22002T108	891	67,980 Shs	Def	12	
Corporate Office Pptys Tr	Pfd	22002T207	47	1,790 Shs	Def	12	
Corporate Office Pptys Tr	Pfd	22002T306	215	8,150 Shs	Def	12	
Corporate Office Properties	Pfd	22002T405	34	1,300 Shs	Def	12	
Correctional Pptys Trust	Com	22025E104	81	4,300 Shs	Def	3	
Corrections Corp America	Com	22025Y407	2	164 Shs	Def	12	
Corrections Corp Of America	Com	22025Y407	411	31,600 Shs	Def	3	
Cortex Pharmaceuticals Inc	Com	220524300	13	5,000 Shs	Def	12	
Corp Backed Tr Ctfs	Pfd	22080Q208	49	2,000 Shs	Def	12	
Corts Trust For Afc Cap Trust	Pfd	22081N204	62	2,500 Shs	Def	12	
Corus Bankshares Inc	Com	220873103	21,515	452,044 Shs	Def	6	4
Corvis Corp	Com	221009103	22	17,560 Shs	Def	12	
Cost Plus Inc/California	Com	221485105	230	8,400 Shs	Def	5	
Costco Whsl Corp New	Com	22160K105	63	1,570 Shs	Def	2	
Costco Wholesale Corporation	Com	22160K105	1,870	46,950 Shs	Def	5	
Costco Wholesale Corp	Com	22160K105	16	407 Shs	Def	6	
Costco Whsl Corp New	Com	22160K105	4,573	114,850 Shs	Def	7	1
Costco Wholesale Corp-New	Com	22160K105	707	17,747 Shs	Def	12	
Costco Wholesale Corp.	Com	22160K105	73	1,150 Shs	Def	15	
Corporation Cott	Com	22163N106	1,282	67,878 Shs	Def	12	
Cott Corp.	Com	22163N106	69,598	3,684,400 Shs	Def	14	3,6
Cotton Sts Life Ins Co	Com	221774102	499	50,937 Shs	Def	6	
County First Bank La Plata Md	Com	22235A108	57	3,967 Shs	Def	12	
Countrywide Credit In	Com	222372104	17,652	394,450 Shs	Def	6	3
Countrywide Credit Industries	Com	222372104	671	15,000 Shs	Def	7	
Countrywide Credit Inds Inc	Com	222372104	388	8,660 Shs	Def	12	
Countrywide Credit Industries	Com	222372104	193	2,700 Shs	Def	15	
Countrywide Credit Ind	Com	222372104	26,465	591,400 Shs	Def	3	5
Courier Corp	Com	222660102	1,453	36,825 Shs	Def	6	
Courier Corp	Com	222660102	10	250 Shs	Def	12	
Covad Communications Group	Com	222814204	28	12,240 Shs	Def	12	
Covalent Group Inc	Com	222815102	3	600 Shs	Def	12	
Covance Inc	Com	222816100	33	1,625 Shs	Def	12	
Covance Inc	Com	222816100	71	3,500 Shs	Def	3	
Covansys Corp	Com	22281W103	509	67,880 Shs	Def	12	
Coventry Health Care Inc	Com	222862104	319	12,265 Shs	Def	12	
Coventry Health Care	Com	222862104	10,550	405,785 Shs	Def	3	3
Cox Communications Inc. Cl	Com	224044107	8	200 Shs	Def	2	
Cox Communications Inc. Cl A	Com	224044107	1,105	29,350 Shs	Def	7	
Cox Communications Inc New	Com	224044107	640	16,998 Shs	Def	12	
***Cp Ships Limited	Com	22409V102	8	643 Shs	Def	12	
Crane Co	Com	224399105	12,411	455,260 Shs	Def	6	4
Crane Co	Com	224399105	41	1,500 Shs	Def	12	
Crane Co Com	Com	224399105	6,247	228,500 Shs	Def	3	2
Credit Suisse Asset Mgmt	Cl End Fd	224916106	25	4,445 Shs	Def	12	
Credence Systems Corp	Com	225302108	48	2,200 Shs	Def	12	
Credit Accep Corp Mich	Com	225310101	162	15,000 Shs	Def	6	
Credit Acceptance Corp-Mich	Com	225310101	2	200 Shs	Def	12	
Credit Suisse Group - Spon	ADR	225401108	45	1,200 Shs	Def	2	
Credit Suisse Group A	Com	225401108	2,415	63,905 Shs	Def	6	
Cree Inc	Com	225447101	60	4,432 Shs	Def	12	
Credit Suisse High Yield Bd Fd	Cl End Fd	22544F103	23	4,000 Shs	Def	12	

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

Crescent Real Estate Equities	Com	225756105	14	725 Shs	Def	12
Crestline Capital Corp	Com	226153104	15	458 Shs	Def	12
Criimi Mae Inc-10.875% Cum	Pfd	226603207	8	600 Shs	Def	12
Criimi Mae Inc	Pfd	226603405	1	195 Shs	Def	12
Criimi Mae Inc	Com	226603504	8	2,162 Shs	Def	12
Crompton Corporation	Com	227116100	240	19,400 Shs	Def	3
A T Cross Co-Cl A	Com	227478104	18	2,550 Shs	Def	12
Cross County Inc	Com	22748P105	297	11,000 Shs	Def	5
Cross Country Inc.	Com	22748P105	73	2,700 Shs	Def	
Cross Timbers Royalty Trust	Com	22757R109	19	1,000 Shs	Def	12
Crossmann Cmnty Inc	Com	22764E109	6,875	152,000 Shs	Def	6
Crossman Communities Inc	Com	22764E109	656	14,500 Shs	Def	3
Crosswalk.Com Inc	Com	227685104	1	800 Shs	Def	12
Crown American Realty Trust	Com	228186102	19	2,000 Shs	Def	12
Crown Amer Realty Trust	Com	228186102	2,432	249,720 Shs	Def	3
Crown Castle Intl Corp	Com	228227104	728	110,192 Shs	Def	12
Crown Castle Intl Corp	Pfd	228227401	27	1,350 Shs	Def	12
Crown Cork & Seal Co Inc.	Com	228255105	2	200 Shs	Def	2
Crown Cork & Seal Inc	Com	228255105	652	72,885 Shs	Def	6
Crown Cork & Seal Co Inc	Com	228255105	51	5,751 Shs	Def	12
Crown Media Hldgs Inc	Com	228411104	131	10,525 Shs	Def	12
Crown Pacific Partners Lp	Com	228439105	8	1,200 Shs	Def	12
Cryolife, Inc.	Com	228903100	42	2,000 Shs	Def	2
Cryolife Inc	Com	228903100	8	400 Shs	Def	12
Cryptologic Inc	Com	228906103	242	16,480 Shs	Def	3
***Crystallex International	Com	22942F101	30	15,000 Shs	Def	12
Cubic Corp	Com	229669106	7	100 Shs	Def	12
Cubist Pharmaceuticals Inc	Com	229678107	31	1,700 Shs	Def	12
Cullen Frost Bankers Inc.	Com	229899109	2,497	69,625 Shs	Def	7
Cullen Frost Bankers Inc	Com	229899109	927	25,853 Shs	Def	12
Cummins Inc	Com	231021106	4,419	93,560 Shs	Def	6
Cummins Inc	Com	231021106	697	14,750 Shs	Def	12
Curative Health Services Inc	Com	231264102	1	75 Shs	Def	12
Curative Health Svcs Inc Com	Com	231264102	307	28,800 Shs	Def	3
Curagen Corp	Com	23126R101	26	1,645 Shs	Def	12
Curon Medical Inc	Com	231292103	4	1,000 Shs	Def	12
Curtiss Wright Corp	Com	231561101	20	300 Shs	Def	6
Curtiss Wright Corp Com	Com	231561101	1,995	30,000 Shs	Def	3
Curtiss Wright Corp	Com	231561408	18	278 Shs	Def	12
Cyberguard Corp	Com	231910100	291	67,000 Shs	Def	12
Cutter & Buck Inc	Com	232217109	11	1,500 Shs	Def	12
Cybersource Corp Del	Com	23251J106	177	82,190 Shs	Def	12
Cyberonics Inc	Com	23251P102	8	500 Shs	Def	12
Cygnus Inc	Com	232560102	1	182 Shs	Def	12
Cypress Semiconductor	Com	232806109	23	1,000 Shs	Def	4
Cypress Semiconductor Corp	Com	232806109	131	5,691 Shs	Def	12
Cysive Inc	Com	23281T108	9	3,850 Shs	Def	12
Cytec Inds Inc	Com	232820100	20,577	678,350 Shs	Def	6
Cytec Industries Inc	Com	232820100	52	1,719 Shs	Def	12
Cytogen Corp	Com	232824102	21	9,910 Shs	Def	12
D & E Communications Inc	Com	232860106	2	100 Shs	Def	12
D & K Healthcare Resources Inc	Com	232861104	15	250 Shs	Def	12
Cytc Corp	Com	232946103	701	26,022 Shs	Def	12
Dbs Group Hldgs Ltd A	Com	23304Y100	296	9,300 Shs	Def	6
Dmc Stratex Networks Inc	Com	23322L106	3	500 Shs	Def	12
Dpl Inc.	Com	233293109	1,273	49,824 Shs	Def	2
Dpl Inc	Com	233293109	7	270 Shs	Def	6
Dpl Inc.	Com	233293109	1,543	61,088 Shs	Def	9
Dpl Inc	Com	233293109	404	15,796 Shs	Def	12
Dqe Capital Corp	Pfd	23329F201	138	5,550 Shs	Def	12
Dqe	Com	23329J104	358	16,803 Shs	Def	12
Dqe	Com	23329J104	4,253	200,000 Shs	Def	13

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

D R Horton Inc.	Com	23331A109	38	1,000	Shs	Def	2
D R Horton Inc	Com	23331A109	624	16,557	Shs	Def	6
D R Horton Inc	Com	23331A109	51	1,344	Shs	Def	12
D R Horton Inc	Com	23331A109	3,144	83,400	Shs	Def	3
Dst Systems Inc.	Com	233326107	3,874	77,800	Shs	Def	7
Dst Systems Inc-Del	Com	233326107	869	17,440	Shs	Def	12
Dsp Group Inc	Com	23332B106	16	800	Shs	Def	12
Dte Energy Company	Com	233331107	183	4,015	Shs	Def	2
Dte Energy Co	Com	233331107	10,416	228,920	Shs	Def	6
Dte Energy Co	Com	233331107	205	4,499	Shs	Def	12
Dte Energy	Com	233331107	12,058	265,000	Shs	Def	13
Dte Energy Trust I 7.8% Trust	Pfd	23333Q201	49	2,000	Shs	Def	12
Dvi Inc	Com	233343102	3,917	212,900	Shs	Def	6
Daisytek Intl Corp	Com	234053106	1,674	105,200	Shs	Def	6
Daleen Technologies Inc	Com	23437N104	91	412,716	Shs	Def	12
Dana Corp	Com	235811106	7	310	Shs	Def	6
Dana Corp	Com	235811106	229	10,659	Shs	Def	12
Dana Corp Com	Com	235811106	82	3,800	Shs	Def	3
Danaher Corporation	Com	235851102	80	1,120	Shs	Def	2
Danaher Corp	Com	235851102	6	90	Shs	Def	6
Danaher Corp	Com	235851102	801	11,275	Shs	Def	12
Danaher Corp.	Com	235851102	57	800	Shs	Def	
Daou Systems Inc	Com	237015102	5	4,655	Shs	Def	12
Darden Restaurants Inc.	Com	237194105	108	2,668	Shs	Def	2
Darden Restaurants Inc	Com	237194105	511	12,595	Shs	Def	12
Darden Restaurants Inc Com	Com	237194105	32,706	805,760	Shs	Def	3
Datawatch Corp	Com	237917208	3	1,170	Shs	Def	7
Dataram Corp	Com	238108203	396	50,500	Shs	Def	6
Datastream Systems Inc	Com	238124101	6	620	Shs	Def	12
Dave & Busters Inc.	Com	23833N104	24	2,304	Shs	Def	2
Dave & Busters Inc	Com	23833N104	2,159	207,600	Shs	Def	6
Davidson Growth Plus Lp	Com	238635106	8	20	Shs	Def	12
***Davidson Tisdale Ltd	Com	238653109	1	5,000	Shs	Def	12
Davis Partners Fund I, L.P.	Com	23899A996	14,363	15,000,000	Shs	Def	14
Davita Inc	Com	23918K108	11	450	Shs	Def	12
Davita Inc	Com	23918K108	10,006	395,495	Shs	Def	3
Dayton & Michigan Rr Co	Com	239649106	17	608	Shs	Def	2
Dayton & Michigan Rr	Com	239649205	16	357	Shs	Def	2
Dean Foods Co	Com	242370104	8	100	Shs	Def	2
Dean Foods Co New	Com	242370104	110	1,450	Shs	Def	12
Dean Witter Realty Income	Com	24241G103	1	7	Shs	Def	12
Dean Witter Realty Income	Com	24241G301	1	8	Shs	Def	12
Deb Shops Inc	Com	242728103	9,722	362,647	Shs	Def	6
Deb Shops Inc.	Com	242728103	136	5,000	Shs	Def	9
Debt Strategies Fd Inc	Com	24276Q109	22	3,322	Shs	Def	12
Deckers Outdoor Corp	Com	243537107	669	127,700	Shs	Def	6
Deere & Co	Com	244199105	407	8,925	Shs	Def	2
Deere & Co.	Com	244199105	1,718	37,815	Shs	Def	6
Deere & Co	Com	244199105	1,135	24,924	Shs	Def	12
Del Monte Foods Co	Com	24522P103	6,301	647,600	Shs	Def	6
Del Monte Foods Co	Com	24522P103	2	250	Shs	Def	12
Delaware Invts Divid & Income	Cl End Fd	245915103	450	31,991	Shs	Def	12
Delaware Invts Global Divid &	Cl End Fd	245916101	13	1,000	Shs	Def	12
Delia*S Corp	Com	24688Q101	5	800	Shs	Def	12
Dell Computer Corporation	Com	247025109	16,334	625,600	Shs	Def	2
Dell Computer	Com	247025109	7,351	281,530	Shs	Def	4
Dell Computer Corp	Com	247025109	4,197	160,733	Shs	Def	5
Dell Computer Corp	Com	247025109	117	4,466	Shs	Def	6
Dell Computer Corporation	Com	247025109	52	2,000	Shs	Def	7
Dell Computer Corporation	Com	247025109	2,010	77,000	Shs	Def	8
Dell Computer Corp.	Com	247025109	1,211	44,625	Shs	Def	9
Dell Computer Corporation	Com	247025109	20,235	775,000	Shs	Def	10

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

Dell Computer Corp	Com	247025109	495	18,959	Shs	Def	11	
Dell Computer Corp	Com	247025109	12,832	491,446	Shs	Def	12	
Dell Computer	Com	247025109	243	5,850	Shs	Def	15	
Dell Computer Corp	Com	247025109	127	4,900	Shs	Def		
Dell Computer Corporation	Com	247025109	17,796	681,597	Shs	Def	3	6
Delmarva Power Financing I	Pfd	247112204	35	1,400	Shs	Def	12	
Delphi Corporation	Com	247126105	20	1,274	Shs	Def	2	
Delphi Corp	Com	247126105	4	269	Shs	Def	6	
Delphi Corp	Com	247126105	3,660	228,888	Shs	Def	12	
Delphi Corporation	Com	247126105	5,096	200,001	Shs	Def	15	2
Delphi Auto Systems	Com	247126105	2,024	126,600	Shs	Def	3	1
Delphi Financial Group Inc.	Com	247131105	705	17,992	Shs	Def	5	
Delphi Finl Group Inc	Com	247131105	10,889	277,713	Shs	Def	6	2
Delta & Pine Land Co	Com	247357106	6	293	Shs	Def	12	
***Delrina Corp-Exch Shs	Com	24735L204	54	1,300	Shs	Def	12	
Delta Air Lines Inc.	Com	247361108	116	3,536	Shs	Def	2	
Delta Air Lines Inc Del	Com	247361108	10,232	312,710	Shs	Def	6	2
Delta Air Lines Inc	Com	247361108	178	5,453	Shs	Def	12	
Delta Air Lines Inc	Pfd	247361405	89	3,780	Shs	Def	12	
Delta Natural Gas Co Inc	Com	247748106	6	300	Shs	Def	12	
Deltathree Inc	Com	24783N102	2	2,200	Shs	Def	12	
Deltic Timber Corp	Com	247850100	387	12,787	Shs	Def	12	
Deltek Sys Inc	Com	24785A108	1,557	225,700	Shs	Def	6	2
Deltek Systems Inc	Com	24785A108	33	4,800	Shs	Def	12	
Debury Resources Inc.	Com	247916208	337	40,500	Shs	Def		
Denbury Resources Inc	Com	247916208	137	16,100	Shs	Def	3	
Deluxe Corp	Com	248019101	7,055	152,500	Shs	Def	6	1
Deluxe Corp Avec Droits De	Com	248019101	319	6,900	Shs	Def	12	
Deluxe Corp Com	Com	248019101	20,146	435,500	Shs	Def	3	4
Denison International Plc Adr	Com	248335101	59	3,000	Shs	Def		
Dentsply International Inc New	Com	249030107	48	1,287	Shs	Def	12	
Dentsply International Inc New	Com	249030107	4,699	126,800	Shs	Def	3	1
Department 56 Inc	Com	249509100	3,290	235,000	Shs	Def	6	2
***Descartes Systems Group Inc	Com	249906108	1	200	Shs	Def	12	
Desert Cmnty Bk Victorvi	Com	25037Y109	24	900	Shs	Def	6	
Detroit Edison Co Quids	Pfd	250847688	36	1,500	Shs	Def	12	
Detroit Edison Co-7.625% Qtrly	Pfd	250847712	23	933	Shs	Def	12	
Deutsche Lufthansa A G	ADR	251561304	197	12,850	Shs	Def	2	
Developers Diversified Realty	Com	251591103	4,309	205,200	Shs	Def	1	
Developers Diversified Realty	Com	251591103	151	7,206	Shs	Def	12	
Developers Diversified Realty	Pfd	251591301	141	5,600	Shs	Def	12	
Developers Diversified Realty	Pfd	251591509	5	200	Shs	Def	12	
Developers Diversified Realty	Pfd	251591608	54	2,200	Shs	Def	12	
Devon Energy Corp New	Com	25179M103	20,715	429,157	Shs	Def	6	4
Devon Energy Corp New	Com	25179M103	7	150	Shs	Def	7	
Devon Energy Corporation New	Com	25179M103	183	3,786	Shs	Def	12	
Devon Energy Corp New	Com	25179M103	48,270	1,000,000	Shs	Def	14	1,0
Devry Inc.	Com	251893103	24	800	Shs	Def	2	
Devry Inc Del	Com	251893103	509	16,900	Shs	Def	5	
Devry Inc.	Com	251893103	2,067	68,600	Shs	Def	7	
Devry Inc-Del	Com	251893103	1,318	43,740	Shs	Def	12	
Dewolfe Cos Inc	Com	252115100	443	21,900	Shs	Def	6	
Diageo Plc-Sponsored Adr	ADR	25243Q205	447	8,516	Shs	Def	2	
Diageo Plc Adr Sponso	Com	25243Q205	4,382	84,084	Shs	Def	6	
Diagnostic Products Corp	Com	252450101	173	4,000	Shs	Def	12	
Diagnostic Prods Corp Com	Com	252450101	6,064	140,380	Shs	Def	3	1
Dial Corp.	Com	25247D101	223	12,400	Shs	Def	9	
Dial Corp New	Com	25247D101	63	3,493	Shs	Def	12	
Diamond Offshore Drilling Inc	Com	25271C102	402	12,845	Shs	Def	12	
Diamonds Trust-Unit Series 1	Com	252787106	1,318	12,709	Shs	Def	12	
Diamondcluster Intl Inc	Com	25278P106	26	2,000	Shs	Def	12	
Diasys Corp	Com	252838107	9	9,700	Shs	Def	12	

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

Dice Inc	Com	25301P107	9	3,600 Shs	Def	12
Diebold Inc.	Com	253651103	263	6,450 Shs	Def	2
Diebold Inc	Com	253651103	4	90 Shs	Def	6
Diebold Inc.	Com	253651103	7,673	188,340 Shs	Def	7
Diebold Inc	Com	253651103	559	13,723 Shs	Def	12
Diebold Inc Com	Com	253651103	10,018	245,900 Shs	Def	3
Digex Inc Del	Com	253756100	8	6,363 Shs	Def	12
Digi International Inc	Com	253798102	1	130 Shs	Def	12
Digimarc Corp	Com	253807101	2	100 Shs	Def	12
Digital Lightwave Inc	Com	253855100	1,147	184,100 Shs	Def	6
Digital Lightwave Inc	Com	253855100	1	150 Shs	Def	12
Digital Insight Corp	Com	25385P106	5	170 Shs	Def	12
Digitas Inc	Com	25388K104	3	625 Shs	Def	12
Dime Cmnty Bancshares	Com	253922108	493	16,000 Shs	Def	6
Dime Cmnty Bancorp Inc Com	Com	253922108	6,306	204,750 Shs	Def	3
Digene Corp	Com	253990675	11	300 Shs	Def	12
Dillard's Inc Cl A	Com	254067101	647	27,100 Shs	Def	3
Dillard's Capital Trust I	Pfd	25406P200	79	3,800 Shs	Def	12
***Dimethaid Research Inc	Com	25435L105	157	58,145 Shs	Def	12
Dimon Inc	Com	254394109	6,066	879,200 Shs	Def	6
Dimon Inc	Com	254394109	23	3,300 Shs	Def	12
Diodes Inc	Com	254543101	994	122,800 Shs	Def	6
Dionex Corp	Com	254546104	23	932 Shs	Def	12
Diomed Holdings Inc	Com	25454R108	3	500 Shs	Def	12
Walt Disney Co.	Com	254687106	4,936	213,872 Shs	Def	1
The Walt Disney Co.	Com	254687106	5,506	238,577 Shs	Def	2
Disney	Com	254687106	7,958	344,787 Shs	Def	4
The Walt Disney Co	Com	254687106	22,988	998,184 Shs	Def	6
The Walt Disney Co.	Com	254687106	35	1,500 Shs	Def	7
The Walt Disney Co.	Com	254687106	2,227	97,269 Shs	Def	9
The Walt Disney Co.	Com	254687106	2,308	100,000 Shs	Def	10
Walt Disney Co	Com	254687106	614	26,598 Shs	Def	11
Walt Disney Co Holding Co	Com	254687106	15,211	659,059 Shs	Def	12
Disney (Walt) Co. Holding Co.	Com	254687106	4,107	112,300 Shs	Def	15
Disney Walt Co Del Com	Com	254687106	5,769	249,947 Shs	Def	3
Walt Disney Company	Pfd	254687304	8	315 Shs	Def	12
***Direct Focus Inc	Com	254931108	34	900 Shs	Def	12
Direct Focus Inc	Com	254931108	27,728	728,721 Shs	Def	3
Divall Insured Income Pptys Lp	Com	255017105	25	50 Shs	Def	12
Diversa Corp	Com	255064107	1	100 Shs	Def	12
Diversified Senior Services	Com	255340101	2	31,121 Shs	Def	12
***Diversinet Corp New	Com	25536K204	3	4,100 Shs	Def	12
Divine Inc	Com	255402109	12	24,977 Shs	Def	5
Divine Inc	Com	255402109	46	91,771 Shs	Def	12
Docucorp International Inc	Com	255911109	3	361 Shs	Def	12
Doctor Reddys Lab - ADR	ADR	256135203	283	12,800 Shs	Def	3
Documentum Inc	Com	256159104	10	400 Shs	Def	12
Dole Food Company	Com	256605106	56	1,800 Shs	Def	2
Dole Food Co Inc	Com	256605106	50	1,600 Shs	Def	12
Dole Food Inc Com	Com	256605106	11,885	383,400 Shs	Def	3
Dollar General Corp.	Com	256669102	9	529 Shs	Def	2
Dollar General Corp	Com	256669102	177	10,898 Shs	Def	12
Dollar Thrifty Automotiv	Com	256743105	6,440	304,500 Shs	Def	6
Dollar Thrifty Automotive	Com	256743105	8	400 Shs	Def	12
Dollar Tree Stores Inc	Com	256747106	11	350 Shs	Def	12
Dominion Cng Cap Trust I	Pfd	257206201	232	9,410 Shs	Def	12
Dominion Homes Inc	Com	257386102	1,016	57,700 Shs	Def	6
Dominion Resources	Com	25746U109	294	4,518 Shs	Def	1
Dominion Res Inc Va New	Com	25746U109	103	1,576 Shs	Def	2
Dominion Resources	Com	25746U109	434	6,663 Shs	Def	5
Dominion Res Inc Va New	Com	25746U109	8	121 Shs	Def	6
Dominion Res Inc Va New	Com	25746U109	53	806 Shs	Def	7



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

Dominion Resources	Com	25746U109	2,358	36,187 Shs	Def	12	
Dominion Resources	Com	25746U109	18,606	285,550 Shs	Def	13	2
Dominion Resources	Com	25746U109	10	100 Shs	Def	15	
Dominion Resources Cap Tr Ii	Pfd	25746X202	212	8,150 Shs	Def	12	
Dominion Resources Inc. Of Va	Com	257470104	16	250 Shs	Def	7	
Domtar Inc	Com	257561100	10,929	1,003,600 Shs	Def	6	8
***Domtar Inc	Com	257561100	66	6,050 Shs	Def	12	
Donaldson Inc.	Com	257651109	2,195	54,600 Shs	Def	2	
Donaldson Co Inc	Com	257651109	806	20,050 Shs	Def	12	
Donegal Group Cl A	Com	257701201	767	81,544 Shs	Def	6	
Donegal Group Inc	Com	257701201	19	2,000 Shs	Def	12	
Donegal Group Cl B	Com	257701300	533	42,671 Shs	Def	6	
Donnelley (R R) & Sons Co	Com	257867101	115	3,700 Shs	Def	2	
Donnelley R R & Sons Co	Com	257867101	6,287	202,155 Shs	Def	6	2
R R Donnelley & Sons Co	Com	257867101	218	7,000 Shs	Def	12	
Donnelley R R & Sons Co Com	Com	257867101	9,548	307,000 Shs	Def	3	3
Donnelly Corp	Com	257870105	473	26,700 Shs	Def	6	
Doral Finl Corp Com	Com	25811P100	6,573	193,600 Shs	Def	3	1
Dorchester Hugoton Ltd-	Com	258205202	2	162 Shs	Def	12	
Doubleclick Inc	Com	258609304	32	2,638 Shs	Def	12	
Dover Corp.	Com	260003108	19,528	476,281 Shs	Def	2	4
Dover Corp Com	Com	260003108	1,292	31,500 Shs	Def	5	
Dover Corp	Com	260003108	2	40 Shs	Def	6	
Dover Corp.	Com	260003108	49	1,200 Shs	Def	7	
Dover Corp	Com	260003108	951	23,200 Shs	Def	11	
Dover Corp	Com	260003108	2,347	57,236 Shs	Def	12	
Dover Downs Entertainment Inc	Com	260086103	38	2,363 Shs	Def	12	
Dow Chemical Co	Com	260543103	1,425	43,557 Shs	Def	2	
Dow Chemical Co Com	Com	260543103	2,242	68,536 Shs	Def	5	
Dow Chem Co	Com	260543103	21,166	646,873 Shs	Def	6	5
Dow Chemical Co	Com	260543103	255	7,797 Shs	Def	11	
Dow Chemical Co	Com	260543103	4,420	135,072 Shs	Def	12	
Dow Chemical Co.	Com	260543103	4,056	77,800 Shs	Def	15	
Dow Chem Co Com	Com	260543103	2,266	69,258 Shs	Def	3	
Dow Jones & Co	Com	260561105	590	10,130 Shs	Def	2	
Dow Jones & Co	Com	260561105	856	14,500 Shs	Def	9	
Dow Jones & Co Inc	Com	260561105	11	184 Shs	Def	12	
Downey Finl Corp	Com	261018105	14,943	327,700 Shs	Def	6	3
Dresdner Bank Ag New	ADR	261561302	42	1,000 Shs	Def	2	
Dress Barn Inc	Com	261570105	1,535	51,840 Shs	Def	6	
Dress Barn Inc	Com	261570105	21	700 Shs	Def	12	
Drexler Technology Corp	Com	261876106	2	100 Shs	Def	12	
Dreyers Grand Ice Cream Inc.	Com	261878102	82	2,000 Shs	Def		
Dreyfus Strategic Municipals	Cl End Fd	261932107	267	27,784 Shs	Def	12	
Dreyfus High Yield Strategies	Cl End Fd	26200S101	184	33,937 Shs	Def	12	
Dreyfus Municipal Income Inc	Cl End Fd	26201R102	12	1,350 Shs	Def	12	
Dreyfus Strategic Municipal	Cl End Fd	26202F107	171	20,595 Shs	Def	12	
Drill-Quip Inc	Com	262037104	13	500 Shs	Def	6	
Dset Corp	Com	262504202	4	5,836 Shs	Def	12	
Du Pont (Ei) De Nemours And	Com	263534109	1,801	38,192 Shs	Def	1	
Du Pont (Ei) De Nemours And	Com	263534109	1,448	30,712 Shs	Def	2	
Du Pont (Ei) De Nemours And	Com	263534109	6,718	142,475 Shs	Def	4	1
Du Pont (Ei) De Nemours And	Com	263534109	657	13,938 Shs	Def	5	
Du Pont (Ei) De Nemours And	Com	263534109	11,929	253,005 Shs	Def	6	2
Du Pont (Ei) De Nemours And	Com	263534109	82	1,740 Shs	Def	7	
Du Pont (Ei) De Nemours And	Com	263534109	855	18,162 Shs	Def	9	
Du Pont (Ei) De Nemours And	Com	263534109	562	11,913 Shs	Def	11	
Du Pont (Ei) De Nemours And	Com	263534109	9,983	211,721 Shs	Def	12	
Du Pont (Ei) De Nemours And	Com	263534109	4,828	64,255 Shs	Def	15	
Du Pont (Ei) De Nemours And	Com	263534109	13,553	287,447 Shs	Def	3	2
E I Dupont De Nemours Pfd	Pfd	263534208	88	1,425 Shs	Def	12	
Du Pont E I De Nemours &	Pfd	263534307	33	420 Shs	Def	2	

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

Du Pont E I De Nemours &	Pfd	263534307	117	1,508	Shs	Def	12	
Duckwall-Alco Stores Inc	Com	264142100	979	70,700	Shs	Def	6	
Ducommun Inc Del	Com	264147109	2,819	143,100	Shs	Def	6	1
Duff & Phelps Utilities Income	Cl End Fd	264324104	1,392	123,430	Shs	Def	12	
Duff & Phelps Utility &	Cl End Fd	26432K108	403	29,712	Shs	Def	12	
Duke Cap Financing Trust I	Pfd	264393208	84	3,360	Shs	Def	12	
Duke Energy Capital Trust I	Pfd	264396201	50	2,015	Shs	Def	12	
Duke Energy Corp.	Com	264399106	1,791	47,394	Shs	Def	2	
Duke Energy Corp	Com	264399106	4,862	128,619	Shs	Def	5	
Duke Energy Corp	Com	264399106	13,264	350,900	Shs	Def	6	3
Duke Energy Corp.	Com	264399106	1,355	35,850	Shs	Def	7	
Duke Energy Corp.	Com	264399106	817	21,788	Shs	Def	9	
Duke Energy Corp.	Com	264399106	4,158	110,000	Shs	Def	10	1
Duke Energy Corp	Com	264399106	216	5,720	Shs	Def	11	
Duke Energy Corp	Com	264399106	7,628	201,801	Shs	Def	12	
Duke Energy	Com	264399106	15,675	415,000	Shs	Def	13	4
Duke Energy Corp.	Com	264399106	193	3,200	Shs	Def	15	
Duke Energy Corp Com	Com	264399106	2,665	70,500	Shs	Def	3	
Duke Energy Corp	Pfd	264399544	55	2,200	Shs	Def	12	
Duke Energy Corp	Pfd	264399585	32	1,250	Shs	Def	12	
Duke En Unit	Com	264399588	7,003	272,500	Shs	Def	13	2
Duke Energy Corp 6.60% Sr Nts	Pfd	264399619	32	1,300	Shs	Def	12	
Duke Capital Fin Trust Ii	Pfd	26439E204	83	3,335	Shs	Def	12	
Duke Capital Financing Tr Iii	Pfd	26439F201	50	1,900	Shs	Def	12	
Duke Energy Cap Tr Ii 7.2%	Pfd	26439G209	10	400	Shs	Def	12	
Duke Realty Corporation	Com	264411505	1,971	75,805	Shs	Def	2	
Duke Realty Corp	Com	264411505	3,247	124,893	Shs	Def	12	
Duke Weeks Realty Corp	PFD	264411810	101	4,000	Shs	Def	2	
Duke Rlty Corp Dep Shs	Pfd	264411810	3	100	Shs	Def	12	
Duke Realty Corp Pref Sh	Pfd	264411828	63	2,500	Shs	Def	12	
Duke Realty Corp	Pfd	264411844	30	1,200	Shs	Def	12	
Dun & Bradstreet Corp.	Com	26483E100	155	3,863	Shs	Def	2	
Dun & Bradstreet Cp New	Com	26483E100	1	30	Shs	Def	6	
Dun & Bradstreet Corp	Com	26483E100	403	10,070	Shs	Def	12	
Dun & Bradstreet Corp.	Com	26483E100	172	2,700	Shs	Def	15	
Dun & Bradstreet Corp	Com	26483E100	29,560	738,820	Shs	Def	3	7
***Dundee Bancorp Inc	Com	264901109	1	153	Shs	Def	12	
***Dupont Canada Inc	Com	265902106	15	900	Shs	Def	12	
Dura Automotive Systems	Com	265903104	4,954	258,428	Shs	Def	6	2
Dura Automotive Sys Cl B	Com	265903104	36	1,900	Shs	Def	3	
Dupont Photomasks Inc Com	Com	26613X101	52	1,000	Shs	Def	3	
Duquesne Cap Lp-8.375% Cum	Pfd	266224203	485	19,400	Shs	Def	12	
Duquesne Light Co 4% Pfd	Pfd	266228402	7	250	Shs	Def	12	
Duquesne Light Co-7.375% Qtly	Pfd	266228840	36	1,460	Shs	Def	12	
Duratek Inc	Com	26658Q102	14	2,750	Shs	Def	12	
Durect Corp	Com	266605104	31	4,000	Shs	Def	12	
Dusa Pharmaceuticals Inc.	Com	266898105	2	400	Shs	Def	2	
Dusa Pharmaceuticals Inc	Com	266898105	1	300	Shs	Def	12	
Dycom Inds Inc	Com	267475101	10,248	685,500	Shs	Def	6	6
Dycom Industries Inc	Com	267475101	40	2,670	Shs	Def	12	
Dynamics Research Corp	Com	268057106	25	1,000	Shs	Def	12	
Dynegey Inc (Hldg Co) Cl A	Com	26816Q101	6,142	211,780	Shs	Def	6	2
Dynegey Inc (Holding Co)	Com	26816Q101	225	7,745	Shs	Def	12	
Dynex Cap Inc	Com	26817Q506	11	3,220	Shs	Def	12	
***Eci Telecom Ltd -Ord	Com	268258100	3	700	Shs	Def	12	
Edf London Cap L P Gtd 8.625%	Pfd	268316205	186	7,451	Shs	Def	12	
E Digital Corp	Com	26841Y103	5	5,300	Shs	Def	12	
Eex Corporation - New	Com	26842V207	3	1,464	Shs	Def	12	
Eex Corporation	Com	26842V207	21	10,000	Shs	Def		
Egl Inc	Com	268484102	16	1,000	Shs	Def	12	
Eix Trust Ii (Edison Intl)	Pfd	26853P206	30	1,300	Shs	Def	12	
Eix Tr I	Pfd	268540200	180	8,150	Shs	Def	12	

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

Elxsi Corp	Com	268613205	218	22,000	Shs	Def	6	
Emc Corp.	Com	268648102	6,140	515,109	Shs	Def	1	1
Emc Corp.	Com	268648102	287	24,040	Shs	Def	2	
Emc	Com	268648102	96	8,066	Shs	Def	4	
Emc Corporation	Com	268648102	4,519	379,130	Shs	Def	5	3
Emc Corp Mass	Com	268648102	2	206	Shs	Def	6	
Emc Corp.	Com	268648102	12	1,000	Shs	Def	7	
Emc Corp.	Com	268648102	466	38,160	Shs	Def	9	
Emc Corp	Com	268648102	140	11,775	Shs	Def	11	
Emc Corp-Mass	Com	268648102	5,769	483,980	Shs	Def	12	
Emc Corp. (Mass)	Com	268648102	4,025	214,900	Shs	Def	15	2
E M C Corp Mass Com	Com	268648102	3,073	257,783	Shs	Def	3	2
Ems Technolgies Inc	Com	26873N108	8	350	Shs	Def	12	
Ensco International Inc.	Com	26874Q100	1,094	36,300	Shs	Def	2	
Ensco International Inc	Com	26874Q100	2,721	90,275	Shs	Def	5	
Ensco International Inc	Com	26874Q100	387	12,847	Shs	Def	12	
Ensco Intl Inc Com	Com	26874Q100	383	12,700	Shs	Def	3	
Eni S P A Sponsored A	Com	26874R108	7,738	104,408	Shs	Def	6	1
Eog Resources Inc	Com	26875P101	1	30	Shs	Def	6	
Eog Res Inc	Com	26875P101	6	150	Shs	Def	7	
Eog Res Inc	Com	26875P101	416	10,260	Shs	Def	12	
E.Piphany Inc	Com	26881V100	1,697	224,498	Shs	Def	12	
Eresource Cap Group Inc	Com	26883W106	1	4,000	Shs	Def	12	
Esb Financial Corp	Com	26884F102	3	280	Shs	Def	12	
Evi Inc-5% Conv Sub Debs	Pfd	268939402	127	2,500	Shs	Def	12	
Eagle Bancorp Inc Md	Com	268948106	287	18,250	Shs	Def	12	
Et Viola European Cafes Inc	Com	268951100	1	10,000	Shs	Def	12	
Ess Technology Inc	Com	269151106	7,813	376,735	Shs	Def	3	3
E Trade Group Inc	Com	269246104	136	14,460	Shs	Def	12	
Eagle Bancshares Inc	Com	26942C109	3	133	Shs	Def	12	
E Ink Corporation	CONV PFD	269990305	159	13,250	Shs	Def	5	
Earthlink Inc	Com	270321102	8	800	Shs	Def	2	
Earthlink Inc Com	Com	270321102	4,669	462,360	Shs	Def	6	4
Earthlink Inc	Com	270321102	69	6,757	Shs	Def	12	
Earthshell Corp	Com	27032B100	21	14,265	Shs	Def	12	
Eastern American Natural Gas	Pfd	276217106	700	39,085	Shs	Def	12	
Eastern Co	Com	276317104	856	53,000	Shs	Def	6	
Eastern Virginia Bankshares	Com	277196101	17	1,000	Shs	Def	12	
Eastgroup Pptys Inc C	Com	277276101	4,261	165,428	Shs	Def	6	1
Eastgroup Properties Inc	Com	277276101	13	500	Shs	Def	12	
Eastman Chemical Company	Com	277432100	10	200	Shs	Def	4	
Eastman Chemical Co Inc	Com	277432100	254	5,214	Shs	Def	5	
Eastman Chem Co	Com	277432100	515	10,560	Shs	Def	6	
Eastman Chemical Co	Com	277432100	1	30	Shs	Def	7	
Eastman Chemical Co	Com	277432100	161	3,302	Shs	Def	12	
Eastman Chemical Co	Com	277432100	3,420	70,100	Shs	Def	3	
Eastman Kodak Company	Com	277461109	187	5,990	Shs	Def	2	
Eastman Kodak Co	Com	277461109	12,221	392,060	Shs	Def	6	3
Eastman Kodak Company	Com	277461109	4	120	Shs	Def	7	
Eastman Kodak Company	Com	277461109	231,038	7,412,199	Shs	Def	8	
Eastman Kodak Co.	Com	277461109	664	21,382	Shs	Def	9	
Eastman Kodak Company	Com	277461109	455,690	14,619,509	Shs	Def	10	14,6
Eastman Kodak Co	Com	277461109	8,062	258,642	Shs	Def	12	
Eastman Kodak Co.	Com	277461109	268	5,400	Shs	Def	15	
Easton Bancorp Inc-Md	Com	277496105	4	350	Shs	Def	12	
Eaton Corp.	Com	278058102	223	2,750	Shs	Def	2	
Eaton Corp	Com	278058102	2	30	Shs	Def	6	
Eaton Corp	Com	278058102	110	1,355	Shs	Def	12	
Eaton Vance Corp-Non Vtg	Com	278265103	634	15,865	Shs	Def	12	
Eaton Vance Fla Mun Inome Tr	Cl End Fd	27826B100	26	2,000	Shs	Def	12	
Eaton Vance Sr Income Tr-Sbi	Cl End Fd	27826S103	24	2,939	Shs	Def	12	
Eaton Vance National Municipal	Cl End Fd	27826U108	47	3,491	Shs	Def	12	

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

Ebay Inc	Com	278642103	541	9,551 Shs	Def	12	
Echelon Corp	Com	27874N105	544	30,200 Shs	Def	12	
Echostar Communications New	Com	278762109	31	1,100 Shs	Def	7	
Echostar Communications Corp	Com	278762109	620	21,895 Shs	Def	12	
Eclipsys Corp	Com	278856109	22	1,357 Shs	Def	12	
Ecolab	Com	278865100	55	1,200 Shs	Def	2	
Ecolab Inc.	Com	278865100	317	7,000 Shs	Def	9	
Ecolab Inc	Com	278865100	1,841	40,256 Shs	Def	12	
Ecometry Corp	Com	27900H106	4	1,600 Shs	Def	12	
Edelbrock Corp	Com	279434104	495	37,900 Shs	Def	6	
Edge Pete Corp Del	Com	279862106	758	141,400 Shs	Def	6	1
Edge Technology Group Inc	Com	279869101	1	1,188 Shs	Def	12	
Edison Intl	Com	281020107	3	150 Shs	Def	6	
Edison Intl.	Com	281020107	121	7,200 Shs	Def	9	
Edison International	Com	281020107	336	20,085 Shs	Def	12	
Edison International	Com	281020107	7,016	418,890 Shs	Def	3	3
Edo Corporation	Com	281347104	38	1,400 Shs	Def	2	
Edo Corp	Com	281347104	95	3,500 Shs	Def	12	
Education Management Corp	Com	28139T101	10	240 Shs	Def	12	
J D Edwards & Co	Com	281667105	16	864 Shs	Def	12	
Edwards A G Inc.	Com	281760108	308	7,000 Shs	Def	7	
A G Edwards Inc	Com	281760108	284	6,454 Shs	Def	12	
Edwards Lifesciences	Com	28176E108	5,293	192,844 Shs	Def	6	1
Edwards Lifesciences Corp	Com	28176E108	71	2,527 Shs	Def	12	
Edwards Lifesciences Cp	Com	28176E108	10,575	378,360 Shs	Def	3	3
Efunds Corp	Com	28224R101	4	265 Shs	Def	12	
Efunds Corp	Com	28224R101	2,381	148,350 Shs	Def	3	1
800 Travel Systems Inc	Com	282506104	2	27,000 Shs	Def	12	
1838 Bond Debenture Trading	Cl End Fd	282520105	10	500 Shs	Def	12	
El Paso Corporation	Com	28336L109	9,172	208,320 Shs	Def	2	2
El Paso	Com	28336L109	15	340 Shs	Def	4	
El Paso Corporation	Com	28336L109	4,147	94,175 Shs	Def	5	
El Paso Corp	Com	28336L109	4,629	105,124 Shs	Def	6	1
El Paso Corporation	Com	28336L109	1	20 Shs	Def	7	
El Paso Corporation	Com	28336L109	242	5,500 Shs	Def	11	
El Paso Corporation	Com	28336L109	2,502	56,832 Shs	Def	12	
El Paso Energy	Com	28336L109	20,571	467,000 Shs	Def	13	4
El Paso Corp.	Com	28336L109	5,620	80,100 Shs	Def	15	
El Paso Corporation	Com	28336L109	1,180	26,800 Shs	Def	3	
El Paso Corporation Cvt Bond	Cvt	28336LAC3	82,180	196,250,000 Prn	Def		
El Paso Elec Co Com N	Com	283677854	24,894	1,590,078 Shs	Def	6	1,5
El Paso Electric Co New	Com	283677854	935	59,750 Shs	Def	12	
El Paso Electric Co Com New	Com	283677854	1,807	115,450 Shs	Def	3	1
El Paso Energy Partners L P	Com	28368B102	768	20,500 Shs	Def	12	
Elan Corp. ADR	ADR	284131208	16	1,170 Shs	Def	2	
Elan Corp Plc	Com	284131208	252	18,098 Shs	Def	5	
Elan Plc	Com	284131208	2,009	147,120 Shs	Def	6	1
***Elbit Ltd	Com	284275104	1	300 Shs	Def	12	
Elder Beerman Stores Corp	Com	284470101	1	400 Shs	Def	2	
Elec Communications Corp	Com	284739109	2	30,000 Shs	Def	12	
Electric Fuel Corp	Com	284871100	1	400 Shs	Def	12	
Electro Scientific Inds Inc	Com	285229100	16	450 Shs	Def	12	
Electroglas Inc	Com	285324109	8	500 Shs	Def	12	
Electronic Arts Inc	Com	285512109	213	3,500 Shs	Def	5	
Electronic Arts Inc	Com	285512109	9	146 Shs	Def	6	
Electronic Arts Inc	Com	285512109	240	3,950 Shs	Def	12	
Electronic Data Systems	Com	285661104	132	2,270 Shs	Def	2	
Electronic Data Systems	Com	285661104	23	398 Shs	Def	4	
Electronic Data Systems Corp N	Com	285661104	280	4,834 Shs	Def	5	
Electr Data Systems Corp	Com	285661104	2	42 Shs	Def	6	
Electronic Data Systems Corp	Com	285661104	523	9,014 Shs	Def	11	
Electronic Data Systems Corp	Com	285661104	4,785	82,520 Shs	Def	12	

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

Electronic Data Systems Corp.	Com	285661104	4,731	51,200	Shs	Def	15	
Electronic Data Sys Nw	Com	285661104	15,615	269,269	Shs	Def	3	2
Electronic Data Sys Corp New	Pfd	285661203	1,721	34,050	Shs	Def	12	
Electronic Identification Inc	Com	285734109	3	41,100	Shs	Def	12	
Electronics Boutique Holdings	Com	286045109	186	5,400	Shs	Def	12	
Electronics For Imagi	Com	286082102	28,567	1,566,108	Shs	Def	6	1,4
Electronics For Imaging Inc	Com	286082102	106	5,770	Shs	Def	12	
Electronics For Imag	Com	286082102	165	9,000	Shs	Def	3	
Ellis Perry Intl Inc	Com	288853104	980	108,441	Shs	Def	6	1
Ellsworth Convertible Growth &	Cl End Fd	289074106	24	2,965	Shs	Def	12	
Embarcadero Technologies Inc	Com	290787100	18	1,300	Shs	Def	12	
Embraer Aircraft Corp Adr	ADR	29081M102	138	6,853	Shs	Def	3	
Emcore Corp	Com	290846104	6	650	Shs	Def	12	
Emcor Group Inc	Com	29084Q100	661	11,400	Shs	Def	6	
Emcor Group Inc	Com	29084Q100	16,555	285,430	Shs	Def	3	2
Emerging Markets Floating Rate	Cl End Fd	290885102	10	800	Shs	Def	12	
Emerge Interactive Inc	Com	29088W103	15	20,490	Shs	Def	12	
Emerging Markets Income Fund	Cl End Fd	290920107	161	12,500	Shs	Def	12	
Emerson Electric Co.	Com	291011104	1,486	25,900	Shs	Def	1	
Emerson Electric Co.	Com	291011104	21,401	372,898	Shs	Def	2	3
Emerson Electric	Com	291011104	15	265	Shs	Def	4	
Emerson Elec Co Com	Com	291011104	3,685	64,213	Shs	Def	5	
Emerson Elec Co	Com	291011104	17,713	308,649	Shs	Def	6	3
Emerson Electric Co.	Com	291011104	80	1,400	Shs	Def	7	
Emerson Electric Co	Com	291011104	575	10,020	Shs	Def	11	
Emerson Electric Co	Com	291011104	12,640	220,253	Shs	Def	12	
Emerson Electric	Com	291011104	4,966	55,350	Shs	Def	15	
Emerson Elec Co Com	Com	291011104	10,479	182,600	Shs	Def	3	1
Emerson Radio Corp New	Com	291087203	2	1,500	Shs	Def	12	
Emisphere Technologies Inc	Com	291345106	37	2,200	Shs	Def	12	
Emmis Comm Corp-Cl A	Com	291525103	3	100	Shs	Def	12	
Emulex Corp New	Com	292475209	429	13,030	Shs	Def	12	
En Pointe Technologies Inc	Com	29247F108	3	2,000	Shs	Def	12	
Enbridge Energy Partners L P	Com	29250R106	1,142	25,768	Shs	Def	12	
Encore Computer Corp	Com	292555109	1	66,500	Shs	Def	12	
Encompass Svcs Corp	Com	29255U104	2,101	1,186,977	Shs	Def	6	1,1
Endesa S.A. Adr	ADR	29258N107	558	37,400	Shs	Def	2	
Endesa Sa Adr Sponsor	Com	29258N107	2,381	159,505	Shs	Def	6	1
Endo Pharmaceuticals Hldgs Inc	Com	29264F205	204	20,220	Shs	Def	3	
Endocare Inc	Com	29264P104	100	5,050	Shs	Def	12	
Energy Conversion Devices Inc	Com	292659109	4	200	Shs	Def	12	
Energen Corp	Com	29265N108	17,321	654,870	Shs	Def	6	6
Energen Corp	Com	29265N108	15	550	Shs	Def	12	
Energy East Corp	Com	29266M109	5	240	Shs	Def	6	
Energy East Corporation	Com	29266M109	138	6,351	Shs	Def	12	
En.East	Com	29266M109	22,749	1,045,500	Shs	Def	13	1,0
Energy East Corp	Com	29266M109	101	4,660	Shs	Def	3	
Energizer Hldgs Inc	Com	29266R108	7	305	Shs	Def	2	
Energizer Holdings Inc	Com	29266R108	13	566	Shs	Def	12	
Energy East Cap Tr I 8.25%	Pfd	29267G200	173	6,900	Shs	Def	12	
Energy Partners Ltd	Com	29270U105	64	8,000	Shs	Def	12	
***Enerplus Resources Fund	Com	29274D604	41	2,500	Shs	Def	12	
Engage Inc	Com	292827102	1	2,500	Shs	Def	12	
Engelhard Corp.	Com	292845104	25	800	Shs	Def	7	
Englehard Corp.	Com	292845104	109	2,200	Shs	Def	15	
Engelhard Corp Com	Com	292845104	3,546	114,280	Shs	Def	3	1
Engineered Support Systems Inc	Com	292866100	23	500	Shs	Def	12	
Endocardial Solutions Inc	Com	292962107	3	400	Shs	Def	12	
Ennis Business Forms Inc.	Com	293389102	248	20,250	Shs	Def	2	
Ennis Business Forms Inc	Com	293389102	3,506	286,700	Shs	Def	6	2
Ennis Business Forms Inc	Com	293389102	33	2,700	Shs	Def	12	
Enron Corp	Com	293561106	16	83,559	Shs	Def	12	

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

Enron Capital Trust I-8.30%	Pfd	29357N206	6	5,700	Shs	Def	12	
Enron Capital Trust Ii-8.125%	Pfd	29357P201	3	2,400	Shs	Def	12	
Enstar Group Inc	Com	29358R107	1	40	Shs	Def	2	
Entegris Inc	Com	29362U104	89	5,500	Shs	Def	12	
Entegris Inc	Com	29362U104	61	3,800	Shs	Def	3	
Enterasys Networks Inc	Com	293637104	7,465	1,764,890	Shs	Def	6	1,6
Enterasys Networks, Inc.	Com	293637104	8,265	1,954,000	Shs	Def	8	
Enterasy'S Networks	Com	293637104	3	750	Shs	Def	9	
Enterasys Networks, Inc.	Com	293637104	48,222	11,400,000	Shs	Def	10	11,4
Enterasys Networks Inc	Com	293637104	512	121,029	Shs	Def	12	
Enterasys Networks, Inc.	Com	293637104	38,070	9,000,000	Shs	Def	14	9,0
Energys Louisiana Cap I-9% Cum	Pfd	29364A205	13	500	Shs	Def	12	
Energys Arkansas Capital I	Pfd	29364C201	50	2,000	Shs	Def	12	
Energys Arkansas Inc-7.32% Pfd	Pfd	29364D704	9	100	Shs	Def	12	
Energys Arkansas Inc-7.80% Pfd	Pfd	29364D803	19	200	Shs	Def	12	
Energys Arkansas Inc 6.7%	Pfd	29364D811	20	800	Shs	Def	12	
Energys Corp New	Com	29364G103	5	110	Shs	Def	6	
Energys Corp New	Com	29364G103	85	1,968	Shs	Def	12	
Energys Gulf Sts Cap I-8.75%	Pfd	29364H200	249	9,965	Shs	Def	12	
Energys Louisiana Inc	Pfd	29364M209	7	144	Shs	Def	12	
Energys Louisiana Inc	Pfd	29364M407	14	231	Shs	Def	12	
Energys Louisiana Inc	Pfd	29364M605	37	550	Shs	Def	12	
Energys Mississippi Inc	Pfd	29364N207	28	520	Shs	Def	12	
Energys Mississippi Inc	Pfd	29364N306	11	200	Shs	Def	12	
Energys New Orleans Inc	Pfd	29364P202	13	250	Shs	Def	12	
Energys New Orleans Inc	Pfd	29364P301	40	687	Shs	Def	12	
Energys New Orleans Inc	Pfd	29364P400	25	375	Shs	Def	12	
Enterprise Capital Tr I-7.44%	Pfd	293701207	205	8,610	Shs	Def	12	
Enterprise Products Partners	Com	293792107	1,094	22,635	Shs	Def	12	
Entertainment Properties Trust	Com	29380T105	106	4,675	Shs	Def	12	
Entertainment Properties Tr	Com	29380T105	301	13,300	Shs	Def	3	
Entremed Inc	Com	29382F103	10	1,314	Shs	Def	12	
Entravision Communications	Com	29382R107	7	500	Shs	Def	12	
Entropin Inc	Com	293844106	3	700	Shs	Def	12	
Entrust Inc	Com	293848107	19	3,716	Shs	Def	12	
Enzon Inc	Com	293904108	918	20,725	Shs	Def	12	
Enzon Inc Com Nasd Indl	Com	293904108	17,863	403,330	Shs	Def	3	3
Enterprise Capital Trust Iii	Pfd	29390B201	35	1,500	Shs	Def	12	
Environmental Elements Corp	Com	293940102	583	119,611	Shs	Def	12	
Environmental Tectonics Corp	Com	294092101	72	10,600	Shs	Def	12	
Enzo Biochem Inc	Com	294100102	74	3,675	Shs	Def	12	
Eott Energy Partners Lp	Com	294103106	14	1,600	Shs	Def	12	
Eplus Inc	Com	294268107	1,535	161,800	Shs	Def	6	1
Epicor Software Corp	Com	29426L108	7	3,000	Shs	Def	12	
Equifax, Inc.	Com	294429105	3,441	115,100	Shs	Def	1	
Equifax Inc	Com	294429105	1,567	52,405	Shs	Def	12	
Equifax Inc Com	Com	294429105	7,601	254,200	Shs	Def	3	2
Equitable Bank Md	Com	29444Q105	6	210	Shs	Def	12	
Equitable Resources Inc.	Com	294549100	35	1,000	Shs	Def	2	
Equitable Res Inc	Com	294549100	12,218	351,000	Shs	Def	6	3
Equitable Resources Inc	Com	294549100	166	4,758	Shs	Def	12	
Equitable Resource Cap Tr I	Pfd	294550207	149	6,100	Shs	Def	12	
Equity Income Fund	Cl End Fd	294700703	62	571	Shs	Def	12	
Equity Inns Inc	Com	294703103	18	2,200	Shs	Def	12	
Equity Inns Inc	Pfd	294703202	10	400	Shs	Def	12	
Equity Marketing Inc	Com	294724109	1,079	87,700	Shs	Def	6	
Equity Marketing Inc	Com	294724109	52	4,200	Shs	Def	12	
Equity Office Properties	Com	294741103	1,479	49,315	Shs	Def	2	
Equity Office Property Tr	Com	294741103	278	9,255	Shs	Def	5	
Equity Office Properties Trust	Com	294741103	336	11,217	Shs	Def	12	
Equity Offfice Properties Trust	Com	294741103	452	12,100	Shs	Def	15	
Equity Office Properties Trust	Pfd	294741202	13	500	Shs	Def	12	

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

Equity Office Properties Tr	Pfd	294741608	38	1,480	Shs	Def	12	
Equity Office Pptys Trust	Pfd	294741707	32	1,285	Shs	Def	12	
Equity Oil Co	Com	294749106	301	154,200	Shs	Def	6	1
Equity One Inc	Com	294752100	355	26,360	Shs	Def	12	
Equity Residential Properties	Com	29476L107	17,823	620,150	Shs	Def	1	1
Equity Residential Properties	Com	29476L107	1,249	43,441	Shs	Def	2	
Equity Residential Properties	Com	29476L107	1,640	56,588	Shs	Def	9	
Equity Residential Properties	Com	29476L107	392	13,638	Shs	Def	12	
Equity Residential Pptys Trust	Pfd	29476L305	13	500	Shs	Def	12	
Equity Residential Pptys Trust	Pfd	29476L792	184	7,600	Shs	Def	12	
Equity Residential Pptys Trust	Pfd	29476L859	8	300	Shs	Def	12	
Equity Residential Interest	Pfd	29476L883	68	2,100	Shs	Def	2	
Ericsson L M Tel Co	ADR	294821400	193	46,165	Shs	Def	2	
Ericsson L M Tel Co	Com	294821400	1,225	298,164	Shs	Def	6	2
Ericsson L M Tel Co	Com	294821400	45	10,800	Shs	Def	11	
Lm Ericsson Telephone Co Adr	Com	294821400	251	60,000	Shs	Def		
Erie Indemnity Co-Cl A	Com	29530P102	67	1,650	Shs	Def	12	
Escalade Inc	Com	296056104	304	4,400	Shs	Def	6	
Escalade Inc	Com	296056104	3	50	Shs	Def	12	
Espeed, Inc.	Com	296643109	26,450	2,500,000	Shs	Def	14	2,5
Esterline Technologies C	Com	297425100	7,532	369,200	Shs	Def	6	3
Ethan Allen Interiors Inc	Com	297602104	57	1,500	Shs	Def	12	
Europe Fund Inc	Cl End Fd	29874M103	40	3,775	Shs	Def	12	
European Warrant Fund Inc	Cl End Fd	298792102	24	5,973	Shs	Def	12	
Eurotech Ltd	Com	298796103	2	4,000	Shs	Def	12	
Evans & Sutherland Computer	Com	299096107	29	4,000	Shs	Def	12	
Exactech Inc	Com	30064E109	47	3,100	Shs	Def	12	
Excel Technology	Com	30067T103	26	1,200	Shs	Def	4	
Excelon Corp	Com	300691102	36	23,450	Shs	Def	12	
Exelon Corp	Com	30161N101	4,156	78,881	Shs	Def	6	
Exelon Corp	Com	30161N101	228	4,325	Shs	Def	9	
Exelon Corp	Com	30161N101	731	13,799	Shs	Def	12	
Exide Corp	Com	302051107	1	3,000	Shs	Def	2	
Exodus Communications Inc	Com	302088109	2	65,877	Shs	Def	12	
Expedia Inc	Com	302125109	98	1,410	Shs	Def	12	
Wts Expedia Inc	Wts	302125125	12	324	Shs	Def	12	
Expeditors International Of	Com	302130109	121	1,982	Shs	Def	12	
Explore Holdings Llc Shares	Com	30214H929	47	19,234	Shs	Def	5	
Exponent Inc	Com	30214U102	1,404	105,500	Shs	Def	6	1
Express Scripts Inc Common	Com	302182100	40	700	Shs	Def	12	
Express Scripts Inc	Com	302182100	1,434	24,900	Shs	Def	3	
Extended Stay Amer Inc	Com	30224P101	3	200	Shs	Def	6	
Extreme Networks Inc	Com	30226D106	21	2,020	Shs	Def	12	
Exxon Mobil Corp.	Com	30231G102	41,351	943,441	Shs	Def	1	1
Exxon Mobil Corp.	Com	30231G102	45,563	1,039,549	Shs	Def	2	1,0
Exxon Mobil	Com	30231G102	218	4,985	Shs	Def	4	
Exxon Mobil Corporation	Com	30231G102	49,027	1,118,588	Shs	Def	5	1,0
Exxon Corporation	Com	30231G102	14,028	319,853	Shs	Def	6	3
Exxon Mobil Corp.	Com	30231G102	7,373	168,210	Shs	Def	7	1
Exxon Mobil Corp.	Com	30231G102	2,955	67,418	Shs	Def	9	
Exxon Mobil Corp	Com	30231G102	7,092	161,809	Shs	Def	11	1
Exxon Mobil Corp	Com	30231G102	58,105	1,325,682	Shs	Def	12	
Exxon-Mobil Corp.	Com	30231G102	1,143	16,364	Shs	Def	15	
Exxon Mobil Corporation	Com	30231G102	58,409	1,332,636	Shs	Def	3	1,2
F&M Bancorp-Md	Com	302367107	438	16,240	Shs	Def	12	
F & M Bank Corp-Timberville Va	Com	30237P106	2	86	Shs	Def	12	
Fbl Finl Group Inc	Com	30239F106	2,663	142,000	Shs	Def	6	1
Fei Co	Com	30241L109	21	600	Shs	Def	12	
Fei Company	Com	30241L109	13,938	392,070	Shs	Def	3	3
Ffd Financial Corp	Com	30243C107	24	2,000	Shs	Def	12	
Fcnb Capital Trust 8.25%	Pfd	30243V204	215	8,500	Shs	Def	12	
Flir Systems Inc	Com	302445101	88	1,840	Shs	Def	12	

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

Fcb/Nc Cap Tr Ii	Pfd	30245K206	389	14,630	Shs	Def	12	
Fmc Corp New	Com	302491303	4	100	Shs	Def	12	
Fnb Corp-N.C.	Com	302519103	165	10,781	Shs	Def	12	
F N B Corp-Pa	Com	302520101	114	3,891	Shs	Def	12	
Fpc Capital Trust I Ser A	Pfd	302552203	448	18,600	Shs	Def	12	
Fpic Insurance Group Inc	Com	302563101	58	4,500	Shs	Def	12	
Fpl Group Inc.	Com	302571104	210	3,519	Shs	Def	2	
Fpl Group Inc Com	Com	302571104	692	11,617	Shs	Def	5	
Fpl Group Inc	Com	302571104	5	80	Shs	Def	6	
Fpl Group Inc.	Com	302571104	2,654	44,983	Shs	Def	9	
Fpl Group Inc	Com	302571104	1,578	26,498	Shs	Def	12	
F N B Corp-Va	Com	302930102	25	1,336	Shs	Def	12	
Fti Consulting Inc	Com	302941109	54	1,734	Shs	Def	12	
Factory Point Bancorp Inc-Vt	Com	303061105	91	5,221	Shs	Def	12	
Factset Research Systems Inc	Com	303075105	4	100	Shs	Def	12	
Factual Data Corp	Com	303094106	527	65,900	Shs	Def	6	
Fairchild Semiconductor Intl	Com	303726103	138	4,825	Shs	Def	12	
Fairchild Semiconductor Intl Cl A	Com	303726103	10,482	366,500	Shs	Def	3	3
Fairmont Hotels Resorts	Com	305204109	8	300	Shs	Def	6	
***Fairmont Hotels & Resorts	Com	305204109	178	6,303	Shs	Def	12	
Falcon Prods Inc	Com	306075102	179	29,200	Shs	Def	6	
Falconstor Software Inc	Com	306137100	3	400	Shs	Def	12	
Falmouth Bancorp Inc	Com	306754102	2	100	Shs	Def	12	
Family Dollar Stores Inc.	Com	307000109	432	12,900	Shs	Def	2	
Family Dollar Stores Inc	Com	307000109	874	26,088	Shs	Def	12	
Farmer Brothers Co	Com	307675108	129	425	Shs	Def	2	
Farmers Group Capital-8.45%	Pfd	309593200	49	1,950	Shs	Def	12	
Farmers National Banc Corp	Com	309627107	12	1,020	Shs	Def	12	
Farmers Group Cap Ii-8.25% Cum	Pfd	309900207	105	4,100	Shs	Def	12	
Fastenal Co	Com	311900104	124	1,645	Shs	Def	12	
Fedders Corp	Com	313135501	326	108,680	Shs	Def	6	1
Freddie Mac	Com	313400301	387	6,100	Shs	Def	1	
Freddie Mac	Com	313400301	13,712	216,373	Shs	Def	2	2
Freddie Mac	Com	313400301	9,960	157,170	Shs	Def	4	1
Freddie Mac	Com	313400301	4,502	71,040	Shs	Def	5	
Freddie Mac	Com	313400301	265	4,185	Shs	Def	11	
Freddie Mac-Voting Common	Com	313400301	8,753	138,128	Shs	Def	12	
Federal Home Ln Mtg Corp.	Com	313400301	212	2,100	Shs	Def	15	
Freddie Mac Com	Com	313400301	15,293	241,328	Shs	Def	3	2
Federal Mogul Corp	Com	313549107	12	15,200	Shs	Def	12	
Fannie Mae	Com	313586109	8,500	106,410	Shs	Def	1	
Fannie Mae	Com	313586109	24,078	301,432	Shs	Def	2	2
Fannie Mae	Com	313586109	8,567	107,253	Shs	Def	4	1
Fannie Mae	Com	313586109	6,092	76,266	Shs	Def	5	
Fannie Mae	Com	313586109	22,292	279,071	Shs	Def	6	2
Fannie Mae	Com	313586109	1,650	20,650	Shs	Def	7	
Fannie Mae	Com	313586109	206,414	2,584,052	Shs	Def	8	
Fannie Mae	Com	313586109	10,904	136,490	Shs	Def	9	
Fannie Mae	Com	313586109	389,410	4,874,942	Shs	Def	10	4,8
Fannie Mae	Com	313586109	2,712	33,950	Shs	Def	11	
Fannie Mae	Com	313586109	26,002	325,518	Shs	Def	12	
Federal Natl Mtg Association	Com	313586109	6,183	49,170	Shs	Def	15	
Fannie Mae	Com	313586109	31,037	388,547	Shs	Def	3	3
Federal Realty Investment	Com	313747206	83	3,225	Shs	Def	2	
Fedl Rlty Invt Trust S B I	Com	313747206	4	143	Shs	Def	6	
Federal Realty Investment Trust	Com	313747206	1,025	39,650	Shs	Def	9	
Federal Realty Invt Trust	Com	313747206	1,200	46,737	Shs	Def	12	
Federal Realty Invt Tr Sh Ben In	Com	313747206	116	4,500	Shs	Def	3	
Federal Realty Investment	Pfd	313747404	10	400	Shs	Def	12	
Federal Signal Corporation	Com	313855108	96	4,066	Shs	Def	2	
Federal Signal Corp.	Com	313855108	419	17,632	Shs	Def	9	
Federal Signal Corp	Com	313855108	553	23,318	Shs	Def	12	



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

Federated Department Stores	Com	31410H101	118	2,900	Shs	Def	2	
Federated Department Stores In	Com	31410H101	840	20,575	Shs	Def	5	
Federated Dept Stores In	Com	31410H101	31,848	779,630	Shs	Def	6	7
Federated Department Stores	Com	31410H101	225	5,499	Shs	Def	12	
Federated Investors Inc (Pa.)	Com	314211103	6,578	203,350	Shs	Def	7	2
Federated Investors Inc (Pa.)	Com	314211103	844	26,080	Shs	Def	12	
Fedex Corp	Com	31428X106	45	780	Shs	Def	2	
Fedex Corp	Com	31428X106	1,906	32,800	Shs	Def	6	
Fedex Corp	Com	31428X106	3,531	60,773	Shs	Def	12	
Felcor Lodging Trust Inc	Com	31430F101	26	1,200	Shs	Def	2	
Felcor Lodging Trust Inc	Com	31430F101	16	775	Shs	Def	12	
Ferrellgas Partners Lp	Com	315293100	127	6,700	Shs	Def	12	
Ferro Corp.	Com	315405100	2,740	95,125	Shs	Def	2	
Ferro Corp	Com	315405100	17	600	Shs	Def	12	
F5 Networks Inc	Com	315616102	55	2,350	Shs	Def	12	
F5 Networks Inc	Com	315616102	198	8,500	Shs	Def	3	
Fibercore Inc	Com	31563B109	1	500	Shs	Def	12	
Fibermark Inc	Com	315646109	381	63,000	Shs	Def	6	
Fidelity Bancorp Inc-Pa	Com	315831107	115	5,947	Shs	Def	12	
Fidelity Bancorp Inc Del	Com	31583B105	169	8,700	Shs	Def	6	
Fidelity Bankshares Inc New	Com	31604Q107	3,428	190,450	Shs	Def	7	1
Fidelity Natl Finl Inc	Com	316326107	2,984	113,150	Shs	Def	6	1
Fidelity National Finl Inc	Com	316326107	743	28,160	Shs	Def	3	
Fifth Third Bancorp	Com	316773100	75,414	1,117,579	Shs	Def	2	1,1
Fifth Third Bancorp	Com	316773100	8,087	119,849	Shs	Def	7	1
Fifth Third Bancorp	Com	316773100	537	7,959	Shs	Def	11	
Fifth Third Bancorp	Com	316773100	2,844	42,153	Shs	Def	12	
Fifth Third Bancorp Com Nasd BkCom	Com	316773100	4,730	70,100	Shs	Def	3	
Financial Federal Corp	Com	317492106	656	20,000	Shs	Def	7	
Financial Inds Corp	Com	317574101	1,765	126,100	Shs	Def	6	1
Fsa 6.95% Sr Quids Qrtly Inc	Pfd	31769P308	49	2,000	Shs	Def	12	
Finisar Corp	Com	31787A101	11	1,400	Shs	Def	12	
Finger Lakes Bancorp Inc	Com	31787C107	20	1,735	Shs	Def	2	
Finlay Enterprises Inc	Com	317884203	2,136	178,000	Shs	Def	6	1
Finova Group Inc.	Com	317928109	3	7,875	Shs	Def	2	
Finova Group Inc	Com	317928109	1	4,235	Shs	Def	12	
Firepond Inc Com	Com	318224102	2	2,000	Shs	Def	12	
First Albany Companies Inc	Com	318465101	2	288	Shs	Def	12	
First Amern Finl Corp	Com	318522307	37,302	1,750,290	Shs	Def	6	1,7
First American Corp	Com	318522307	35	1,657	Shs	Def	12	
First Bancorp P R Com	Com	318672102	3,506	121,300	Shs	Def	3	1
First Bell Bancorp Inc.	Com	319301107	156	10,000	Shs	Def	2	
First Bell Bancorp	Com	319301107	316	20,300	Shs	Def	4	
First Bell Bancorp Inc	Com	319301107	1,171	75,300	Shs	Def	6	
First Capital Instl Real	Com	31941R206	1	8	Shs	Def	12	
First Cash Finl Svcs Inc	Com	31942D107	1,002	122,200	Shs	Def	6	1
First Charter Corp-N.C.	Com	319439105	587	31,439	Shs	Def	12	
First Ctzns Bancshares I	Com	31946M103	13,127	127,500	Shs	Def	6	1
First Citizens Bancshares Inc	Com	31946M103	161	1,560	Shs	Def	12	
First Citizens Bancshares Inc	Com	31946M202	41	450	Shs	Def	12	
First Chester Cnty Corp	Com	31947W100	33	2,142	Shs	Def	12	
First Commonwealth Financial	Com	319829107	132	10,000	Shs	Def	1	
First Commonwealth Financial	Com	319829107	103	7,777	Shs	Def	12	
First Commonwealth Finl Cp/Pa	Com	319829107	253	19,100	Shs	Def	3	
First Fed Cap Corp	Com	319960100	4,843	256,900	Shs	Def	6	2
First Federal Capital Corp	Com	319960100	21	1,100	Shs	Def	12	
First Data Corp.	Com	319963104	34,365	393,872	Shs	Def	1	1
First Data Corp.	Com	319963104	1,712	19,617	Shs	Def	2	
First Data	Com	319963104	9	100	Shs	Def	4	
First Data Corp.	Com	319963104	5,763	66,050	Shs	Def	7	
First Data Corp	Com	319963104	1,861	21,330	Shs	Def	11	
First Data Corp	Com	319963104	4,632	53,091	Shs	Def	12	

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

First Data Corp	Com	319963104	14,841	170,100	Shs	Def	3	1
First Defiance Finl Corp	Com	32006W106	1,789	103,700	Shs	Def	6	
First Essex Bancorp Inc	Com	320103104	1,625	53,400	Shs	Def	6	
First Fed Bancshares Ark	Com	32020F105	76	3,200	Shs	Def	6	
First Finl Bankshares	Com	32020R109	236	7,100	Shs	Def	6	
First Financial Bankshares Inc	Com	32020R109	7	200	Shs	Def	12	
First Financial Bankshares Inc	Com	32020R109	242	7,300	Shs	Def	3	
First Finl Corp Ind	Com	320218100	26	600	Shs	Def	6	
First Financial Corp-Ind	Com	320218100	12	283	Shs	Def	12	
First Financial Holdings Inc	Com	320239106	54	2,000	Shs	Def	12	
First Franklin Corp.	Com	320272107	11	900	Shs	Def	2	
First Indust Realty Tr Inc	Com	32054K103	3	87	Shs	Def	6	
First Industrial Realty Trust	Com	32054K103	434	12,675	Shs	Def	12	
First Industrial Realty Tr Inc	Pfd	32054K400	19	750	Shs	Def	12	
First Industrial Realty Tr Inc	Pfd	32054K806	49	2,070	Shs	Def	12	
Escrow First Int'L Banc	Com	32054Q894	4	3,600	Shs	Def	6	
First Ind Corp	Com	32054R108	3,415	175,575	Shs	Def	6	1
First Mariner Bancorp	Com	320795107	52	4,830	Shs	Def	12	
First Merchants Corp	Com	320817109	165	6,300	Shs	Def	6	
First Natl Corp Orangebu	Com	320942105	733	29,200	Shs	Def	6	
First Health Group Corp.	Com	320960107	7	300	Shs	Def	2	
First Health Group Corp	Com	320960107	312	12,950	Shs	Def	12	
First National Community	Com	32110M101	8	242	Shs	Def	12	
First Mutual Bancshares	Com	32190E102	622	45,200	Shs	Def	6	
First Oak Brook Bancshares,	Com	335847208	53	1,700	Shs	Def	2	
First Oak Brook Bancshar	Com	335847208	635	20,400	Shs	Def	6	
First Place Financial Corp-Del	Com	33610T109	18	1,075	Shs	Def	12	
First Rep Bk San Francis	Com	336158100	707	24,900	Shs	Def	6	
First Republic Bank Com	Com	336158100	81	2,850	Shs	Def	3	
First State Bancorporation	Com	336453105	41	1,784	Shs	Def	2	
1St Source Capital Trust I	Pfd	33645W200	18	700	Shs	Def	12	
1St Source Corp	Com	336901103	2,309	97,520	Shs	Def	6	
First Tennessee	Com	337162101	6,007	171,374	Shs	Def	2	1
First Tenn Natl Corp	Com	337162101	2	60	Shs	Def	6	
First Tennessee	Com	337162101	973	27,600	Shs	Def	9	
First Tennessee National Corp	Com	337162101	256	7,300	Shs	Def	11	
First Tennessee National Corp	Com	337162101	170	4,850	Shs	Def	12	
First Tennessee National Corp	Com	337162101	31,930	910,980	Shs	Def	3	8
First Trust Bank Charlotte	Com	33732N105	21	1,760	Shs	Def	12	
First Un Real Estate Equity	Com	337400105	2	750	Shs	Def	2	
First Union Real Estate Equity	Com	337400105	1	500	Shs	Def	12	
First Utd Corp	Com	33741H107	371	23,800	Shs	Def	6	
First United Corp	Com	33741H107	5	292	Shs	Def	12	
First Va Banks Inc	Com	337477103	46	850	Shs	Def	6	
First Virginia Banks Inc	Com	337477103	1,392	25,964	Shs	Def	12	
First West Virginia Bancorp	Com	337493100	38	1,903	Shs	Def	12	
Fiserv Inc.	Com	337738108	19	412	Shs	Def	2	
Fiserv Inc.	Com	337738108	16,169	351,580	Shs	Def	7	3
Fiserv Inc	Com	337738108	179	3,888	Shs	Def	12	
Fiserv Inc Com Nasd Indl	Com	337738108	16,306	354,550	Shs	Def	3	3
Firstfed Finl Corp	Com	337907109	8,556	327,200	Shs	Def	6	3
Firstmerit Corp.	Com	337915102	12	400	Shs	Def	2	
Firstmerit Corp	Com	337915102	447	15,512	Shs	Def	12	
Firstfed Amer Bancorp In	Com	337929103	2,135	89,341	Shs	Def	6	
Firstfed America Bancorp Inc	Com	337929103	12	500	Shs	Def	12	
Flagstar Bancorp Inc	Com	337930101	5,879	252,550	Shs	Def	6	2
Flagstar Bancorp Inc	Com	337930101	1,478	63,500	Shs	Def	3	
Firstenergy Corp.	Com	337932107	88	2,553	Shs	Def	2	
Firstenergy Corp	Com	337932107	7	209	Shs	Def	6	
Firstenergy Corp	Com	337932107	825	23,861	Shs	Def	12	
Firstenergy Corp Com	Com	337932107	2,597	75,100	Shs	Def	3	
Fisher Scientific Intl Inc New	Com	338032204	6	200	Shs	Def	12	

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

Fisher Scientific Intl.	Com	338032204	72	1,600	Shs	Def	15	
Fisher Scientific International	ICom	338032204	25	900	Shs	Def		
Five Star Quality Car	Com	33832D106	217	29,867	Shs	Def	6	
Five Star Quality Care Inc	Com	33832D106	27	3,688	Shs	Def	12	
Five Star Quality Care Inc.	Com	33832D106	29	4,000	Shs	Def		
Flanders Corp	Com	338494107	87	44,500	Shs	Def	12	
Fleet Capital Trust I-8% Trust	Pfd	33889F202	13	500	Shs	Def	12	
Fleet Capital Tr Iii-7.05% Cum	Pfd	33889N205	182	7,700	Shs	Def	12	
Fleet Capital Trust Iv-7.17%	Pfd	33889R206	74	3,100	Shs	Def	12	
Fleet Capital Trust Vi Gtd Tr	Pfd	33889T202	58	2,200	Shs	Def	12	
Fleet Capital Tr Vii	Pfd	33889V207	193	8,050	Shs	Def	12	
Fleetboston Financial	Com	339030108	559	15,969	Shs	Def	2	
Fleet Boston Financial	Com	339030108	306	8,753	Shs	Def	4	
Fleetboston Financial	Com	339030108	2,698	77,073	Shs	Def	5	
Fleetboston Financial	Com	339030108	42,490	1,214,001	Shs	Def	6	1,1
Fleetboston Financial	Com	339030108	156,216	4,463,323	Shs	Def	8	
Fleet Boston Financial Corp.	Com	339030108	1,569	45,215	Shs	Def	9	
Fleetboston Financial	Com	339030108	322,947	9,227,055	Shs	Def	10	9,2
Fleetboston Finl Corp	Com	339030108	479	13,694	Shs	Def	11	
Fleetboston Finl Corp	Com	339030108	13,409	383,125	Shs	Def	12	
Fleet Boston Financial Corp.	Com	339030108	323	5,800	Shs	Def	15	
Fleet Boston Financial Corp	Com	339030108	14,505	414,442	Shs	Def	3	3
Fleetwood Enterprises Inc.	Com	339099103	973	90,080	Shs	Def	2	
Fleetwood Enterprises Inc	Com	339099103	24	2,200	Shs	Def	12	
Fleming Companies Inc	Com	339130106	607	27,100	Shs	Def	12	
Flexsteel Inds Inc	Com	339382103	78	5,200	Shs	Def	6	
Florida Banks, Inc.	Com	340560101	9	1,100	Shs	Def	2	
Florida East Coast Inds Inc	Com	340632108	422	14,910	Shs	Def	12	
Florida East Coast Inds Inc	Com	340632207	27	1,032	Shs	Def	12	
Florida Rock Industries Inc	Com	341140101	231	5,800	Shs	Def	12	
Florida Rock Inds Inc Com	Com	341140101	4,977	124,920	Shs	Def	3	1
Fluor Corp New	Com	343412102	326	7,994	Shs	Def	12	
Fluor Corp (New)	Com	343412102	18,180	445,700	Shs	Def	3	4
Flowers Foods Inc	Com	343498101	19	759	Shs	Def	12	
Flowserve Corp	Com	34354P105	29	905	Shs	Def	12	
Flushing Financial Corp	Com	343873105	7	400	Shs	Def	12	
Foamex Intl Inc	Com	344123104	2,830	290,300	Shs	Def	6	2
Fomento Economico Mex-Sp Adr	ADS	344419106	15,253	323,500	Shs	Def	3	3
Foot Locker Inc	Com	344849104	5	290	Shs	Def	6	
Foot Locker Inc	Com	344849104	19	1,166	Shs	Def	12	
Foothill Indpnt Bancorp	Com	344905104	84	6,400	Shs	Def	6	
Footstar Inc	Com	344912100	2	56	Shs	Def	12	
Ford Motor Co Capital Trust I	Pfd	345343206	234	9,050	Shs	Def	12	
Ford Motor Co-Dep Shs-Repstg	Pfd	345370407	18	700	Shs	Def	12	
Ford Motor Co.	Com	345370860	2,518	152,685	Shs	Def	2	1
Ford Motor	Com	345370860	412	25,000	Shs	Def	4	
Ford Mtr Co Del Com P	Com	345370860	9,909	614,523	Shs	Def	6	5
Ford Motor Co.	Com	345370860	429	27,292	Shs	Def	9	
Ford Motor Co.	Com	345370860	1,649	100,000	Shs	Def	10	1
Ford Motor Co Del	Com	345370860	223	13,510	Shs	Def	11	
Ford Motor Co Del	Com	345370860	12,380	750,786	Shs	Def	12	
Ford Motor Co.	Com	345370860	221	8,422	Shs	Def	15	
Ford Mtr Co Del Com	Com	345370860	3,423	207,600	Shs	Def	3	1
Ford Cap Trst Ii	PFD CV	345395206	12,587	223,800	Shs	Def	6	1
Ford Cap Trst Ii 6 1/2 1-15-	Com	345395206	150	2,670	Shs	Def	6	
Ford Mtr Co Cap Tr Ii	Pfd	345395206	999	17,760	Shs	Def	12	
Ford Motor Credit	Pfd	345397202	27	1,100	Shs	Def	12	
Ford Motor Credit Corp 7.6%	Pfd	345397301	18	725	Shs	Def	12	
***Fording Inc	Com	345426100	8	427	Shs	Def	12	
Forest City Enterprises Inc	Com	345550107	84	2,217	Shs	Def	12	
Forest City Enterprises Inc Cl A	Com	345550107	3,631	95,550	Shs	Def	3	
Forest Laboratories	Com	345838106	75	920	Shs	Def	4	

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

Forest Laboratories Inc	Com	345838106	507	6,200	Shs	Def	12
Forest Oil Corp	Com	346091705	22,224	750,300	Shs	Def	6
Forest Oil Corp	Com	346091705	60	2,015	Shs	Def	12
Forest Oil Corp Com New	Com	346091705	350	11,800	Shs	Def	3
Forgent Networks Inc	Com	34629U103	4	1,500	Shs	Def	12
Fort Dearborn Income Secs Inc	Cl End Fd	347200107	11	735	Shs	Def	12
Fortis Securities Inc	Cl End Fd	34955T100	1	100	Shs	Def	12
Fortune Brands Inc.	Com	349631101	224	4,536	Shs	Def	2
Fortune Brands, Inc.	Com	349631101	15	300	Shs	Def	4
Fortune Brands Inc Co	Com	349631101	19,673	398,290	Shs	Def	6
Fortune Brands Inc	Com	349631101	219	4,440	Shs	Def	11
Fortune Brands Inc	Com	349631101	1,689	34,216	Shs	Def	12
Fossil Inc	Com	349882100	5	200	Shs	Def	12
L B Foster Co Cl A	Com	350060109	15	2,700	Shs	Def	12
Foundry Networks	Com	35063R100	1	200	Shs	Def	4
Foundry Networks Com	Com	35063R100	3,666	513,630	Shs	Def	6
Foundry Networks Inc	Com	35063R100	63	8,830	Shs	Def	12
4 Kids Entertainment Inc	Com	350865101	243	12,200	Shs	Def	12
Fox Entmt Group Inc Class A	Com	35138T107	5	200	Shs	Def	6
Fox Entertainment Group Inc	Com	35138T107	5	200	Shs	Def	12
Franklin Bk Na Southfiel	Com	352456107	159	8,700	Shs	Def	6
Franklin Bank N.A.	Com	352456107	293	16,000	Shs	Def	12
Franklin Electric Co Inc	Com	353514102	10,042	198,227	Shs	Def	12
Franklin Elec Inc Com Nasd Indl	Com	353514102	720	14,220	Shs	Def	3
Franklin Finl Corp Tenn	Com	353523202	9	400	Shs	Def	12
Franklin Financial Services	Com	353525108	25	1,000	Shs	Def	12
Franklin Multi Income Trust	Cl End Fd	354021107	29	3,325	Shs	Def	12
Franklin Resources, Inc.	Com	354613101	335	8,000	Shs	Def	1
Franklin Resources	Com	354613101	116	2,774	Shs	Def	4
Franklin Res Inc	Com	354613101	5	120	Shs	Def	6
Franklin Resources	Com	354613101	54	1,289	Shs	Def	7
Franklin Resources Inc	Com	354613101	777	18,530	Shs	Def	12
Franklin Universal Trust-Sbi	Cl End Fd	355145103	2	200	Shs	Def	12
Freemarkets Inc	Com	356602102	225	9,810	Shs	Def	12
Freeport Mcomoran Copper	Pfd	35671D501	53	2,800	Shs	Def	12
Freeport Mcomoran Copper	Pfd	35671D600	1,395	49,463	Shs	Def	12
Freeport Mcomoran Copper	Com	35671D857	28	1,563	Shs	Def	2
Freeport Mcomoran Copper	Com	35671D857	117	6,622	Shs	Def	12
Freeport Mcomoran Copper	Pfd	35671D865	849	84,940	Shs	Def	12
Freeport Mcomoran Copper	Pfd	35671D881	107	4,950	Shs	Def	12
Fremont General Financing I	Pfd	356905208	10	500	Shs	Def	12
Fremont General Corp	Com	357288109	1	160	Shs	Def	12
Fresh Choice Inc	Com	358032100	18	7,900	Shs	Def	6
Fresh Brands Inc	Com	35803U108	236	13,900	Shs	Def	6
Friedman Billings Ramsey	Com	358433100	4	500	Shs	Def	2
Friedman Billings Ramsey Group Cl	Com	358433100	385	55,000	Shs	Def	
Friedman Inds Inc	Com	358435105	234	88,327	Shs	Def	6
Friedmans Inc	Com	358438109	3,052	283,900	Shs	Def	6
Frischs Restaurants Inc	Com	358748101	1,192	60,400	Shs	Def	6
Frischs Restaurants Inc	Com	358748101	2	100	Shs	Def	12
Frontier Airlines Inc Ne	Com	359065109	4,384	239,300	Shs	Def	6
Frontier Insurance Group Inc	Com	359081106	1	100,341	Shs	Def	12
Frontier Oil Corp	Com	35914P105	11	500	Shs	Def	12
Frontier Oil Corp	Com	35914P105	3,525	164,120	Shs	Def	3
Frontline Communications Corp	Com	35921T108	3	10,000	Shs	Def	12
Frontstep Inc	Com	35921W101	1	200	Shs	Def	12
***Fuel-Tech Nv	Com	359523107	6	1,000	Shs	Def	12
Fuelcell Energy Inc	Com	35952H106	283	17,960	Shs	Def	12
Fujitsu Ltd	ADR	359590304	31	800	Shs	Def	2
Fuller H B Co Com	Com	359694106	6,313	210,500	Shs	Def	6
Fuller H B Co Com Nasd Indl	Com	359694106	2,307	77,020	Shs	Def	3
Fulton Financial Corp-Pa	Com	360271100	640	25,540	Shs	Def	12

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

Furniture Brands Intl In	Com	360921100	1,706	46,800	Shs	Def	6
Furniture Brands International	Com	360921100	23	625	Shs	Def	12
Furukawa Elec Ltd Adr	Com	361118102	1,614	32,682	Shs	Def	6
Ga Finl Inc	Com	361437106	222	12,900	Shs	Def	6
Gatx Corp.	Com	361448103	2,794	87,860	Shs	Def	2
Gatx Corp	Com	361448103	3	100	Shs	Def	6
Gatx Corp	Com	361448103	1,161	36,519	Shs	Def	12
Gbb Capital V	Pfd	36146Q200	1,961	76,900	Shs	Def	12
Gbc Bancorp Calif	Com	361475106	5,784	172,900	Shs	Def	6
Glb Bancorp Inc	Com	361778103	79	8,150	Shs	Def	12
Gse Systems Inc	Com	36227K106	7	2,000	Shs	Def	12
***Gsi Lumonics Inc	Com	36229U102	1	100	Shs	Def	12
Gsi Lumonics Inc.	Com	36229U102	51	5,000	Shs	Def	
G-Iii Apparel Group Ltd	Com	36237H101	414	51,800	Shs	Def	6
Gtsi Corp	Com	36238K103	533	59,500	Shs	Def	6
***Gtsi Corp	Com	36238K103	9	1,000	Shs	Def	12
Gabelli Equity Trust Inc	Com	362397101	515	46,452	Shs	Def	12
Gabelli Equity Tr Inc	Pfd	362397408	26	1,000	Shs	Def	12
Gabelli Global Multimedia	Com	36239Q109	1	100	Shs	Def	12
Gabelli Utility Tr	Com	36240A101	113	11,638	Shs	Def	12
Gabelli Convertible Securities	Cl End Fd	36240B109	21	1,948	Shs	Def	12
Gables Residential Trust-Sbi	Com	362418105	1,264	40,716	Shs	Def	12
Gables Residential Trust	Pfd	362418204	275	11,090	Shs	Def	12
Gadzooks Inc	Com	362553109	572	32,800	Shs	Def	6
Gaiam Inc	Com	36268Q103	8	440	Shs	Def	12
Gallagher Arthur J & Co	Com	363576109	272	8,300	Shs	Def	12
Gallaher Group Plc-Spon	ADR	363595109	49	1,590	Shs	Def	2
Gallaher Group Plc	Com	363595109	21,334	691,300	Shs	Def	6
Gametech International I	Com	36466D102	514	115,400	Shs	Def	6
Gannett Co	Com	364730101	1,005	13,210	Shs	Def	2
Gannett	Com	364730101	381	5,000	Shs	Def	4
Gannett Inc Com	Com	364730101	341	4,475	Shs	Def	5
Gannett Inc	Com	364730101	8	100	Shs	Def	6
Gannett Co	Com	364730101	127	1,667	Shs	Def	7
Gannett Co Inc	Com	364730101	1,898	24,941	Shs	Def	12
Gannett Inc Com	Com	364730101	6,765	88,900	Shs	Def	3
The Gap	Com	364760108	250	16,637	Shs	Def	4
Gap Inc	Com	364760108	1	88	Shs	Def	6
Gap Inc	Com	364760108	861	57,267	Shs	Def	12
Gap Stores	Com	364760108	81	3,400	Shs	Def	15
Garan Inc	Com	364802108	2,650	49,300	Shs	Def	6
Garden Fresh Restaurant	Com	365235100	776	80,400	Shs	Def	6
Gartner Inc. Cl A	CL A	366651107	226	17,516	Shs	Def	1
Gartner, Inc.	Com	366651206	26	1,985	Shs	Def	2
Gartner Inc	Com	366651206	6	429	Shs	Def	12
Gaston Federal Bancorp Inc	Com	367304102	2	121	Shs	Def	12
Gateway, Inc.	Com	367626108	14	2,250	Shs	Def	2
Gateway Inc	Com	367626108	218	34,540	Shs	Def	6
Gateway, Inc.	Com	367626108	58,068	9,187,970	Shs	Def	8
Gateway Inc.	Com	367626108	199	30,400	Shs	Def	9
Gateway, Inc.	Com	367626108	119,338	18,882,595	Shs	Def	10
Gateway Inc	Com	367626108	1,233	195,063	Shs	Def	12
Gateway, Inc.	Com	367626108	50,560	8,000,000	Shs	Def	14
Gateway Inc.	Com	367626108	30	3,000	Shs	Def	15
Gaylord Entertainment Co New	Com	367905106	10	389	Shs	Def	12
Gateway Financial Holdings Inc	Com	368140109	1	90	Shs	Def	12
Gehl Co	Com	368483103	664	43,800	Shs	Def	6
Gemstar Tv Guide Intl Inc	Com	36866W106	155	10,490	Shs	Def	12
Genaera Corp.	Com	36867G100	40	12,500	Shs	Def	
Genaissance Pharmaceuticals	Com	36867W105	435	146,910	Shs	Def	12
Genaissance Pharmaceuticals	Com	36867W105	59	20,000	Shs	Def	
Gencorp Inc	Com	368682100	11,028	701,500	Shs	Def	6

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

Gencorp Inc	Com	368682100	11	725 Shs	Def	12	
Gene Logic Inc	Com	368689105	39	2,000 Shs	Def	12	
Genelabs Technologies Inc	Com	368706107	19	10,900 Shs	Def	12	
Genentech, Inc.	Com	368710406	11,480	227,550 Shs	Def	1	
Genentech Inc	Com	368710406	10	200 Shs	Def	2	
Genentech Inc	Com	368710406	1,329	26,335 Shs	Def	11	
Genentech Inc	Com	368710406	623	12,343 Shs	Def	12	
General American Investors Co	Cl End Fd	368802104	96	2,900 Shs	Def	12	
General Cable Corp Del N	Com	369300108	9,246	647,500 Shs	Def	6	6
General Cable Corp	Com	369300108	10,249	717,740 Shs	Def	3	6
General Communication Inc	Com	369385109	497	57,100 Shs	Def	3	
General Dynamics Corp	Com	369550108	1,596	16,990 Shs	Def	6	
General Dynamics Corp.	Com	369550108	547	5,700 Shs	Def	9	
General Dynamics Corp	Com	369550108	1,305	13,886 Shs	Def	12	
General Dynamics Corp Com	Com	369550108	3,777	40,200 Shs	Def	3	
General Electric Co.	Com	369604103	27,013	721,315 Shs	Def	1	1
General Electric Co.	Com	369604103	41,941	1,119,932 Shs	Def	2	1,1
General Electric	Com	369604103	4,975	132,846 Shs	Def	4	1
General Electric Co Com	Com	369604103	19,950	532,708 Shs	Def	5	4
General Electric Co	Com	369604103	8	217 Shs	Def	6	
General Electric Co.	Com	369604103	13,543	361,620 Shs	Def	7	3
General Electric Co.	Com	369604103	22	575 Shs	Def	8	
General Electric Co.	Com	369604103	8,940	239,672 Shs	Def	9	
General Electric Co.	Com	369604103	8,426	225,000 Shs	Def	10	2
General Electric Co	Com	369604103	8,964	239,350 Shs	Def	11	1
General Electric Co	Com	369604103	77,957	2,081,626 Shs	Def	12	
General Electric Co.	Com	369604103	14,973	259,286 Shs	Def	15	2
General Elec Co Com	Com	369604103	87,676	2,341,158 Shs	Def	3	2,2
General Growth Pptys Inc	Com	370021107	462	10,450 Shs	Def	5	
General Growth Properties Inc	Com	370021107	82	1,850 Shs	Def	12	
General Magic Inc	Com	370253106	2	7,150 Shs	Def	12	
General Mills Inc.	Com	370334104	405	8,281 Shs	Def	2	
General Mills Inc Com	Com	370334104	313	6,400 Shs	Def	5	
General Mills Inc.	Com	370334104	147	3,000 Shs	Def	7	
General Mills Inc	Com	370334104	956	19,580 Shs	Def	11	
General Mills Inc	Com	370334104	1,327	27,174 Shs	Def	12	
General Mills	Com	370334104	4,678	60,100 Shs	Def	15	
General Motors Accept Corp	Pfd	370425209	91	3,700 Shs	Def	12	
General Motors Corporation	Com	370442105	2,842	47,006 Shs	Def	2	
General Motors	Com	370442105	36	600 Shs	Def	4	
General Mtrs Corp	Com	370442105	4,369	72,271 Shs	Def	6	
General Motors Corporation	Com	370442105	124,495	2,059,467 Shs	Def	8	
General Motors Corporation	Com	370442105	229,338	3,793,852 Shs	Def	10	3,7
General Motors Corp	Com	370442105	448	7,418 Shs	Def	11	
General Motors Corp	Com	370442105	12,968	214,530 Shs	Def	12	
General Motors Corp.	Com	370442105	9,072	94,177 Shs	Def	15	
General Mtrs Corp Com	Com	370442105	2,936	48,571 Shs	Def	3	
General Motors Corp.	Deb	370442741	80	3,000 Shs	Def		
General Motors Corp 7.25% Sr	Pfd	370442758	63	2,600 Shs	Def	12	
General Motors Corp	Pfd	370442766	27	1,100 Shs	Def	12	
General Motors Corp 7.25%	Pfd	370442816	41	1,700 Shs	Def	12	
General Motors Corporation	Com	370442832	47	2,867 Shs	Def	2	
General Motors Corp Class H Co	Com	370442832	308	18,733 Shs	Def	5	
General Mtrs Corp	Com	370442832	400	24,340 Shs	Def	6	
General Motors Corp-Cl H New	Com	370442832	1,249	75,929 Shs	Def	12	
General Motors Corp.	CL H	370442832	3,300	125,900 Shs	Def	15	1
Genesco Inc	Com	371532102	4,626	167,800 Shs	Def	6	1
Genesco Inc	Com	371532102	11	415 Shs	Def	12	
Genesee & Wyo Inc	Com	371559105	3,586	151,500 Shs	Def	6	1
Genesee & Wyoming Inc-Cl A	Com	371559105	208	8,772 Shs	Def	12	
Genesee & Wyoming Inc-Cl A	Com	371559105	835	35,275 Shs	Def	3	
Genesee Corp-Cl B	Com	371601204	1	52 Shs	Def	12	

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

Genesis Health Ventures Inc	Com	37183F107	602	33,100 Shs	Def	12
Genesis Microchip Inc	Com	37184C103	6	241 Shs	Def	12
Gentex Corp	Com	371901109	44	1,470 Shs	Def	12
Genlyte Group Inc	Com	372302109	2,115	56,300 Shs	Def	6
Genlyte Group Inc	Com	372302109	8	200 Shs	Def	12
Genlyte Group Inc	Com	372302109	1,067	28,420 Shs	Def	3
Genome Therapeutics Corp.	Com	372430108	14	2,400 Shs	Def	2
Genome Therapeutics Corp	Com	372430108	1	200 Shs	Def	12
***Gensci Regeneration	Com	37244V109	1	8,800 Shs	Def	12
Genta Inc New	Com	37245M207	142	8,450 Shs	Def	12
Gensym Corp	Com	37245R107	4	4,400 Shs	Def	12
Genuine Parts Co.	Com	372460105	248	6,755 Shs	Def	2
Genuine Parts Co	Com	372460105	575	15,625 Shs	Def	5
Genuine Parts Co	Com	372460105	1,762	47,915 Shs	Def	6
Genuine Parts Co.	Com	372460105	74	2,000 Shs	Def	7
Genuine Parts Co	Com	372460105	922	25,082 Shs	Def	12
Genus Inc	Com	372461103	9	2,000 Shs	Def	12
Genzyme Transgenics Corp	Com	37246E105	8	2,500 Shs	Def	12
Gentiva Health Services Inc	Com	37247A102	6	250 Shs	Def	12
Genstar Therapeutics Corp	Com	37248D105	24	23,600 Shs	Def	12
Genuity Inc	Com	37248E103	1	1,600 Shs	Def	12
Genzyme Corp	Com	372917104	46	1,048 Shs	Def	2
Genzyme	Com	372917104	24	550 Shs	Def	4
Genzyme Corp	Com	372917104	7	153 Shs	Def	6
Genzyme Corp	Com	372917104	201	4,600 Shs	Def	11
Genzyme Corp	Com	372917104	3,509	80,357 Shs	Def	12
Genzyme Corp	Com	372917104	1,079	24,700 Shs	Def	3
Genzyme Corp	Com	372917500	19	3,192 Shs	Def	12
Genzyme Corp Biosurgery	Com	372917708	117	17,174 Shs	Def	5
Genzyme Corp Biosurgery	Com	372917708	48	7,119 Shs	Def	12
Georgia Gulf Corp New	Com	373200203	21	800 Shs	Def	12
Georgia-Pacific Corp.	Com	373298108	10	318 Shs	Def	2
Georgia Pacific Corp Com	Com	373298108	743	24,819 Shs	Def	5
Georgia Pac Corp	Com	373298108	18	592 Shs	Def	6
Georgia Pacific Corp	Com	373298108	576	19,229 Shs	Def	12
Georgia Power Capital Trust I	Pfd	373331206	93	3,700 Shs	Def	12
Georgia Power Capital Trust	Pfd	373333202	55	2,200 Shs	Def	12
Georgia Power Company	Pfd	373334549	46	1,830 Shs	Def	12
Georgia Power Company	Pfd	373334556	39	1,600 Shs	Def	12
Georgia Power Co-6.875% Sen	Pfd	373334564	85	3,550 Shs	Def	12
Georgia Capital Trust Iv	Pfd	37333R209	200	8,235 Shs	Def	12
Gerber Childrenswear Inc	Com	373701101	1,510	198,700 Shs	Def	6
Gerber Scientific Inc.	Com	373730100	9	1,200 Shs	Def	2
Geron Corp	Com	374163103	23	3,000 Shs	Def	12
Getty Images Inc	Com	374276103	99	3,300 Shs	Def	12
Getty Realty Corp New	Com	374297109	365	19,420 Shs	Def	12
Getty Rlty Corp New Com	Com	374297109	201	10,700 Shs	Def	3
Giant Inds Inc	Com	374508109	1,492	144,900 Shs	Def	6
Giant Industries Inc	Com	374508109	3	300 Shs	Def	12
Gibraltar Stl Corp	Com	37476F103	772	35,500 Shs	Def	6
Gibraltar Stl. Corp.	Com	37476F103	49	2,250 Shs	Def	
Gilead Sciences Inc	Com	375558103	326	9,050 Shs	Def	12
Gilead Sciences Inc	Com	375558103	209	5,800 Shs	Def	3
Gillette Co.	Com	375766102	2,280	67,043 Shs	Def	1
Gillette Co.	Com	375766102	320	9,419 Shs	Def	2
Gillette	Com	375766102	130	3,830 Shs	Def	4
Gillette Co Com	Com	375766102	211	6,200 Shs	Def	5
Gillette Co	Com	375766102	2	55 Shs	Def	6
Gillette Co.	Com	375766102	789	23,200 Shs	Def	7
Gillette Co.	Com	375766102	1,696	50,353 Shs	Def	9
Gillette Co	Com	375766102	303	8,900 Shs	Def	11
Gillette Co	Com	375766102	7,863	231,192 Shs	Def	12

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

Gillette Co.	Com	375766102	65	1,200	Shs	Def	15	
Gillette Co Com	Com	375766102	5,178	152,242	Shs	Def	3	1
Glacier Bancorp Inc	Com	37637Q105	197	8,677	Shs	Def	2	
Glacier Bancorp Inc N	Com	37637Q105	5,074	224,031	Shs	Def	6	2
**Glamis Gold Ltd	Com	376775102	1	200	Shs	Def	12	
Glatfelter	Com	377316104	314	17,520	Shs	Def	12	
Glaxo Smithkline Sponsored	ADR	37733W105	440	9,358	Shs	Def	2	
Glaxosmithkline Plc-Adr	ADR	37733W105	9	200	Shs	Def	4	
Glaxo Smithkline Plc Adr	Com	37733W105	336	7,145	Shs	Def	5	
Glaxo Smithkline Sponsored Plc Ad	ADR	37733W105	16	341	Shs	Def	7	
Glaxosmithkline Plc - Spons Adr	ADR	37733W105	342	7,221	Shs	Def	9	
Glaxosmithkline Plc	Com	37733W105	225	4,788	Shs	Def	11	
Glaxosmithkline Plc	SPON ADR	37733W105	14	300	Shs	Def	15	
Glen Burnie Bancorp	Com	377407101	13	600	Shs	Def	12	
Glenayre Technologies Inc	Com	377899109	5	2,600	Shs	Def	12	
Glenborough Realty Trust Inc	Com	37803P105	6	277	Shs	Def	12	
Glenborough Rlty Tr Inc Com	Com	37803P105	142	6,600	Shs	Def	3	
Glimcher Realty Trust-Sbi	Com	379302102	77	4,126	Shs	Def	12	
Glimcher Realty Trust	Com	379302102	72	3,900	Shs	Def	3	
Global Industries Ltd	Com	379336100	266	28,500	Shs	Def	12	
Global High Income Dollar Fund	Cl End Fd	37933G108	157	10,800	Shs	Def	12	
Global Imaging Systems	Com	37934A100	2,142	116,400	Shs	Def	6	1
Global Imaging Systems Inc	Com	37934A100	2	100	Shs	Def	12	
Global Imaging Systems Inc.	Com	37934A100	37	2,000	Shs	Def		
Global Imaging Systems	Com	37934A100	6,719	365,140	Shs	Def	3	3
Global Partners Income Fund	Cl End Fd	37935R102	40	3,150	Shs	Def	12	
Global Payments Inc	Com	37940X102	4,999	136,400	Shs	Def	3	1
Globecomm Systems Inc	Com	37956X103	11	1,500	Shs	Def	12	
Globespanvirata Inc	Com	37957V106	459	30,766	Shs	Def	12	
Globespan Inc	Com	37957V106	121	8,140	Shs	Def	3	
Gold Banc Corp Inc	Com	379907108	2,031	225,700	Shs	Def	6	2
Gold Banc Corp Inc	Com	379907108	36	4,000	Shs	Def	12	
Goamerica Inc	Com	38020R106	15	10,870	Shs	Def	12	
**Goldcorp Inc	Com	380956409	38	2,200	Shs	Def	12	
Golden St Bancorp Inc	Com	381197102	22,210	746,040	Shs	Def	6	6
Golden State Bancorp Inc	Com	381197102	347	11,695	Shs	Def	12	
Golden West Finl Corp. Del	Com	381317106	114	1,800	Shs	Def	2	
Golden West Finl Corp Del	Com	381317106	656	10,325	Shs	Def	5	
Golden West Fincl Corp Del	Com	381317106	7	115	Shs	Def	6	
Golden West Financial Corp-Del	Com	381317106	50	785	Shs	Def	12	
Goldman Sachs Group	Com	38141G104	10,186	112,860	Shs	Def	1	
Goldman Sachs Group, Inc.	Com	38141G104	45	500	Shs	Def	2	
Goldman Sachs Group Inc	Com	38141G104	10,374	114,950	Shs	Def	6	1
Goldman Sachs Group Inc	Com	38141G104	3,427	37,974	Shs	Def	12	
Goldman Sachs Group Inc	Com	38141G104	9,025	100,000	Shs	Def	3	1
Golf Trust Of America Inc	Com	38168B103	1	150	Shs	Def	12	
Goodman Fielder Ltd S	Com	382382208	6,786	2,068,788	Shs	Def	6	1,7
Goodrich Corporation	Com	382388106	7,919	250,286	Shs	Def	12	
Goodrich B F Co Com	Com	382388106	28,049	886,500	Shs	Def	3	8
Goodyear Tire & Rubber Co Com	Com	382550101	428	16,725	Shs	Def	5	
Goodyear Tire & Rubr Co	Com	382550101	11	420	Shs	Def	6	
Goodyear Tire & Rubber Co	Com	382550101	67	2,609	Shs	Def	9	
Goodyear Tire & Rubber Co	Com	382550101	1,004	39,263	Shs	Def	12	
Goodys Family Clothing Inc	Com	382588101	2	300	Shs	Def	12	
Gottschalks Inc	Com	383485109	320	89,000	Shs	Def	6	
W R Grace & Co-Del New	Com	38388F108	8	3,736	Shs	Def	12	
Graco Inc Com	Com	384109104	57	1,400	Shs	Def	3	
Grainger Ww Inc.	Com	384802104	101	1,800	Shs	Def	2	
Grainger W W Inc	Com	384802104	2	40	Shs	Def	6	
W W Grainger Inc	Com	384802104	2,004	35,643	Shs	Def	12	
Grand Metropolitan Delaware Lp	Pfd	386087209	172	6,285	Shs	Def	12	
Granite Construction Inc	Com	387328107	10	400	Shs	Def	12	



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

Granite St Bankshares In	Com	387472103	892	33,400	Shs	Def	6
Grant Prideco	Com	38821G101	8	575	Shs	Def	4
Great Amern Finl Res Inc	Com	389915109	42	2,300	Shs	Def	6
Great Atlantic & Pac Tea Inc	Com	390064103	5,018	179,970	Shs	Def	3
Great Lakes Chemical Corp	Com	390568103	164	5,810	Shs	Def	12
Great Lakes Reit Inc	Com	390752103	13	780	Shs	Def	12
Great Lakes Reit Inc Com	Com	390752103	352	20,750	Shs	Def	3
Great Lakes Reit Inc 9.75% Pfd	Pfd	390752202	9	350	Shs	Def	12
Great Plains Energy Inc	Com	391164100	499	20,000	Shs	Def	2
Great Plains Energy Inc	Com	391164100	3	130	Shs	Def	6
Great Plains Energy Inc	Com	391164100	97	3,899	Shs	Def	12
Great Plains Energy Inc	Com	391164100	694	27,800	Shs	Def	3
Great Plains Energy Inc	Pfd	391164308	6	100	Shs	Def	12
Great Plains Energy Inc	Pfd	391164506	12	190	Shs	Def	12
Great-West Life & Annuity Ins	Pfd	391369204	2	100	Shs	Def	12
Great Western Financial Tr I	Pfd	39141F203	25	1,000	Shs	Def	12
Greater Atlantic Financial	Com	391601101	713	117,854	Shs	Def	12
Greater Bay Bancorp	Com	391648102	8,512	249,470	Shs	Def	7
Greater Bay Bancorp	Com	391648102	450	13,175	Shs	Def	12
Greater China Fund Inc	Cl End Fd	39167B102	25	2,455	Shs	Def	12
Greenbrier Cos Inc	Com	393657101	3,630	534,870	Shs	Def	6
Greenpoint Finl Corp	Com	395384100	9	210	Shs	Def	6
Greenpoint Financial Corp	Com	395384100	4	100	Shs	Def	12
Greenpoint Financial Corp	Com	395384100	21,837	499,700	Shs	Def	3
Greif Bros Corp	Com	397624107	3,834	107,400	Shs	Def	6
Greka Energy Corporation	Com	397637109	2	349	Shs	Def	12
Grey Wolf Inc	Com	397888108	11,969	3,022,400	Shs	Def	6
Grey Wolf Inc	Com	397888108	44	11,000	Shs	Def	12
Griffon Corp	Com	398433102	183	10,935	Shs	Def	12
Griffon Corp Com	Com	398433102	4,975	297,030	Shs	Def	3
Group 1 Automotive Inc	Com	398905109	277	7,100	Shs	Def	12
Group 1 Automotive Inc	Com	398905109	4,688	120,060	Shs	Def	3
Group 1 Software Inc New	Com	39943Y103	1,677	120,200	Shs	Def	6
Group 1 Software Inc-New	Com	39943Y103	3	250	Shs	Def	12
Le Groupe Cgi Inc Cat A Sub	Com	39945C109	3	500	Shs	Def	12
Grupo Televisa Sa De Cv	SPON ADR	40049J206	3,308	42,800	Shs	Def	15
Grupo Televisa Sa De Cv	ADR	40049J206	9,486	195,540	Shs	Def	3
Grupo Elektra Sa Spon Gdr	ADR	40050A102	4,570	537,600	Shs	Def	3
Gtech Holdings Corp	Com	400518106	32	650	Shs	Def	12
Gtech Holdings Corp	Com	400518106	17,342	355,730	Shs	Def	3
***Gucci Group Nv (Ny Listed)	Com	401566104	9	100	Shs	Def	12
Guidant Corp.	Com	401698105	9,032	208,487	Shs	Def	2
Guidant Corp	Com	401698105	4	99	Shs	Def	6
Guidant Corp	Com	401698105	248	5,715	Shs	Def	11
Guidant Corp	Com	401698105	2,903	67,018	Shs	Def	12
Guidant Corp.	Com	401698105	124	1,800	Shs	Def	15
Guilford Pharmaceuticals Inc	Com	401829106	866	121,595	Shs	Def	12
Guitar Center Inc	Com	402040109	829	47,300	Shs	Def	12
Gulf Power Cap Tr I-7.625% Cum	Pfd	402473201	40	1,600	Shs	Def	12
Gulf Power Co-7.50% Jr Sub	Pfd	402479810	58	2,332	Shs	Def	12
Gulfstream Bancshares Inc	Com	402736102	13	1,000	Shs	Def	12
Gum Tech International Inc	Com	402803100	13	1,500	Shs	Def	12
H & Q Healthcare Investors	Cl End Fd	404052102	273	12,298	Shs	Def	12
H & Q Life Sciences Investors	Cl End Fd	404053100	470	24,020	Shs	Def	12
Hca Inc	Com	404119109	101	2,300	Shs	Def	2
Hca Inc	Com	404119109	13	300	Shs	Def	6
Hca Inc	Com	404119109	1,100	24,954	Shs	Def	12
Hca Inc.	Com	404119109	119	1,700	Shs	Def	15
Hca Inc	Com	404119109	88	2,000	Shs	Def	3
Hcc Insurance Holdings Inc	Com	404132102	11	400	Shs	Def	12
Heco Capital Trust I-8.05% Cum	Pfd	404151201	56	2,200	Shs	Def	12
Heco Capital Trust Ii	Pfd	40415B209	84	3,560	Shs	Def	12

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

Hdfc Bank Ltd - Adr	Com	40415F101	1,233	80,300 Shs	Def	3	
Hl&P Capital Trust I-8.125%	Pfd	404202202	124	5,190 Shs	Def	12	
Hmn Financial	Com	40424G108	3	200 Shs	Def	4	
Hmn Finl Inc	Com	40424G108	661	41,200 Shs	Def	6	
Hnc Software Inc	Com	40425P107	1	54 Shs	Def	12	
Hrpt Proprties Trust	Com	40426W101	20	2,200 Shs	Def	2	
Hrpt Properties Tr-Sbi	Com	40426W101	229	25,423 Shs	Def	12	
Hrpt Properties Trust 9.875%	Pfd	40426W200	75	2,900 Shs	Def	12	
H Power Corp	Com	40427A108	3	1,300 Shs	Def	12	
Hadron Inc New	Com	405009200	3	1,740 Shs	Def	12	
Haemonetics Corp-Mass	Com	405024100	6	200 Shs	Def	12	
Haemonetics Corporation	Com	405024100	136	4,300 Shs	Def	3	
Haggar Corp	Com	405173105	1,194	97,100 Shs	Def	6	
Hain Celestial Group Inc	Com	405217100	22	1,000 Shs	Def	7	
Hain Celestial Group Inc	Com	405217100	40	1,800 Shs	Def	12	
Halliburton Co.	Com	406216101	261	15,283 Shs	Def	2	
Halliburton Co	Com	406216101	8,548	500,750 Shs	Def	6	4
Halliburton Co	Com	406216101	703	41,179 Shs	Def	12	
Halliburton Co.	Com	406216101	54	2,000 Shs	Def	15	
Halliburton Co	Com	406216101	188	11,000 Shs	Def		
Halliburton Co Com	Com	406216101	25,726	1,507,100 Shs	Def	3	1,4
Halsey Drug Co Inc	Com	406369108	2	1,000 Shs	Def	12	
Hallwood Realty Partners Lp	Com	40636T203	2	24 Shs	Def	12	
Hampshire Group Ltd	Com	408859106	246	13,100 Shs	Def	6	
John Hancock Bank & Thrift	Cl End Fd	409735107	270	31,925 Shs	Def	12	
Hancock Fabrics Inc	Com	409900107	336	18,600 Shs	Def	12	
Hancock Fabrics Inc Com	Com	409900107	6,704	371,410 Shs	Def	3	3
Hancock Holding Co	Com	410120109	54	1,000 Shs	Def	12	
Hancock Holding Co	Com	410120109	98	1,820 Shs	Def	3	
John Hancock Income Securities	Cl End Fd	410123103	215	14,800 Shs	Def	12	
John Hancock Patriot Global	Cl End Fd	41013G103	13	1,000 Shs	Def	12	
John Hancock Patriot Preferred	Cl End Fd	41013J107	99	8,000 Shs	Def	12	
John Hancock Patriot Premium	Cl End Fd	41013Q101	33	3,600 Shs	Def	12	
John Hancock Patriot Premium	Cl End Fd	41013T105	22	2,000 Shs	Def	12	
John Hancock Patriot Select	Cl End Fd	41013U102	1	100 Shs	Def	12	
John Hancock Investors Trust	Cl End Fd	410142103	255	13,380 Shs	Def	12	
Hancock John Finl Services	Com	41014S106	76	2,003 Shs	Def	2	
Hancock John Finl Svcs I	Com	41014S106	7,844	205,400 Shs	Def	6	2
Hancock John Finl Services Inc.	Com	41014S106	1,520	39,807 Shs	Def	7	
Hancock John Finl Svcs Inc	Com	41014S106	165	4,321 Shs	Def	12	
John Hancock Financial Srvcs	Com	41014S106	1,302	34,100 Shs	Def	3	
Hancock John Finl Trends Fd	Com	41014X105	28	2,000 Shs	Def	12	
Handleman Co Del	Com	410252100	5,372	523,100 Shs	Def	6	5
Handleman Co	Com	410252100	3	300 Shs	Def	12	
Handspring Inc	Com	410293104	23	5,000 Shs	Def	12	
Hanger Orthopedic Group Inc	Com	41043F208	99	9,550 Shs	Def	12	
Hanover Capital Mortgage	Com	410761100	2	200 Shs	Def	12	
Hanover Compressor Co	Com	410768105	21,039	1,169,500 Shs	Def	6	1,1
Hanover Compressor Co	Com	410768105	21	1,190 Shs	Def	12	
Hanover Foods Corp-Cl A	Com	41078W100	20	400 Shs	Def	12	
Harbor Bank-Va	Com	41146K104	400	20,765 Shs	Def	12	
Harbor Florida Bancshares	Com	411901101	4,419	230,378 Shs	Def	7	2
Harbor Florida Bancshares Inc	Com	411901101	322	16,810 Shs	Def	12	
Harken Energy Corp	Com	412552309	1	625 Shs	Def	12	
Harland John H Co	Com	412693103	3,916	134,700 Shs	Def	6	1
Harland John H Co Com	Com	412693103	11,174	384,395 Shs	Def	3	3
Harley Davidson, Inc.	Com	412822108	667	12,100 Shs	Def	2	
Harley Davidson Inc	Com	412822108	8	151 Shs	Def	6	
Harley Davidson, Inc.	Com	412822108	351	6,400 Shs	Def	9	
Harley Davidson Inc	Com	412822108	1,006	18,250 Shs	Def	11	
Harley Davidson Inc	Com	412822108	10,058	182,438 Shs	Def	12	
Harleysville Group Inc	Com	412824104	60	2,260 Shs	Def	12	

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

Harleysville National Corp-Pa	Com	412850109	9	400 Shs	Def	12	
Harman International	Com	413086109	47	950 Shs	Def	12	
Harmonic Inc	Com	413160102	23	2,015 Shs	Def	12	
Harrahs Entertainment Inc	Com	413619107	36	812 Shs	Def	12	
Harris & Harris Group Inc	Com	413833104	1	130 Shs	Def	12	
Harris Corp.	Com	413875105	47	1,300 Shs	Def	2	
Harris Corp Del	Com	413875105	5	130 Shs	Def	6	
Harris Corp-Del	Com	413875105	115	3,189 Shs	Def	12	
Harris Corp Del Com	Com	413875105	19,634	546,750 Shs	Def	3	5
Harsco Corp	Com	415864107	39	1,000 Shs	Def	4	
Harsco Corp	Com	415864107	4,228	108,030 Shs	Def	6	1
Harsco Corp	Com	415864107	101	2,580 Shs	Def	12	
Harsco Corp Com	Com	415864107	759	19,390 Shs	Def	3	
Harte-Hanks Inc	Com	416196103	845	26,700 Shs	Def	3	
Hartford Capital I-7.70% Cum	Pfd	416315208	400	16,123 Shs	Def	12	
Hartford Capital Iii 7.45%	Pfd	41631P204	168	6,850 Shs	Def	12	
Hartford Financial Services	Com	416515104	2,164	31,770 Shs	Def	2	
Hartford Financial	Com	416515104	14	200 Shs	Def	4	
Hartford Financial Services	Com	416515104	2,334	34,267 Shs	Def	5	
Hartford Financial Services	Com	416515104	13,728	201,422 Shs	Def	6	1
Hartford Financial Services	Com	416515104	107	1,574 Shs	Def	7	
Hartford Financial Services	Com	416515104	563	8,278 Shs	Def	9	
Hartford Financial Services	Com	416515104	1,412	20,728 Shs	Def	12	
Hartford Life Capital I 7.20%	Pfd	416590206	43	1,800 Shs	Def	12	
Hartford Life Capital Ii	Pfd	416591204	25	1,000 Shs	Def	12	
Harvard Bioscience Inc	Com	416906105	62	7,010 Shs	Def	3	
Hasbro Inc.	Com	418056107	43	2,687 Shs	Def	2	
Hasbro Inc	Com	418056107	5,921	374,265 Shs	Def	6	3
Hasbro Inc	Com	418056107	247	15,623 Shs	Def	12	
Hathaway Corp	Com	419011101	6	2,050 Shs	Def	12	
Hatteras Income Securities Inc	Cl End Fd	419025101	88	6,478 Shs	Def	12	
Haverty Furniture Inc	Com	419596101	1,026	59,600 Shs	Def	6	
Haverty Furniture Companies	Com	419596101	1,493	86,752 Shs	Def	12	
Hawaiian Airs Inc New	Com	419849104	7	2,270 Shs	Def	2	
Hawaiian Elec Inds Inc.	Com	419870100	88	2,000 Shs	Def	2	
Hawaiian Electric Industries	Com	419870100	175	3,966 Shs	Def	12	
Hawaiian Elec Industries Com	Com	419870100	2,957	67,180 Shs	Def	3	
Hawaiian Electric Inds Cap Tr	Pfd	41987M201	282	11,159 Shs	Def	12	
Hawkins Inc	Com	420261109	286	31,300 Shs	Def	6	
Hawthorne Finl Corp	Com	420542102	1,079	36,900 Shs	Def	6	
Health Care Property Invs Inc	Com	421915109	3,523	86,668 Shs	Def	9	
Health Care Property Invs Inc	Com	421915109	1,920	47,340 Shs	Def	12	
Health Care Properties	Pfd	421915307	64	2,600 Shs	Def	12	
Healthcare Ppty Invs Inc	Pfd	421915406	30	1,200 Shs	Def	12	
Healthsouth Corp.	Com	421924101	236	16,464 Shs	Def	1	
Healthsouth Corp	Com	421924101	12	820 Shs	Def	6	
Healthsouth Corp	Com	421924101	1,530	106,610 Shs	Def	12	
Healthsouth Corp Com	Com	421924101	2,105	146,700 Shs	Def	3	1
Healthsouth Corp Sub Deb	Cvt	421924AF8	6,755	7,000,000 Prn	Def		
Health Management	Com	421933102	251	12,100 Shs	Def	2	
Health Management Associates	Com	421933102	583	28,105 Shs	Def	12	
Healthcare Realty Trust	Com	421946104	2,177	71,715 Shs	Def	12	
Healthcare Realty Trust	Com	421946104	988	32,550 Shs	Def	3	
Headwaters Inc	Com	42210P102	5	300 Shs	Def	12	
Health Care Reit, Inc.	Com	42217K106	353	12,550 Shs	Def	9	
Health Care Reit Inc	Com	42217K106	493	17,652 Shs	Def	12	
Health Care Reit Inc-8.875%	Pfd	42217K205	45	1,800 Shs	Def	12	
Health Net Inc	Com	42222G108	682	24,860 Shs	Def	6	
Health Net Inc.	Com	42222G108	130,564	4,758,151 Shs	Def	8	
Health Net Inc.	Com	42222G108	297,166	10,829,682 Shs	Def	10	10,8
Health Net Inc	Com	42222G108	1,192	43,457 Shs	Def	12	
Health-Net Systems	Com	42222G108	35	800 Shs	Def	15	

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

Health Net Inc	Com	42222G108	29,278	1,066,965	Shs	Def	3	1,0
***Healthtrac Inc	Com	42226R100	1	11,000	Shs	Def	12	
Hearst-Argyle Television Inc.	Com	422317107	30	1,200	Shs	Def	2	
Hearst-Argyle Television	Com	422317107	5	190	Shs	Def	6	
Hearst-Argyle Television Inc	Com	422317107	7	300	Shs	Def	12	
Heartland Express Inc	Com	422347104	303	15,177	Shs	Def	5	
Hearx Ltd	Com	422360305	1	1,110	Shs	Def		
Hecla Mining Co	Com	422704106	2	804	Shs	Def	12	
Hecla Mining Co-7% Cum Conv	Pfd	422704205	4	200	Shs	Def	12	
Heidrick & Struggles Intl Inc	Com	422819102	44	2,100	Shs	Def	12	
Heinz Company	Com	423074103	311	7,500	Shs	Def	1	
H J Heinz Co	Com	423074103	2,207	53,183	Shs	Def	2	
H.J. Heinz	Com	423074103	33	800	Shs	Def	4	
Heinz H J Co	Com	423074103	210	5,050	Shs	Def	5	
Heinz H J Co	Com	423074103	8	198	Shs	Def	6	
H J Heinz Co	Com	423074103	58	1,400	Shs	Def	7	
H J Heinz Co	Com	423074103	1,103	26,724	Shs	Def	9	
La Compagnie H.J. Heinz Ltee	Com	423074103	7,632	183,906	Shs	Def	12	
Helix Technology Inc.	Com	423319102	646	25,500	Shs	Def	2	
Helix Technology Corp	Com	423319102	23	900	Shs	Def	12	
Helix Tech. Corp.	Com	423319102	38	1,500	Shs	Def		
Helmerich & Payne	Com	423452101	461	11,500	Shs	Def	2	
Helmerich & Payne Inc	Com	423452101	10,614	263,982	Shs	Def	6	2
Helmerich & Payne Inc	Com	423452101	64	1,600	Shs	Def	12	
Helmerich & Payne Inc Com	Com	423452101	890	22,200	Shs	Def	3	
Hemispherx Biopharma Inc	Com	42366C103	7	1,650	Shs	Def	12	
Henry Jack & Associates, Inc.	Com	426281101	6,636	299,175	Shs	Def	7	2
Henry Jack & Associates Inc	Com	426281101	11	500	Shs	Def	12	
Herbalife Intl Inc	Com	426908208	4,183	286,326	Shs	Def	6	2
Herbalife International Inc	Com	426908208	22	1,500	Shs	Def	12	
Herbalife Intl Inc	Com	426908307	481	35,230	Shs	Def	6	
Heritage Commerce Corp	Com	426927109	844	101,700	Shs	Def	6	1
Hercules Inc	Com	427056106	14,529	1,091,600	Shs	Def	6	1,0
Hercules Inc	Com	427056106	95	7,146	Shs	Def	12	
Hercules Trust I	Pfd	427097209	21	900	Shs	Def	12	
Herley Industries Inc	Com	427398102	50	2,505	Shs	Def	12	
Hershey Foods Corp.	Com	427866108	497	7,250	Shs	Def	2	
Hershey Foods	Com	427866108	116	1,690	Shs	Def	4	
Hershey Foods Corp.	Com	427866108	7,766	113,301	Shs	Def	7	1
Hershey Foods Corp	Com	427866108	2,147	31,321	Shs	Def	12	
Hewlett-Packard Co.	Com	428236103	540	30,112	Shs	Def	1	
Hewlett-Packard Co.	Com	428236103	8,582	478,376	Shs	Def	2	4
Hewlett Packard	Com	428236103	547	30,510	Shs	Def	4	
Hewlett Packard Co Com	Com	428236103	2,245	125,130	Shs	Def	5	1
Hewlett Packard	Com	428236103	13,471	750,889	Shs	Def	6	7
Hewlett Packard Co	Com	428236103	6,961	387,989	Shs	Def	12	
Hewlett Packard Co.	Com	428236103	2,847	99,575	Shs	Def	15	
Hewlett Packard Co Com	Com	428236103	7,706	429,544	Shs	Def	3	4
Hexcel Corp New	Com	428291108	40	10,000	Shs	Def	12	
Hexcel Corp	Com	428291108	40	10,000	Shs	Def		
Hi / Fn Inc	Com	428358105	2	158	Shs	Def	12	
Hi-Tech Pharmacal Co Inc	Com	42840B101	10	900	Shs	Def	12	
Hibbett Sporting Goods Inc	Com	428565105	63	2,700	Shs	Def	12	
Hibernia Corp-Cl A	Com	428656102	973	50,965	Shs	Def	12	
Hibernia Corp Cl A	Com	428656102	18,849	986,845	Shs	Def	3	9
High Income Opportunity Fund	Cl End Fd	42967Q105	47	6,200	Shs	Def	12	
High Yield Plus Fund Inc	Cl End Fd	429906100	10	2,200	Shs	Def	12	
Highwoods Properties Inc.	Com	431284108	87	3,100	Shs	Def	2	
Highwoods Properties Inc	Com	431284108	1,518	54,052	Shs	Def	12	
Highwoods Properties Inc	Pfd	431284306	322	13,565	Shs	Def	12	
Highwoods Properties Inc-8%	Pfd	431284504	59	2,500	Shs	Def	12	
Hilb Rogal & Hamilton Co	Com	431294107	193	6,200	Shs	Def	12	

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

Hillenbrand Industries Inc.	Com	431573104	1,039	16,853	Shs	Def	2	
Hillenbrand Industries Inc	Com	431573104	2,434	39,500	Shs	Def	12	
Hillenbrand Inds Inc Com	Com	431573104	20,480	332,300	Shs	Def	3	3
Hillman Group Capital Tr	Pfd	43162L206	85	3,400	Shs	Def	12	
Hilton Hotels Corp.	Com	432848109	100	7,000	Shs	Def	2	
Hilton Hotels Corp	Com	432848109	458	32,000	Shs	Def	5	
Hilton Hotels Corp	Com	432848109	103	7,186	Shs	Def	12	
Hilton Hotels Corp	Pfd	432848307	107	4,300	Shs	Def	12	
Hines Horticulture Inc	Com	433245107	1	300	Shs	Def	6	
Holly Corp	Com	435758305	4,085	220,200	Shs	Def	6	2
Holly Corp New	Com	435758305	3	156	Shs	Def	12	
Holly Corp Com Par \$0.01	Com	435758305	67	3,600	Shs	Def	3	
Hollis-Eden Pharmaceuticals	Com	435902101	24	4,000	Shs	Def	12	
Hollywood Entertainment Corp	Com	436141105	3	200	Shs	Def	12	
Hollywood Entertainment Corp.	Com	436141105	50	3,000	Shs	Def		
Hollywood Entmt Corp	Com	436141105	1,509	89,800	Shs	Def	3	
Home Fed Bancorp	Com	436926109	53	2,400	Shs	Def	6	
Home Depot, Inc.	Com	437076102	3,500	71,997	Shs	Def	1	
The Home Depot, Inc.	Com	437076102	26,557	546,330	Shs	Def	2	5
Home Depot	Com	437076102	103	2,123	Shs	Def	4	
Home Depot Inc Com	Com	437076102	802	16,507	Shs	Def	5	
The Home Depot, Inc.	Com	437076102	5,285	108,719	Shs	Def	7	1
The Home Depot, Inc.	Com	437076102	19	400	Shs	Def	8	
Home Depot Inc.	Com	437076102	1,345	27,912	Shs	Def	9	
The Home Depot, Inc.	Com	437076102	2,674	55,000	Shs	Def	10	
Home Depot Inc	Com	437076102	2,892	59,496	Shs	Def	11	
Home Depot Inc	Com	437076102	26,331	541,673	Shs	Def	12	
Home Depot Inc.	Com	437076102	6,611	86,765	Shs	Def	15	
Home Depot Inc Com	Com	437076102	20,368	419,015	Shs	Def	3	4
Home Properties Of Ny Inc	Com	437306103	3	94	Shs	Def	6	
Home Properties Of New York	Com	437306103	119	3,450	Shs	Def	12	
Homefed Corp	Com	43739D208	1	1,188	Shs	Def	7	
Homefed Corp New	Com	43739D208	1	1,412	Shs	Def	12	
Homestore.Com Inc	Com	437852106	32	12,000	Shs	Def	12	
Hon Industries Inc.	Com	438092108	1,041	36,650	Shs	Def	2	
Hon Industries Inc	Com	438092108	232	8,175	Shs	Def	12	
Honda Mtr Ltd	Com	438128308	6,875	332,819	Shs	Def	6	2
Honeywell Int'L, Inc.	Com	438516106	12,378	323,450	Shs	Def	1	1
Honeywell International Inc.	Com	438516106	4,637	121,165	Shs	Def	2	1
Honeywell	Com	438516106	10,050	262,595	Shs	Def	4	2
Honeywell International Inc	Com	438516106	1,342	35,070	Shs	Def	5	
Honeywell International	Com	438516106	18,805	491,373	Shs	Def	6	4
Honeywell International Inc.	Com	438516106	36	950	Shs	Def	8	
Honeywell International Inc.	Com	438516106	3,222	83,664	Shs	Def	9	
Honeywell International Inc.	Com	438516106	18,944	495,000	Shs	Def	10	4
Honeywell Intl Inc	Com	438516106	326	8,514	Shs	Def	11	
Honeywell Intl Inc	Com	438516106	10,471	273,614	Shs	Def	12	
Honeywell Inc.	Com	438516106	149	2,440	Shs	Def	15	
Honeywell International Inc	Com	438516106	6,100	159,400	Shs	Def	3	1
Hooper Holmes, Inc.	Com	439104100	1,065	101,500	Shs	Def	7	1
Hooper Holmes Inc	Com	439104100	28	2,700	Shs	Def	12	
Hoovers Inc	Com	439321100	80	16,026	Shs	Def	12	
Horace Mann Educators Corp New	Com	440327104	54	2,400	Shs	Def	12	
Horizon Finl Corp Wash	Com	44041F105	806	63,440	Shs	Def	6	
Horizon Group Properties Inc	Com	44041U102	2	816	Shs	Def	12	
Horizon Health Corp	Com	44041Y104	1,259	80,700	Shs	Def	6	
Horizon Health Corp	Com	44041Y104	16	1,000	Shs	Def	12	
Horizon Offshore Inc	Com	44043J105	2,468	210,400	Shs	Def	6	2
Horizon Organic Holding Corp	Com	44043T103	62	3,750	Shs	Def	12	
Hormel Foods Corp	Com	440452100	1,188	43,432	Shs	Def	12	
Hospitality Properties Trust	Com	44106M102	3	100	Shs	Def	2	
Hospitality Properties Trust	Com	44106M102	504	14,450	Shs	Def	9	

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

Hospitality Properties Trust	Com	44106M102	2,685	78,213	Shs	Def	12	
Hospitality Pptys Tr	Pfd	44106M300	48	1,900	Shs	Def	12	
Host Marriott Corp New	Com	44107P104	54	4,500	Shs	Def	2	
Host Marriott Corp New	Com	44107P104	18,444	1,543,450	Shs	Def	6	1,4
Host Marriott Corp-New Reit	Com	44107P104	1,280	107,095	Shs	Def	12	
Host Marriott Corp New	Pfd	44107P203	132	5,100	Shs	Def	12	
Host Marriott Corp New	Pfd	44107P401	52	1,990	Shs	Def	12	
Hot Topic Inc	Com	441339108	36	1,700	Shs	Def	12	
Hotel Reservations Network	Com	441451101	7,543	128,000	Shs	Def	3	1
Household Capital Trust I	Pfd	44180E208	13	500	Shs	Def	12	
Household Capital Trust Iv	Pfd	44180R209	99	4,150	Shs	Def	12	
Household Capital Trust V	Pfd	44180S207	11	400	Shs	Def	12	
Household Cap Tr Vi	Pfd	44180T205	106	4,200	Shs	Def	12	
Household International	Com	441815107	1,238	21,800	Shs	Def	1	
Household International Inc.	Com	441815107	203	3,580	Shs	Def	2	
Household International	Com	441815107	16	290	Shs	Def	4	
Household Intl Inc	Com	441815107	2,209	38,890	Shs	Def	6	
Household International Inc	Com	441815107	2,068	36,415	Shs	Def	12	
Household Intl Inc Com	Com	441815107	7,719	135,900	Shs	Def	3	1
Household Intl Inc	Pfd	441815743	23	900	Shs	Def	12	
Household International	Pfd	441815750	96	4,000	Shs	Def	12	
Household Intl Inc	Pfd	441815792	11	200	Shs	Def	12	
Household Intl Inc-Dep Shs	Pfd	441815834	17	700	Shs	Def	12	
Houston Expl Co	Com	442120101	14,170	457,100	Shs	Def	6	4
Houston Exploration Co	Com	442120101	48	1,550	Shs	Def	12	
Houston Expl Co Com	Com	442120101	6,420	207,100	Shs	Def	3	1
Hovnanian Enterprises In	Com	442487203	10,424	392,020	Shs	Def	6	3
Howell Corp	Com	443051107	365	30,800	Shs	Def	6	
Huaneng Power Intl Inc Adr N	Com	443304100	5,971	222,300	Shs	Def	3	2
Hubbell Inc-Cl A	Com	443510102	11	360	Shs	Def	12	
Hubbell Inc. Cl B	Com	443510201	294	8,922	Shs	Def	2	
Hubbell Inc Cl B	Com	443510201	201	6,100	Shs	Def	5	
Hubbell Inc-Cl B	Com	443510201	188	5,717	Shs	Def	12	
Hudson City Bancorp Inc	Com	443683107	68	2,100	Shs	Def	12	
Hudson United Bank	Com	444165104	171	5,458	Shs	Def	9	
Hudson United Bancorp	Com	444165104	815	25,635	Shs	Def	12	
Hudson United Bancorp	Com	444165104	6,431	202,165	Shs	Def	3	1
Huffy Corp.	Com	444356109	8	1,200	Shs	Def	2	
Huffy Corp	Com	444356109	1,105	162,500	Shs	Def	6	1
Huffy Corp	Com	444356109	4	600	Shs	Def	12	
Hughes Supply Inc	Com	444482103	5,914	151,800	Shs	Def	6	1
Hughes Supply Inc	Com	444482103	127	3,250	Shs	Def	12	
Hughes Supply Inc Com	Com	444482103	3,787	97,190	Shs	Def	3	
Hugoton Royalty Trust Texas	Com	444717102	187	15,600	Shs	Def	12	
Humana Inc Com	Com	444859102	6,042	446,495	Shs	Def	6	4
Humana Inc	Com	444859102	90	6,636	Shs	Def	12	
Humana Inc Com	Com	444859102	2,266	167,450	Shs	Def	3	1
Human Genome Sciences	Com	444903108	72	3,300	Shs	Def	2	
Human Genome Scs	Com	444903108	73	3,350	Shs	Def	4	
Human Genome Sciences Inc.	Com	444903108	22	1,000	Shs	Def	7	
Human Genome Sciences Inc	Com	444903108	127	5,822	Shs	Def	12	
Humboldt Bancorp	Com	445069107	141	14,000	Shs	Def	6	
Hunt J B Trans Svcs Inc	Com	445658107	6,871	241,680	Shs	Def	6	2
Jb Hunt Transport Services Inc	Com	445658107	783	27,550	Shs	Def	12	
Hunter Douglas N V Ad	Com	445681208	5,638	754,781	Shs	Def	6	6
***Huntington Exploration Inc	Com	445901101	2	20,000	Shs	Def	12	
Huntington Bancshares Inc.	Com	446150104	4,837	245,557	Shs	Def	2	2
Huntington Bancshares In	Com	446150104	13	652	Shs	Def	6	
Huntington Bancshares Inc	Com	446150104	689	34,967	Shs	Def	12	
Hutchinson Technology Inc	Com	448407106	5,207	241,400	Shs	Def	3	2
Hutchinson Whampoa -	ADR	448415208	48	1,100	Shs	Def	2	
Hutchison Whampoa Ltd	Com	448415208	4,052	93,199	Shs	Def	6	

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

Huttig Building Products Inc	Com	448451104	2	392 Shs	Def	12	
Hyperion 2002 Term Trust Inc	Cl End Fd	448915108	20	2,000 Shs	Def	12	
Hyperion 2005 Investment Grade	Cl End Fd	448918102	13	1,380 Shs	Def	12	
Icn Pharmaceutical In	Com	448924100	20,795	657,865 Shs	Def	6	5
Icn Pharmaceuticals Inc New	Com	448924100	1,071	33,729 Shs	Def	12	
Idt Corp	Com	448947101	2	100 Shs	Def	12	
Hypercom Corp	Com	44913M105	61	10,480 Shs	Def	3	
Hyperion Total Return Fund Inc	Cl End Fd	449145101	5	575 Shs	Def	12	
Hyperion Solutions Corp	Com	44914M104	14	500 Shs	Def	12	
Hyperion Solutions Corp	Com	44914M104	3,844	142,300 Shs	Def	3	1
Hyseq Inc	Com	449163302	9	1,630 Shs	Def	2	
Hyseq Inc	Com	449163302	5	1,000 Shs	Def	12	
Hytek Microsystems Inc	Com	449180108	2	1,400 Shs	Def	12	
Icos Corp	Com	449295104	129	2,800 Shs	Def	12	
Icu Medical Inc	Com	44930G107	158	4,350 Shs	Def	12	
***Id Biomedical Corp	Com	44936D108	7	1,115 Shs	Def	12	
Idec Pharmaceutical Corp.	Com	449370105	23	350 Shs	Def	2	
Idec Pharmaceuticals	Com	449370105	65	1,005 Shs	Def	4	
Idec Pharmaceuticals Corp	Com	449370105	297	4,622 Shs	Def	12	
Idec Pharmaceuticals Corp Com	Com	449370105	874	13,600 Shs	Def	3	
I.D. Systems, Inc.	Com	449489103	1	100 Shs	Def	2	
Ies Utilities Inc-7.875% Qtrly	Pfd	44949R508	108	4,320 Shs	Def	12	
Igen International Inc-Del	Com	449536101	7,209	190,315 Shs	Def	12	
Igen International Inc	Com	449536101	2,273	60,000 Shs	Def		
Ihop Corp New	Com	449623107	498	14,760 Shs	Def	12	
Imc Global Inc	Com	449669100	21,508	1,470,474 Shs	Def	6	1,4
Imc Global Inc	Com	449669100	15	1,000 Shs	Def	12	
Ing Prime Rate Tr	Cl End Fd	44977W106	102	14,775 Shs	Def	12	
Ing Capital Funding Trust I	Pfd	44978D107	74	3,000 Shs	Def	12	
I-Link Corp	Com	449927102	1	3,850 Shs	Def	12	
Ims Health Inc.	Com	449934108	500	22,254 Shs	Def	2	
Ims Health Inc	Com	449934108	888	39,538 Shs	Def	12	
Irt Property Co	Com	450058102	28	2,400 Shs	Def	2	
Irt Property Co	Com	450058102	31	2,650 Shs	Def	12	
Irt Ppty Co Com	Com	450058102	2,840	245,920 Shs	Def	3	2
Itc Deltacom Inc	Com	45031T104	1	3,275 Shs	Def	12	
Istar Financial Inc	Com	45031U101	329	11,400 Shs	Def	5	
Istar Financial Inc	Com	45031U101	182	6,310 Shs	Def	12	
Ista Pharmaceuticals Inc	Com	45031X105	3	3,500 Shs	Def	12	
Itla Cap Corp	Com	450565106	2,435	98,400 Shs	Def	6	
Itt Educational Services Inc	Com	45068B109	27	600 Shs	Def	12	
Itt Educational Svcs Inc	Com	45068B109	9,900	220,000 Shs	Def	3	1
Itxc Corp	Com	45069F109	4	600 Shs	Def	12	
Ibasis, Inc.	Com	450732102	2	2,000 Shs	Def	2	
Ibasis Inc	Com	450732102	1	1,600 Shs	Def	12	
Iberiabank Corp	Com	450828108	2,493	71,900 Shs	Def	6	
Iberiabank Corp	Com	450828108	520	15,000 Shs	Def	7	
Iberiabank Corp	Com	450828108	50	1,450 Shs	Def	12	
Ibis Technology Corp	Com	450909106	181	12,270 Shs	Def	12	
Itt Industries, Inc.	Com	450911102	284	4,500 Shs	Def	2	
Itt Inds Inc Ind	Com	450911102	3	40 Shs	Def	6	
Itt Industries, Inc.	Com	450911102	88	1,400 Shs	Def	7	
Itt Industries Inc	Com	450911102	428	6,795 Shs	Def	12	
Itt Industries Inc Ind Com	Com	450911102	3,934	62,400 Shs	Def	3	
Idacorp Inc Com	Com	451107106	7,452	183,950 Shs	Def	6	1
Idacorp Inc	Com	451107106	313	7,740 Shs	Def	12	
Idacorp Inc	Com	451107106	1,014	25,030 Shs	Def	3	
Idexx Labs	Com	45168D104	2	93 Shs	Def	6	
Idexx Laboratories Corp	Com	45168D104	30	1,100 Shs	Def	12	
Idexx Labs Inc	Com	45168D104	20,062	747,470 Shs	Def	3	6
Igate Corp	Com	45169U105	55	14,000 Shs	Def	12	
Ikon Office Solutions In	Com	451713101	4	310 Shs	Def	6	

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

Ikon Office Solutions Inc	Com	451713101	280	23,922 Shs	Def	12	
Ikon Office Solutions Inc	Com	451713101	264	22,500 Shs	Def		
Ikon Office Solutions	Com	451713101	8,856	755,660 Shs	Def	3	6
Identix Inc.	Com	451906101	3	300 Shs	Def	2	
Identix Inc	Com	451906101	22	2,477 Shs	Def	12	
Illinois Tool Works, Inc.	Com	452308109	232	3,200 Shs	Def	1	
Illinois Tool Works	Com	452308109	10,251	141,691 Shs	Def	2	1
Illinois Tool Works	Com	452308109	417	5,765 Shs	Def	4	
Illinois Tool Works Inc Com	Com	452308109	2,571	35,535 Shs	Def	5	
Illinois Tool Wks Inc	Com	452308109	4	50 Shs	Def	6	
Illinois Tool Works Inc	Com	452308109	387	5,352 Shs	Def	11	
Illinois Tool Works Inc	Com	452308109	2,130	29,444 Shs	Def	12	
Illinois Tool Wks Inc Com	Com	452308109	2,966	41,000 Shs	Def	3	
Illumina Inc	Com	452327109	126	13,325 Shs	Def	12	
Image Entertainment Inc New	Com	452439201	3	1,000 Shs	Def	12	
Imaging Diagnostic Systems Inc	Com	45244W100	1	1,500 Shs	Def	12	
Imation Corp.	Com	45245A107	2	80 Shs	Def	2	
Imation Corp	Com	45245A107	19	715 Shs	Def	12	
***Imax Corp	Com	45245E109	4	900 Shs	Def	12	
Imclone Systems Inc	Com	45245W109	25	1,000 Shs	Def	2	
Imclone Systems Inc	Com	45245W109	1,657	67,271 Shs	Def	12	
Imclone Systems Inc	Com	45245W109	32,019	1,300,000 Shs	Def	14	1,3
Imagistics International Inc	Com	45247T104	17	1,046 Shs	Def	2	
Imagistics Intl Inc	Com	45247T104	21	1,314 Shs	Def	12	
Immucor Inc	Com	452526106	18	1,250 Shs	Def	12	
Immunex Corporation	Com	452528102	89	2,950 Shs	Def	2	
Immunex	Com	452528102	16	530 Shs	Def	4	
Immunex Corp New	Com	452528102	1,660	54,849 Shs	Def	12	
Immunogen Inc	Com	45253H101	31	2,825 Shs	Def	12	
Impac Mortgage Holdings Inc	Com	45254P102	99	10,500 Shs	Def	12	
Impath Inc	Com	45255G101	12	300 Shs	Def	12	
Impath Inc.	Com	45255G101	131	2,000 Shs	Def	15	
Rts Imperial Chemical Inds Plc	Rts	452704125	3	482 Shs	Def	12	
Imperial Chem Inds Plc	Com	452704505	19,390	1,020,000 Shs	Def	6	1,0
Imperial Credit Industries Inc	Com	452729106	1	15,000 Shs	Def	12	
Immunomedics Inc	Com	452907108	451	23,765 Shs	Def	12	
Immunomedics Inc	Com	452907108	6,532	344,500 Shs	Def	3	3
Illinois Power Co-4.20% Pfd	Pfd	452990567	37	1,000 Shs	Def	12	
Imperial Pkg Corp	Com	453077109	1	37 Shs	Def	2	
Imperial Sugar Co	Com	453096208	10	1,607 Shs	Def	12	
Wts Implant Sciences Corp	Wts	45320R116	1	300 Shs	Def	12	
Inamed Corp	Com	453235103	53	1,600 Shs	Def	3	
Incyte Pharmaceuticals Inc.	Com	45337C102	8	700 Shs	Def	2	
Incyte Genomics Inc	Com	45337C102	7	600 Shs	Def	12	
Independence Community Bank	Com	453414104	28	1,000 Shs	Def	12	
Independence Federal Savings	Com	453432106	2	200 Shs	Def	12	
Independence Hldg Co New	Com	453440307	310	17,385 Shs	Def	6	
Independent Bank Corp-Mass	Com	453836108	255	9,836 Shs	Def	12	
Independent Cap Tr Iii 8.625%	Pfd	45384D201	515	19,825 Shs	Def	12	
Independent Capital Trust I	Pfd	45384F206	689	27,250 Shs	Def	12	
Independent Community	Com	45384Q103	216	4,740 Shs	Def	12	
India Fund Inc	Cl End Fd	454089103	15	1,400 Shs	Def	12	
Indian River Banking Co	Com	45435P104	63	2,420 Shs	Def	12	
Indiana Mich Pwr Co-7.60% Jr	Pfd	454889791	15	600 Shs	Def	12	
Indiana Michigan Power Co-8%	Pfd	454889817	23	900 Shs	Def	12	
Indiana Utd Bancorp	Com	455149104	52	2,625 Shs	Def	6	
Indus International Inc	Com	45578L100	52	10,000 Shs	Def	12	
Industrie Natuzzi S P	Com	456478106	6,630	451,558 Shs	Def	6	4
Indymac Bancorp Inc	Com	456607100	4,510	182,600 Shs	Def	6	1
Indymac Bancorp Inc	Com	456607100	54	2,200 Shs	Def	12	
Indymac Bancorp Inc	Com	456607100	18,250	738,850 Shs	Def	3	6
Inergy L P	Com	456615103	30	1,000 Shs	Def	12	



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

Infinium Software Inc	Com	45662Y109	4	1,000	Shs	Def	12	
Informatica Corporation	Com	45666Q102	42	5,850	Shs	Def	12	
Information Architects Corp	Com	45669R305	1	1,300	Shs	Def	12	
Informax Inc	Com	45677N205	9	5,000	Shs	Def	12	
Informax Inc	Com	45677N205	53	30,000	Shs	Def		
Inforte Corp	Com	45677R107	72	6,100	Shs	Def	12	
Infospace Inc	Com	45678T102	7	4,840	Shs	Def	12	
Infousa Inc New Com	Com	456818301	6,992	920,293	Shs	Def	6	8
Ing Groep Nv Spons Adr	ADR	456837103	493	18,316	Shs	Def	2	
Ing Groep N V Adr Spo	Com	456837103	5,655	208,255	Shs	Def	6	1
Ingersoll-Rand Co.	Com	456866102	778	15,905	Shs	Def	9	
Ingles Markets A	Com	457030104	2	192	Shs	Def	6	
Ingram Micro Inc	Com	457153104	208	12,550	Shs	Def	5	
Ingram Micro Inc	Com	457153104	5	310	Shs	Def	6	
Ingram Micro Inc-Cl A	Com	457153104	60	3,610	Shs	Def	12	
Inhale Therapeutic Sys Inc	Com	457191104	7	650	Shs	Def	2	
Inhale Therapeutic Systems Inc	Com	457191104	7	674	Shs	Def	12	
Inkine Pharmaceutical Co Inc.	Com	457214104	124	70,873	Shs	Def	9	
Inkine Pharmaceutical Co Inc	Com	457214104	18	9,700	Shs	Def	12	
Inktomi Corp	Com	457277101	62	17,930	Shs	Def	12	
Innodata Corp	Com	457642205	259	103,600	Shs	Def	6	
Input/Output Inc	Com	457652105	5	530	Shs	Def	12	
Insituform East Inc	Com	457662104	1	1,000	Shs	Def	12	
Insituform Technologies Inc	Com	457667103	2,323	91,908	Shs	Def	12	
Insmed Inc	Com	457669208	6	2,100	Shs	Def	12	
Innotrac Corp	Com	45767M109	930	213,758	Shs	Def	6	2
Innotrac Corporation	Com	45767M109	11	2,500	Shs	Def	12	
Insight Communications Inc	Com	45768V108	42	2,000	Shs	Def	12	
Insight Communications Inc	Com	45768V108	2,208	105,405	Shs	Def	3	
Innovative Solutions & S	Com	45769N105	1,238	125,600	Shs	Def	6	1
Innovative Solutions & Support	Com	45769N105	30	3,059	Shs	Def	12	
Inrange Technologies Corp	Com	45769V206	6	800	Shs	Def	12	
Inkeepers Usa Trust	Com	4576J0104	23	2,000	Shs	Def	2	
Inkeepers Usa Trust	Com	4576J0104	500	44,800	Shs	Def	9	
Innkeepers Usa Trust-Sbi	Com	4576J0104	1,129	99,511	Shs	Def	12	
Insightful Corp	Com	45770X100	3	1,000	Shs	Def	12	
Inspire Pharmaceuticals Inc	Com	457733103	2	879	Shs	Def	12	
Insured Municipal Income Fund	Cl End Fd	45809F104	24	1,820	Shs	Def	12	
Integamed Amer Inc	Com	45810N302	127	21,900	Shs	Def	6	
Integrated Device Technology	Com	458118106	214	6,430	Shs	Def	12	
Integrated Electrical Sv	Com	45811E103	3,147	629,400	Shs	Def	6	6
Integrated Circuit S	Com	45811K208	11,677	572,390	Shs	Def	3	5
Integrated Silicon Solution	Com	45812P107	4	300	Shs	Def	12	
Intel Corp.	Com	458140100	53,111	1,746,511	Shs	Def	1	3
Intel Corp.	Com	458140100	39,036	1,283,673	Shs	Def	2	1,2
Intel	Com	458140100	456	15,000	Shs	Def	4	
Intel Corp Com	Com	458140100	4,931	162,137	Shs	Def	5	1
Intel Corp	Com	458140100	4	127	Shs	Def	6	
Intel Corp.	Com	458140100	6,457	212,321	Shs	Def	7	2
Intel Corp.	Com	458140100	7,460	239,329	Shs	Def	9	
Intel Corp.	Com	458140100	7,581	249,300	Shs	Def	10	2
Intel Corp	Com	458140100	3,698	121,599	Shs	Def	11	1
Intel Corp	Com	458140100	40,477	1,331,032	Shs	Def	12	
Intel Corp.	Com	458140100	9,240	194,740	Shs	Def	15	1
Intel Corp	Com	458140100	91	3,020	Shs	Def		
Intel Corp Com Nasd Indl	Com	458140100	44,547	1,464,878	Shs	Def	3	1,4
Intelidata Technologies Corp	Com	45814T107	4	2,900	Shs	Def	12	
Integrated Information Systems	Com	45817B103	7	47,680	Shs	Def	12	
Inter Tel Inc	Com	458372109	1	50	Shs	Def	12	
Inter Tel Inc Com Nasd Indl	Com	458372109	7,058	382,150	Shs	Def	3	3
Interactive Network Inc	Com	45837P108	1	2,000	Shs	Def	12	
Interchange Finl Svcs S	Com	458447109	54	2,200	Shs	Def	6	

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

Interface Inc	Com	458665106	830	130,700	Shs	Def	6	1
Interface Inc-Cl A	Com	458665106	13	2,000	Shs	Def	12	
Interdigital Communications	Com	45866A105	410	42,762	Shs	Def	12	
Interlott Technologies I	Com	458764107	342	63,400	Shs	Def	6	
Intermagnetics General Corp	Com	458771102	44	1,597	Shs	Def	12	
Intermedia Communications Inc	Pfd	458801404	22	22	Shs	Def	12	
Internet Corp	Com	45881K104	42	6,000	Shs	Def	12	
Internap Network Svcs Corp	Com	45885A102	21	27,115	Shs	Def	12	
International Aircraft I	Com	458860103	21	16,700	Shs	Def	6	
Intl Aluminum Corp	Com	458884103	11	500	Shs	Def	12	
Intl Assets Holding Corp	Com	459028106	13	9,415	Shs	Def	12	
International Bancshares	Com	459044103	331	7,500	Shs	Def	6	
International Business Machine	Com	459200101	4,562	43,863	Shs	Def	1	
International Business	Com	459200101	20,776	199,765	Shs	Def	2	1
Ibm	Com	459200101	13,163	126,568	Shs	Def	4	1
International Business Machines	Com	459200101	2,325	22,354	Shs	Def	5	
International Business M	Com	459200101	22,875	219,946	Shs	Def	6	2
International Business Machines	Com	459200101	4,426	42,556	Shs	Def	7	
International Business Machines	Com	459200101	195,331	1,878,184	Shs	Def	8	
International Business Machines	Com	459200101	2,608	25,359	Shs	Def	9	
International Business Machines	Com	459200101	386,171	3,713,182	Shs	Def	10	3,7
International Business Machines	Com	459200101	12,916	124,193	Shs	Def	11	
International Business	Com	459200101	58,784	565,231	Shs	Def	12	
International Business Machines	Com	459200101	10,556	64,066	Shs	Def	15	
International Business Machines	Com	459200101	207	2,000	Shs	Def		
International Business Machines	Com	459200101	63,300	608,656	Shs	Def	3	5
Intl Flavors & Fragrances Inc	Com	459506101	522	14,940	Shs	Def	12	
International Lottery &	Com	459824207	1	1,083	Shs	Def	12	
Intl Game Technology	Com	459902102	198	3,175	Shs	Def	12	
International Multifoods Corp	Com	460043102	11	450	Shs	Def	12	
International Paper Cap Tr	PFD	460137300	2,611	56,300	Shs	Def	2	
International Paper Capital	Pfd	460137300	969	20,900	Shs	Def	12	
International Paper Cap Tr Iii	Pfd	460140205	364	14,905	Shs	Def	12	
International Paper Co.	Com	460146103	2,390	55,557	Shs	Def	2	
International Paper Co Com	Com	460146103	3,796	88,268	Shs	Def	5	
International Paper Co	Com	460146103	4,069	94,599	Shs	Def	6	
International Paper Co.	Com	460146103	26	616	Shs	Def	7	
International Paper Co	Com	460146103	5,120	119,044	Shs	Def	12	
International Paper Co.	Com	460146103	3,543	51,700	Shs	Def	15	
International Rectifier	Com	460254105	34	740	Shs	Def	2	
International Rectifier Corp	Com	460254105	421	9,263	Shs	Def	12	
Intl Remote Imag Sys Inc	Com	460259500	15	5,900	Shs	Def	6	
Intl Shipholding Corp New	Com	460321201	93	13,700	Shs	Def	12	
International Speedway Corp	Com	460335201	480	10,514	Shs	Def	12	
Intl Speedway Corp Cl A	Com	460335201	2,324	50,850	Shs	Def	3	
International Speedway Corp	Com	460335300	25	544	Shs	Def	12	
Intl Specialty Prods Inc	Com	460337108	869	90,700	Shs	Def	6	
International Specialty Products	Com	460337108	98	10,200	Shs	Def		
Interneuron Pharmaceuticals	Com	460573108	564	64,420	Shs	Def	12	
Internet Capital Group Inc	Com	46059C106	47	73,660	Shs	Def	12	
Internet Pictures Corp	Com	46059S200	3	1,209	Shs	Def	12	
Internet Infrastructure	Com	46059V104	3	600	Shs	Def	12	
Internet Holdrs Tr	Com	46059W102	15	500	Shs	Def	12	
Internet Architecture Holdr	Com	46060A107	7	200	Shs	Def	2	
Internet Architecture	Com	46060A107	3	100	Shs	Def	12	
Internet Sec Sys Inc	Com	46060X107	5	211	Shs	Def	2	
Internet Sec Sys Inc	Com	46060X107	42	1,830	Shs	Def	12	
Internet Security Systems Inc	Com	46060X107	7	300	Shs	Def	3	
Interpool Inc	Com	46062R108	9,302	497,450	Shs	Def	6	4
Interpool Inc	Com	46062R108	3	150	Shs	Def	7	
Interpublic Group	Com	460690100	4,494	131,110	Shs	Def	2	1
Interpublic Group	Com	460690100	1,098	32,017	Shs	Def	4	

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

Interpublic Group Cos In	Com	460690100	3,123	91,100	Shs	Def	6
Interpublic Group Of Cos Inc	Com	460690100	1,692	49,370	Shs	Def	12
Interpublic Group Cos Cvt Bond	Cvt	460690AJ9	2,389	2,900,000	Prn	Def	
Intersil Corporation Cl A	Com	46069S109	10	350	Shs	Def	12
Itersil Holding Corp	Com	46069S109	21,674	764,500	Shs	Def	3
Interstate Bakeries Corp-Del	Com	46072H108	301	12,452	Shs	Def	12
Interstate Bakeries Cp	Com	46072H108	11,298	466,680	Shs	Def	3
Interstate Hotels Corp	Com	46088R108	1	476	Shs	Def	12
Interstate Natl Dealer S	Com	46102P104	149	29,900	Shs	Def	6
Intertan Inc	Com	461120107	123	10,803	Shs	Def	12
Intertan Inc Com	Com	461120107	234	20,600	Shs	Def	3
Intest Corp	Com	461147100	644	113,700	Shs	Def	6
Intimate Brands Inc-Cl A	Com	461156101	83	4,207	Shs	Def	12
Intrabiotics Pharmaceuticals	Com	46116T100	57	16,200	Shs	Def	12
Intrado Inc	Com	46117A100	604	27,705	Shs	Def	12
Intraware Inc	Com	46118M103	1	700	Shs	Def	12
Intuit Corp.	Com	461202103	19	500	Shs	Def	7
Intuit Inc	Com	461202103	1,064	27,727	Shs	Def	12
Invacare Corp.	Com	461203101	301	8,000	Shs	Def	2
Invacare Corp	Com	461203101	676	17,989	Shs	Def	12
Investment Grade Municipal	Cl End Fd	461368102	15	1,000	Shs	Def	12
Investment Technology Group	Com	46145F105	197	3,740	Shs	Def	12
Invision Technologies Inc	Com	461851107	52	1,300	Shs	Def	12
Invitrogen Corp	Com	46185R100	461	13,428	Shs	Def	12
Iomega Corp	Com	462030305	878	99,140	Shs	Def	6
Iomega Corp	Com	462030305	14	1,625	Shs	Def	12
Iron & Glass Bancorp Inc	Com	462735101	11	400	Shs	Def	12
Irwin Finl Corp	Com	464119106	9,424	503,700	Shs	Def	6
I C Isaacs & Co Inc	Com	464192103	1	2,250	Shs	Def	12
Isco International Inc	Com	46426P103	2	2,500	Shs	Def	12
Ishares Inc	Com	464286103	40	4,042	Shs	Def	12
Ishares Inc.	MSCI AUST	464286103	15	950	Shs	Def	15
Ishares Inc	Com	464286202	17	2,000	Shs	Def	12
Ishares Inc	Com	464286608	33	600	Shs	Def	12
Ishares Inc.	MSCI EMU	464286608	145	1,700	Shs	Def	15
Ishares Inc.	MSCI SING	464286673	2	200	Shs	Def	15
Ishares Inc	Com	464286699	22	1,496	Shs	Def	12
Ishares Inc.	MSCI UTD	464286699	23	1,000	Shs	Def	15
Ishares Inc	Com	464286707	21	1,138	Shs	Def	12
Ishares Inc	Com	464286749	23	1,779	Shs	Def	12
Ishares Inc.	MSCI SWIT	464286749	10	500	Shs	Def	15
Ishares Inc.	MSCI SWED	464286756	1	50	Shs	Def	15
Ishares Inc	Com	464286806	22	1,441	Shs	Def	12
Ishares Inc	Com	464286814	22	1,259	Shs	Def	12
Ishares Inc	Com	464286848	165	20,212	Shs	Def	12
Ishares Inc.	MSCI JAPA	464286848	79	6,800	Shs	Def	15
Ishares Inc	Com	464286871	57	6,192	Shs	Def	12
Ishares Inc.	MSCI HONG	464286871	5	350	Shs	Def	15
Ishares Trust	Com	464287101	456	7,850	Shs	Def	12
Ishares S&P 500 Index Fund	Com	464287200	12	101	Shs	Def	4
Ishares Trust	Com	464287408	11	200	Shs	Def	12
Ishares Trust	Com	464287465	61	510	Shs	Def	12
Ishares Tr	Com	464287499	1,036	16,950	Shs	Def	12
Ishares Trust	Com	464287507	1,302	12,060	Shs	Def	12
Ishares Tr	Com	464287556	143	1,860	Shs	Def	12
Ishares Tr	Com	464287564	130	1,450	Shs	Def	12
Ishares Trust	Com	464287580	15	257	Shs	Def	12
Ishares Trust	Com	464287606	1,161	9,877	Shs	Def	12
Ishares Trust	Com	464287630	1,186	8,475	Shs	Def	12
Ishares Trust	Com	464287655	1,257	12,553	Shs	Def	12
Ishares Trust	Com	464287663	17	225	Shs	Def	12
Ishares Trust	Com	464287697	133	2,000	Shs	Def	12

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

Ishares Trust	Com	464287705	168	1,705	Shs	Def	12	
Ishares Trust	Com	464287713	43	1,624	Shs	Def	12	
Ishares Trust	Com	464287721	256	5,152	Shs	Def	12	
Ishares Trust	Com	464287739	9	100	Shs	Def	12	
Ishares Trust	Com	464287747	69	5,500	Shs	Def	12	
Ishares Trust	Com	464287754	13	259	Shs	Def	12	
Ishares Trust	Com	464287762	142	2,328	Shs	Def	12	
Ishares Trust	Com	464287796	5	100	Shs	Def	12	
Ishares Trust	Com	464287804	1,498	12,230	Shs	Def	12	
Ishares Trust	Com	464287812	171	3,598	Shs	Def	12	
Ishares Trust	Com	464287838	77	1,825	Shs	Def	12	
Ishares Trust	Com	464287879	1,320	14,005	Shs	Def	12	
Ishares Trust	Com	464287887	1,291	16,160	Shs	Def	12	
Isis Pharmaceuticals	Com	464330109	11	690	Shs	Def	4	
Isis Pharmaceuticals Inc	Com	464330109	77	4,800	Shs	Def	12	
Isle Of Capri Casinos In	Com	464592104	5,229	283,400	Shs	Def	6	2
Isle Capri Casinos Inc	Com	464592104	461	25,000	Shs	Def	12	
Isle Of Capris Casinos Inc	Com	464592104	973	52,745	Shs	Def	3	
Isolyser Co Inc	Com	464888106	3	1,000	Shs	Def	12	
Italy Fund Inc	Com	465395101	2	326	Shs	Def	12	
I3 Mobile Inc	Com	465713105	48	28,000	Shs	Def	12	
Ito Yokado Ltd ADR - New	ADR	465714301	330	8,375	Shs	Def	2	
Itochu Corp ADR	Com	465717106	1,892	56,837	Shs	Def	6	
Itron Inc	Com	465741106	6	200	Shs	Def	12	
Itron Inc	Com	465741106	1,830	61,500	Shs	Def	3	
I2 Technologies Inc	Com	465754109	1,862	367,960	Shs	Def	6	3
I2 Technologies Inc	Com	465754109	202	39,954	Shs	Def	12	
***Ivanhoe Energy Inc	Com	465790103	4	2,000	Shs	Def	12	
Ivax Corp.	Com	465823102	2,531	157,665	Shs	Def	2	1
Ivax Corp	Com	465823102	3,379	210,530	Shs	Def	5	1
Ivax Corp Florida	Com	465823102	2	126	Shs	Def	6	
Ivax Corp	Com	465823102	222	13,805	Shs	Def	12	
Ivex Packaging Corp Del Com	Com	465855104	8,368	365,100	Shs	Def	3	3
Ivillage Inc	Com	46588H105	3	1,200	Shs	Def	12	
Jdn Realty Corp	Com	465917102	313	24,513	Shs	Def	12	
Jdn Realty Corp	Pfd	465917201	109	4,350	Shs	Def	12	
Ixys Corp Del	Com	46600W106	2	200	Shs	Def	12	
J Alexander Corp	Com	466096104	56	15,225	Shs	Def	12	
Jbi Capital Trust I-9.25% Gtd	Pfd	46610Q206	2	100	Shs	Def	12	
Jcp&L Capital Lp-8.56% Cum	Pfd	46611K208	106	4,175	Shs	Def	12	
Jds Uniphase Corp	Com	46612J101	38	6,370	Shs	Def	2	
Jds Uniphase Corp Com	Com	46612J101	841	143,115	Shs	Def	6	1
Jds Uniphase Corp	Com	46612J101	12	2,000	Shs	Def	7	
Jds Uniphase Corp	Com	46612J101	841	142,780	Shs	Def	12	
Jds Uniphase Common Stock	Com	46612J101	37	6,800	Shs	Def		
Jds Uniphase Corp	Com	46612J101	29	5,000	Shs	Def		
Jlg Inds Inc	Com	466210101	10,191	688,600	Shs	Def	6	6
Jlg Industries Inc	Com	466210101	258	17,460	Shs	Def	12	
Jni Corp	Com	46622G105	4	500	Shs	Def	12	
J Net Enterprises Inc	Com	46622V102	11	4,900	Shs	Def	12	
Jpm Chase Capital Ix	PFD	46623C202	33	1,300	Shs	Def	2	
Jpm Chase Capital Ix	Pfd	46623C202	33	1,300	Shs	Def	12	
Jp Realty Inc	Com	46624A106	11	400	Shs	Def	12	
Jp Realty Inc	Com	46624A106	4,802	179,500	Shs	Def	3	1
Jps Industries Inc	Com	46624E405	130	28,300	Shs	Def	6	
Jp Morgan Chase & Co.	Com	46625H100	882	24,740	Shs	Def	1	
J.P. Morgan Chase & Co.	Com	46625H100	16,222	455,045	Shs	Def	2	4
Jp Morgan Chase	Com	46625H100	139	3,910	Shs	Def	4	
J.P. Morgan Chase & Co	Com	46625H100	6,636	186,135	Shs	Def	5	1
J.P. Morgan Chase & C	Com	46625H100	41,556	1,166,624	Shs	Def	6	1,1
J.P. Morgan Chase & Co.	Com	46625H100	4,973	139,490	Shs	Def	7	1
J.P. Morgan Chase & Co.	Com	46625H100	198,548	5,569,367	Shs	Def	8	

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

J P Morgan Chase & Co	Com	46625H100	3,371	94,661 Shs	Def	9	
J.P. Morgan Chase & Co.	Com	46625H100	337,056	9,454,581 Shs	Def	10	9,4
Jp Morgan Chase & Co	Com	46625H100	822	23,062 Shs	Def	11	
J P Morgan Chase & Co	Com	46625H100	22,707	636,936 Shs	Def	12	
Jp Morgan Chase & Co.	Com	46625H100	5,062	89,100 Shs	Def	15	
Jp Morgan Chase & Co	Com	46625H100	8,695	243,890 Shs	Def	3	2
J P Morgan Chase & Co	PFD	46625H209	960	12,750 Shs	Def	2	
J P Morgan Chase & Co	Pfd	46625H209	60	800 Shs	Def	12	
Jabil Circuit Inc	Com	466313103	8	356 Shs	Def	6	
Jabil Circuit Inc	Com	466313103	351	14,925 Shs	Def	12	
Jabil Circuit Inc	Com	466313103	14	600 Shs	Def	3	
Jack In The Box Inc C	Com	466367109	14,052	470,409 Shs	Def	6	4
Jacksonville Bancorp Inc	Com	469248108	510	22,000 Shs	Def	6	
Jaco Electrs Inc	Com	469783104	465	73,300 Shs	Def	6	
Jacobs Engineering Group Inc	Com	469814107	30	420 Shs	Def	12	
Jakks Pacific, Inc.	Com	47012E106	34	1,500 Shs	Def	2	
Jakks Pac Inc	Com	47012E106	6,020	264,600 Shs	Def	6	2
Jakks Pacific Inc	Com	47012E106	7	300 Shs	Def	12	
Jakks Pacific Inc	Com	47012E106	11,005	483,740 Shs	Def	3	4
Jardine Fleming India Fund Inc	Cl End Fd	471112102	13	1,581 Shs	Def	12	
Jefferson-Pilot Corp.	Com	475070108	5,760	115,020 Shs	Def	2	1
Jefferson Pilot Corp	Com	475070108	4	70 Shs	Def	6	
Jefferson-Pilot Corp.	Com	475070108	3,885	77,572 Shs	Def	7	
Jefferson-Pilot Corp.	Com	475070108	352	7,102 Shs	Def	9	
Jefferson Pilot Corp	Com	475070108	275	5,500 Shs	Def	11	
Jefferson Pilot Corp	Com	475070108	7,923	158,213 Shs	Def	12	
Jefferson Smurfit Gro	Com	47508W107	5,624	235,375 Shs	Def	6	2
John Nuveen Co-Cl A	Com	478035108	1,005	18,219 Shs	Def	12	
John Nuveen Co -Cl	Com	478035108	7,699	139,595 Shs	Def	3	1
Johnson & Johnson	Com	478160104	21,226	326,800 Shs	Def	1	
Johnson & Johnson	Com	478160104	32,259	496,671 Shs	Def	2	4
Johnson & Johnson	Com	478160104	8,576	132,039 Shs	Def	4	1
Johnson & Johnson Com	Com	478160104	9,681	149,047 Shs	Def	5	1
Johnson & Johnson	Com	478160104	2	31 Shs	Def	6	
Johnson & Johnson	Com	478160104	15,182	233,756 Shs	Def	7	2
Johnson & Johnson	Com	478160104	1,626	25,164 Shs	Def	9	
Johnson & Johnson	Com	478160104	7,664	118,000 Shs	Def	10	1
Johnson & Johnson	Com	478160104	4,732	72,856 Shs	Def	11	
Johnson & Johnson	Com	478160104	39,001	600,473 Shs	Def	12	
Johnson & Johnson	Com	478160104	1,161	11,220 Shs	Def	15	
Johnson & Johnson Com	Com	478160104	66,898	1,029,996 Shs	Def	3	9
Johnson Controls Inc.	Com	478366107	1,492	16,900 Shs	Def	2	
Johnson Ctls Inc	Com	478366107	20	230 Shs	Def	6	
Johnson Controls Inc	Com	478366107	459	5,196 Shs	Def	12	
Johnson Controls Inc.	Com	478366107	352	2,500 Shs	Def	15	
Johnson Ctls Inc Com	Com	478366107	17,035	192,900 Shs	Def	3	1
Johnson Outdoors Inc	Com	479167108	1,164	118,200 Shs	Def	6	1
Jones Apparel Group Inc.	Com	480074103	278	7,950 Shs	Def	5	
Jones Apparel Group Inc	Com	480074103	9	270 Shs	Def	6	
Jones Apparel Group Inc	Com	480074103	323	9,232 Shs	Def	12	
Jos A Bank Clothiers Inc	Com	480838101	1,299	96,600 Shs	Def	6	
Joseph A Bank Clothiers Inc	Com	480838101	7	500 Shs	Def	12	
Joule' Inc	Com	481109106	13	8,300 Shs	Def	12	
Journal Register Co	Com	481138105	142	6,700 Shs	Def	3	
Joy Global Inc	Com	481165108	1,581	96,975 Shs	Def	12	
Juniper Networks	Com	48203R104	14	1,100 Shs	Def	2	
Juniper Networks	Com	48203R104	5	391 Shs	Def	6	
Juniper Networks	Com	48203R104	165	13,070 Shs	Def	12	
Kcpl Financing I-8.30% Trust	Pfd	482432200	10	410 Shs	Def	12	
Kcs Energy Inc	Com	482434206	20	6,350 Shs	Def	12	
Kfx Inc	Com	48245L107	51	19,000 Shs	Def	12	
Kla-Tencor Corp	Com	482480100	900	13,527 Shs	Def	12	

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

Kla-Tencor Corp.	Com	482480100	212	2,000	Shs	Def	15	
Kla-Tencorp Corp Com	Com	482480100	32,991	496,100	Shs	Def	3	4
Klm Royal Dutch Airlines	Com	482516309	188	13,000	Shs	Def	11	
***Klm Royal Dutch Airls	Com	482516309	50	3,425	Shs	Def	12	
K Mart Corp	Com	482584109	39	24,315	Shs	Def	12	
Kpmg Consulting Inc	Com	48265R109	6,774	335,369	Shs	Def	6	3
Kpmg Consulting Inc	Com	48265R109	74	3,659	Shs	Def	12	
Kpmg Consulting Inc	Com	48265R109	580	28,700	Shs	Def	3	
Ks Bancorp Inc	Com	48266R108	18	1,125	Shs	Def	12	
K-Swiss Inc -Cl A	Com	482686102	9,671	231,375	Shs	Def	3	2
K Tron Intl Inc	Com	482730108	352	28,700	Shs	Def	6	
K2 Inc	Com	482732104	1,850	283,700	Shs	Def	6	2
K V Pharmaceutical Co-Cl A	Com	482740206	44	1,500	Shs	Def	12	
Kadant Inc.	Com	48282T104	1	96	Shs	Def	2	
Kadant Inc.	Com	48282T104	1	79	Shs	Def	7	
Kadant Inc	Com	48282T104	40	2,793	Shs	Def	12	
Kaman Corp	Com	483548103	7,561	446,100	Shs	Def	6	4
Kaman Corp-Cl A	Com	483548103	9	548	Shs	Def	12	
Kaneb Pipeline Partners Lp	Sr Pref U	484169107	189	4,600	Shs	Def	9	
Kaneb Pipe Line Partners Lp	Com	484169107	58	1,420	Shs	Def	12	
Kaneb Services Llc	Com	484173109	4	166	Shs	Def	12	
Kansas City Life Insurance Co	Com	484836101	155	3,990	Shs	Def	12	
Kansas City Southn Inds Inc	Com	485170302	8,424	528,480	Shs	Def	2	5
Kansas City Southn Inds Inc	Com	485170302	187	11,762	Shs	Def	12	
Kaydon Corp.	Com	486587108	807	29,900	Shs	Def	2	
Kaydon Corp	Com	486587108	91	3,360	Shs	Def	12	
Keane Inc	Com	486665102	9,826	576,295	Shs	Def	6	5
Keane Inc	Com	486665102	166	9,750	Shs	Def	12	
Kb Home	Com	48666K109	1,823	42,000	Shs	Def	4	
Kb Home	Com	48666K109	8,697	200,390	Shs	Def	6	2
Kb Home Com	Com	48666K109	7,506	172,955	Shs	Def	3	1
Keith Companies Inc	Com	487539108	1,223	94,710	Shs	Def	6	
Kellogg Co	Com	487836108	1,134	33,786	Shs	Def	12	
Kellogg Co.	Com	487836108	235	4,400	Shs	Def	15	
Kellwood Co	Com	488044108	7,542	310,500	Shs	Def	6	3
Kellwood Co	Com	488044108	19	800	Shs	Def	12	
Kelly Services Inc-Cl A	Com	488152208	80	2,825	Shs	Def	12	
Kemet Corp.	Com	488360108	10	500	Shs	Def	2	
Kemet Corp	Com	488360108	1,557	80,370	Shs	Def	6	
Kemet Corp	Com	488360108	980	50,570	Shs	Def	12	
Kendle International Inc	Com	48880L107	34	1,841	Shs	Def	2	
Kendle International Inc	Com	48880L107	37	2,000	Shs	Def	7	
Kennametal Inc	Com	489170100	20	500	Shs	Def	12	
Kennedy-Wilson Inc	Com	489399204	156	27,100	Shs	Def	6	
Kennedy Wilson Inc New	Com	489399204	1	100	Shs	Def	12	
Kensey Nash Corp	Com	490057106	3	200	Shs	Def	12	
Kentucky Power Co-8.72% Jr Sub	Com	491386108	21	800	Shs	Def	12	
Kerr-Mcgee Corp.	Com	492386107	446	7,100	Shs	Def	2	
Kerr Mcgee Corp	Com	492386107	3,471	55,227	Shs	Def	6	
Kerr Mcgee Corp	Com	492386107	399	6,345	Shs	Def	12	
Key Energy Svcs Inc	Com	492914106	20,814	1,941,600	Shs	Def	6	1,8
Key Energy Services Inc	Com	492914106	1,217	113,512	Shs	Def	12	
Key Energy Group Inc Com	Com	492914106	1,870	174,440	Shs	Def	3	1
Key Prodtn Inc	Com	493138101	3,151	166,300	Shs	Def	6	1
Key Production Company Inc	Com	493138101	345	18,210	Shs	Def	3	
Keycorp New	Com	493267108	996	37,378	Shs	Def	2	
Keycorp New	Com	493267108	374	14,046	Shs	Def	5	
Keycorp New	Com	493267108	17,993	675,150	Shs	Def	6	6
Keycorp New	Com	493267108	855	32,100	Shs	Def	9	
Keycorp New	Com	493267108	755	28,346	Shs	Def	12	
Keyspan Corporation	Com	49337W100	153	4,193	Shs	Def	2	
Keyspan Corp	Com	49337W100	3	70	Shs	Def	6	

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

Keyspan Corporation	Com	49337W100	380	10,384	Shs	Def	9	
Keyspan Corp	Com	49337W100	418	11,476	Shs	Def	12	
Keyspan Corp	Com	49337W100	19,575	538,000	Shs	Def	13	5
Keystone Ppty Tr Corp	Com	493596100	131	9,300	Shs	Def	12	
Kforce Inc	Com	493732101	1	237	Shs	Def	12	
Kidde Plc Sponsored A	Com	493793103	3,637	310,068	Shs	Def	6	3
Kilroy Realty Corp	Com	49427F108	11	400	Shs	Def	12	
Kimberly-Clark Corp.	Com	494368103	246	3,800	Shs	Def	1	
Kimberly-Clark Corp.	Com	494368103	1,853	28,665	Shs	Def	2	
Kimberly-Clark	Com	494368103	13	200	Shs	Def	4	
Kimberly Clark Corp Com	Com	494368103	2,990	46,255	Shs	Def	5	
Kimberly Clark Corp	Com	494368103	16	250	Shs	Def	6	
Kimberly-Clark Corp.	Com	494368103	375	5,800	Shs	Def	7	
Kimberly-Clark Corp.	Com	494368103	2,587	40,802	Shs	Def	9	
Kimberly-Clark Corp.	Com	494368103	3,556	55,000	Shs	Def	10	
Kimberly Clark Corp	Com	494368103	5,090	78,729	Shs	Def	12	
Kimberly Clark Corp.	Com	494368103	237	2,300	Shs	Def	15	
Kimberly-Clark Corp	Com	494368103	224	3,500	Shs	Def		
Kimberly Clark Corp Com	Com	494368103	13,692	211,794	Shs	Def	3	2
Kimco Realty Corp.	Com	49446R109	69	2,100	Shs	Def	2	
Kimco Realty Corp.	Com	49446R109	957	29,253	Shs	Def	7	
Kimco Realty Corp	Com	49446R109	148	4,537	Shs	Def	12	
Kimco Realty Corp	Com	49446R109	5,101	156,000	Shs	Def	3	1
Kimco Realty Corp-Dep Shs-Rep	Pfd	49446R604	27	1,100	Shs	Def	12	
Kinder Morgan Energy	Com	494550106	1,075	32,570	Shs	Def	2	
Kinder Morgan Energy Par	Com	494550106	198	6,000	Shs	Def	6	
Kinder Morgan Energy Partners Lp	Com	494550106	930	27,366	Shs	Def	9	
Kinder Morgan Energy Partners	Com	494550106	7,840	237,588	Shs	Def	12	
Kinder Morgan Inc	Com	49455P101	40	830	Shs	Def	6	
Kinder Morgan Inc Kans	Com	49455P101	2,869	59,235	Shs	Def	12	
Kinder Morgan Mgmt Llc	Com	49455U100	34	1,006	Shs	Def	12	
Kinder Morgan Management	Com	49455U100	1,175	34,900	Shs	Def	3	
Kindred Healthcare In	Com	494580103	12,300	299,780	Shs	Def	6	2
Kindred Healthcare Inc	Com	494580103	2,151	53,110	Shs	Def	3	
King Pharmaceuticals Inc	Com	495582108	6,219	177,625	Shs	Def	7	1
King Pharmaceuticals Inc	Com	495582108	156	4,448	Shs	Def	12	
King Pharmaceuticals Inc	Com	495582108	4,632	132,300	Shs	Def	3	1
King Power Intl Group Inc	Com	495611105	1	500	Shs	Def	12	
Kirby Corp	Com	497266106	7,109	237,770	Shs	Def	3	2
Kmart Financing I 7.75%	PFD	498778208	2	200	Shs	Def	2	
Kmart Financing I-7.75% Trust	Pfd	498778208	3	250	Shs	Def	12	
Knape & Vogt Mfg Co	Com	498782101	232	19,100	Shs	Def	6	
Knight Ridder Inc	Com	499040103	3	40	Shs	Def	6	
Knight-Ridder Inc	Com	499040103	1,172	17,068	Shs	Def	12	
Knight Trading Group Inc	Com	499063105	61	8,510	Shs	Def	12	
Koger Equity Inc	Com	500228101	54	3,000	Shs	Def	12	
Koger Equity Inc	Com	500228101	43	2,400	Shs	Def	3	
Kohls Corp.	Com	500255104	170	2,396	Shs	Def	2	
Kohls Corp.	Com	500255104	107	1,500	Shs	Def	7	
Kohls Corp	Com	500255104	439	6,166	Shs	Def	12	
Koninklijke Philips	ADR	500472303	420	13,907	Shs	Def	2	
Koninklijke Philips E	Com	500472303	33,922	1,122,480	Shs	Def	6	1,0
Koninklijke Philips E	ADR	500472303	45	1,500	Shs	Def	8	
Koninklijke Philips E	Com	500472303	704	23,275	Shs	Def	9	
Koninklijke Philips E	ADR	500472303	8,854	293,000	Shs	Def	10	2
Koninklijke Philips E	Com	500472303	359	11,895	Shs	Def	11	
Kookmin Bk New Sponso	Com	50049M109	3,837	91,760	Shs	Def	6	
Kopin Corp	Com	500600101	89	9,775	Shs	Def	12	
Korea Electric Power Corp.	ADR	500631106	341	32,350	Shs	Def	2	
Korea Electric Power Corp.	ADR	500631106	4,518	428,700	Shs	Def	3	4
Korea Fund Inc	Cl End Fd	500634100	67	3,800	Shs	Def	12	
Korea Telecom Adr Spo	Com	50063P103	9,909	416,206	Shs	Def	6	3

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

Korea Telecom Spons Adr	ADR	50063P103	28,489	1,188,015	Shs	Def	3	1,1
Kos Pharmaceuticals Inc	Com	500648100	28	1,000	Shs	Def	12	
Koss Corp	Com	500692108	287	19,900	Shs	Def	6	
Kraft Foods Inc Cl A	Com	50075N104	310	8,030	Shs	Def	6	
Kraft Foods Inc	Com	50075N104	6,611	171,050	Shs	Def	7	1
Kraft Foods Inc	Com	50075N104	1,900	49,151	Shs	Def	12	
Kraft Foods Inc.	CL A	50075N104	135	2,200	Shs	Def	15	
Kramont Realty Trust	Com	50075Q107	171	12,700	Shs	Def	9	
Kramont Realty Trust	Com	50075Q107	80	5,910	Shs	Def	12	
Krispy Kreme Doughnuts Inc	Com	501014104	1,300	31,816	Shs	Def	12	
The Kroger Co.	Com	501044101	7,458	336,562	Shs	Def	2	3
Kroger Co Com	Com	501044101	217	9,800	Shs	Def	5	
Kroger Co	Com	501044101	2	100	Shs	Def	6	
The Kroger Co.	Com	501044101	1,534	69,225	Shs	Def	7	
The Kroger Co.	Com	501044101	206,392	9,313,700	Shs	Def	8	
Kroger Co.	Com	501044101	8	350	Shs	Def	9	
The Kroger Co.	Com	501044101	385,566	17,399,187	Shs	Def	10	17,3
Kroger Co	Com	501044101	6,061	273,509	Shs	Def	12	
Kroger Co.	Com	501044101	3,747	106,100	Shs	Def	15	1
Kroll, Inc.	Com	501049100	8	500	Shs	Def	2	
Kronos Inc	Com	501052104	477	10,156	Shs	Def	12	
Krupp Government Income	Com	501118103	89	13,138	Shs	Def	12	
Krupp Insured Mortgage Lp	Com	501120109	15	5,500	Shs	Def	12	
Krupp Insured Plus Lp	Com	501124101	4	1,038	Shs	Def	12	
Krupp Insured Plus Ii Lp	Com	501125108	39	16,643	Shs	Def	12	
Krupp Insured Plus Iii Lp	Com	501126106	61	18,486	Shs	Def	12	
Kubota Ltd Corp	Com	501173207	2,072	33,670	Shs	Def	6	
Kulicke & Soffa Industries Inc	Com	501242101	4	200	Shs	Def	12	
Kulicke & Soffa Industries Inc	Com	501242101	1,103	53,010	Shs	Def	3	
Lca-Vision Inc.	Com	501803209	4	2,000	Shs	Def	2	
Lca-Vision Inc New	Com	501803209	3	1,774	Shs	Def	12	
Lcc International Inc Cl A	Com	501810105	2	500	Shs	Def	12	
Lnr Property Corp	Com	501940100	32	900	Shs	Def	12	
Ll & E Royalty Trust Ubi	Com	502003106	3	1,050	Shs	Def	12	
Lmi Aerospace Inc	Com	502079106	48	10,700	Shs	Def	6	
Lsb Bancshares Inc-N.C.	Com	502158108	34	2,217	Shs	Def	12	
Lsi Logic Corp.	Com	502161102	22	1,300	Shs	Def	2	
Lsi Logic Corp	Com	502161102	21	1,230	Shs	Def	6	
Lsi Logic Corp.	Com	502161102	1,175	67,700	Shs	Def	9	
Lsi Logic Corp	Com	502161102	479	28,188	Shs	Def	12	
Lsi Industries Inc	Com	50216C108	71	3,600	Shs	Def	2	
Lsi Industries Inc	Com	50216C108	59	3,000	Shs	Def	7	
Lsi Industries Inc	Com	50216C108	13	652	Shs	Def	12	
Ltc Properties Inc	Com	502175102	35	4,400	Shs	Def	12	
Ltx Corp	Com	502392103	233	8,570	Shs	Def	12	
L-3 Communications Hldings Inc	Com	502424104	1,014	9,057	Shs	Def	12	
Lvmh Moet Hennessy Louis	ADR	502441207	10	1,000	Shs	Def	2	
La Barge Inc	Com	502470107	10	2,000	Shs	Def	12	
La Quinta Properties Inc	Pfd	50419Q201	145	6,300	Shs	Def	12	
La Quinta Corp Paired	Com	50419U202	20,625	2,825,163	Shs	Def	6	2,7
La Quinta Corp	Com	50419U202	21	2,955	Shs	Def	12	
La Quinta Corp-Paired	Com	50419U202	513	71,780	Shs	Def	3	
La Z Boy Inc	Com	505336107	10	350	Shs	Def	12	
Laboratory Corp Amer Hldgs	Com	50540R409	420	4,383	Shs	Def	12	
Laboratory Corp Amer Hldgs	Com	50540R409	65	675	Shs	Def		
Labranche & Co Inc	Com	505447102	6	200	Shs	Def	12	
Laclede Group Inc	Com	505597104	47	2,000	Shs	Def	2	
Laclede Group Inc	Com	505597104	19	825	Shs	Def	12	
Ladish Inc	Com	505754200	2,373	212,800	Shs	Def	6	2
Ladenburg Thalmann Finl Svcs	Com	50575Q102	2	3,112	Shs	Def	12	
Lafarge North America In	Com	505862102	3,229	74,670	Shs	Def	6	
Lafarge North America Inc.	Com	505862102	172	4,000	Shs	Def	9	



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

Lafarge North Amer Inc	Com	505862102	22	500 Shs	Def	12	
Lafarge Corp Com	Com	505862102	8,929	206,500 Shs	Def	3	1
Lahaina Acquisitions Inc	Com	507275105	4	5,000 Shs	Def	12	
Lakeland Finl Corp	Com	511656100	40	2,000 Shs	Def	6	
Lakes Gaming Inc	Com	51206P109	509	73,200 Shs	Def	6	
Lam Research Corp.	Com	512807108	9	300 Shs	Def	2	
Lam Research Corp	Com	512807108	257	8,775 Shs	Def	12	
Lamar Advertising Co-Cl A	Com	512815101	3,291	81,025 Shs	Def	12	
Lamson & Sessions Co	Com	513696104	775	134,700 Shs	Def	6	1
Lancaster Colony Corp.	Com	513847103	1,448	39,100 Shs	Def	2	
Lancaster Colony Corp	Com	513847103	13,957	378,633 Shs	Def	6	3
Lancaster Colony Corp	Com	513847103	86	2,333 Shs	Def	12	
Lance Inc	Com	514606102	49	3,425 Shs	Def	12	
Lancer Corp-Tex	Com	514614106	5	1,000 Shs	Def	12	
Landacorp Inc	Com	514756105	1	500 Shs	Def	12	
Landair Corp	Com	514757103	13	800 Shs	Def	12	
Landauer Inc.	Com	51476K103	1,080	28,600 Shs	Def	9	
Landauer Inc	Com	51476K103	4	100 Shs	Def	12	
Landamerica Finl Group I	Com	514936103	11,920	344,200 Shs	Def	6	3
Landamerica Financial Group	Com	514936103	28	800 Shs	Def	12	
Landamerica Finl Group I	Com	514936103	21	600 Shs	Def	3	
Lands End	Com	515086106	269	6,000 Shs	Def	4	
Lands End Inc	Com	515086106	91	2,025 Shs	Def	12	
Lands End Inc Com	Com	515086106	5,035	112,210 Shs	Def	3	1
Landrys Restaurants Inc	Com	51508L103	5	200 Shs	Def	12	
Landrys Restaurants Inc	Com	51508L103	1,310	57,060 Shs	Def	3	
Landstar Sys Inc	Com	515098101	4,844	52,200 Shs	Def	6	
Landstar Systems Inc	Com	515098101	1,144	12,325 Shs	Def	12	
Landstar Sys Inc	Com	515098101	1,021	11,000 Shs	Def	3	
Langer Biomechanics Group	Com	515707107	1	100 Shs	Def	7	
Large Scale Biology Corp	Com	517053104	3	1,000 Shs	Def	12	
Larscom Inc-Cl A	Com	51729Y108	3	3,000 Shs	Def	12	
Laser-Pacific Media Corp	Com	517923108	52	22,300 Shs	Def	6	
Lasalle Hotel Properties Sbi	Com	517942108	32	2,000 Shs	Def	2	
Lasalle Hotel Properties	Com	517942108	499	30,805 Shs	Def	12	
Lasalle Hotel Properties	Pfd	517942207	42	1,600 Shs	Def	12	
Laser Mortgage Management	Com	51806D100	1	1,250 Shs	Def	12	
Laser Vision Centers Inc	Com	51807H100	11	3,500 Shs	Def	12	
Laserscope	Com	518081104	10	2,200 Shs	Def	12	
Latin American Equity Fd Inc	Cl End Fd	51827Q106	20	1,471 Shs	Def	12	
The Latin Amern Discovery Fd I	Com	51828C106	167	15,000 Shs	Def	5	
Latitude Communications Inc	Com	518292107	11	4,650 Shs	Def	12	
Estee Lauder Companies	Com	518439104	34	1,000 Shs	Def	2	
Estee Lauder Companies	Com	518439104	120	3,500 Shs	Def	7	
Estee Lauder Companies Inc	Com	518439104	256	7,486 Shs	Def	12	
Estee Lauder Companies	Com	518439104	3,538	65,000 Shs	Def	15	
Laurel Capital Group Inc	Com	518629100	144	7,000 Shs	Def	12	
Law Enforcement Assocs Corp	Com	519485106	1	1,666 Shs	Def	12	
Lawson Products Inc.	Com	520776105	22	750 Shs	Def	2	
Lawson Prods Inc	Com	520776105	1,643	57,000 Shs	Def	6	
Lazare Kaplan Intl Inc	Com	521078105	32	4,900 Shs	Def	12	
Leap Wireless International	Com	521863100	25	2,927 Shs	Def	12	
Lear Corporation	Com	521865105	474	9,950 Shs	Def	5	
Lear Corp Com	Com	521865105	9,427	198,199 Shs	Def	6	1
Lear Corp	Com	521865105	5	100 Shs	Def	12	
Lear Corp Com	Com	521865105	27,668	581,250 Shs	Def	3	5
Lee Enterprises Inc	Com	523768109	1,580	42,823 Shs	Def	12	
Legato Systems Inc	Com	524651106	1	100 Shs	Def	12	
Leggett & Platt Inc.	Com	524660107	831	33,500 Shs	Def	2	
Leggett & Platt	Com	524660107	11,835	477,203 Shs	Def	4	4
Leggett & Platt Inc	Com	524660107	1,682	67,825 Shs	Def	5	
Leggett & Platt Inc	Com	524660107	2	90 Shs	Def	6	

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

Leggett & Platt Inc	Com	524660107	2	100 Shs	Def	12	
Legg Mason, Inc.	Com	524901105	357	6,732 Shs	Def	2	
Legg Mason, Inc.	Com	524901105	2,079	39,175 Shs	Def	7	
Legg Mason, Inc	Com	524901105	3,272	61,648 Shs	Def	11	
Legg Mason Inc	Com	524901105	22,998	433,262 Shs	Def	12	
Lehman Brothers Holdings	Com	524908100	59	910 Shs	Def	2	
Lehman Brothers Hldgs Inc	Com	524908100	999	15,450 Shs	Def	5	
Lehman Bros Hldgs Inc	Com	524908100	1,482	22,920 Shs	Def	6	
Lehman Brothers Holdings Inc	Com	524908100	873	13,500 Shs	Def	7	
Lehman Brothers Holdings Inc	Com	524908100	400	6,195 Shs	Def	12	
Lehman Bros Hldgs Cap Tr I	Pfd	52518B200	162	6,400 Shs	Def	12	
Lehman Bros Hldgs Cap Tr Ii	Pfd	52518G209	75	3,000 Shs	Def	12	
Lendingtree Inc	Com	52602Q105	8	600 Shs	Def	12	
Lennar Corp	Com	526057104	222	4,200 Shs	Def	12	
Lennar Corp.	Com	526057104	210	2,500 Shs	Def	15	
Lennar Corp Com	Com	526057104	26,107	494,820 Shs	Def	3	4
Lennox Intl Inc	Com	526107107	3	201 Shs	Def	12	
Lennox International Inc	Com	526107107	282	21,300 Shs	Def	3	
Leucadia National	Com	527288104	12	335 Shs	Def	2	
Leucadia Natl Corp	Com	527288104	4	120 Shs	Def	6	
Leucadia National Corp	Com	527288104	738	20,640 Shs	Def	12	
Level 3 Communications, Inc.	Com	52729N100	6,118	1,718,400 Shs	Def	8	
Level 3 Communications	Com	52729N100	6	1,800 Shs	Def	9	
Level 3 Communications, Inc.	Com	52729N100	48,060	13,500,000 Shs	Def	10	13,5
Level 3 Communications Inc	Com	52729N100	478	134,337 Shs	Def	12	
Level 3 Communications, Inc.	Com	52729N100	71,200	20,000,000 Shs	Def	14	20,0
Level 3 Communications Inc.	Com	52729N100	11	2,000 Shs	Def	15	
Lexington Corporate	Com	529043101	23	1,415 Shs	Def	2	
Lexmark International, Inc.	Com	529771107	14	250 Shs	Def	2	
Lexmark Intl Inc New A	Com	529771107	4	75 Shs	Def	6	
Lexmark International, Inc.	Com	529771107	12,351	216,000 Shs	Def	10	2
Lexmark International Inc	Com	529771107	233	4,080 Shs	Def	12	
Libbey Inc	Com	529898108	5,196	134,900 Shs	Def	6	1
Liberty All-Star Growth Fund	Cl End Fd	529900102	124	14,410 Shs	Def	12	
Liberate Technologies	Com	530129105	1	200 Shs	Def	12	
Liberty All-Star Equity Fund	Cl End Fd	530158104	531	48,271 Shs	Def	12	
Liberty Corp-S.C.	Com	530370105	8	200 Shs	Def	12	
Liberty Media Corp	Com	530718105	8,577	678,598 Shs	Def	1	2
Liberty Media Corp	Com	530718105	37	2,900 Shs	Def	2	
Liberty Media Corp	CL A	530718105	7	500 Shs	Def	4	
Liberty Media Corp	Com	530718105	3,877	306,700 Shs	Def	6	3
Liberty Media Corp	Com	530718105	53	4,200 Shs	Def	7	
Liberty Media Corp	Com	530718105	1,026	81,144 Shs	Def	9	
Liberty Media Corp	Com	530718105	4,644	367,417 Shs	Def	12	
Liberty Media Corp	Com	530718105	1,327	105,000 Shs	Def	3	1
Liberty Property Trust-Sbi	Com	531172104	416	12,899 Shs	Def	12	
Liberty Property Trust	Pfd	531172203	6	250 Shs	Def	12	
Lifecell Corp	Com	531927101	7	2,000 Shs	Def	12	
Lifecore Biomedical Inc	Com	532187101	6	500 Shs	Def	12	
Lifepoint Hospitals Inc	Com	53219L109	111	3,014 Shs	Def	12	
Ligand Pharmaceuticals Inc	Com	53220K207	55	2,800 Shs	Def	12	
Lightpath Technologies Inc	Com	532257102	4	2,315 Shs	Def	12	
Eli Lilly & Co.	Com	532457108	18,424	241,788 Shs	Def	1	
Lilly (Eli) & Co.	Com	532457108	1,282	16,819 Shs	Def	2	
Lilly	Com	532457108	52	680 Shs	Def	4	
Lilly Eli & Co Com	Com	532457108	871	11,425 Shs	Def	5	
Eli Lilly & Co	Com	532457108	4	54 Shs	Def	6	
Lilly (Eli) & Co.	Com	532457108	10,107	132,632 Shs	Def	7	1
Lilly (Eli) & Co.	Com	532457108	2,254	29,000 Shs	Def	9	
Eli Lilly & Co	Com	532457108	372	4,880 Shs	Def	11	
Eli Lilly & Co	Com	532457108	12,836	168,445 Shs	Def	12	
Lilly Eli & Co.	Com	532457108	364	3,000 Shs	Def	15	

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

Lilly Eli	Com	532457108	182	2,400	Shs	Def	
Lilly Eli & Co	Com	532457108	10,729	140,797	Shs	Def	3
Limited Inc	Com	532716107	555	31,000	Shs	Def	2
Limited Inc	Com	532716107	31	1,718	Shs	Def	6
Limited Inc	Com	532716107	838	46,812	Shs	Def	12
Limited Inc.	Com	532716107	97	3,400	Shs	Def	15
Lincare Holdings Inc	Com	532791100	995	36,700	Shs	Def	12
Lincoln Elec Hldgs Inc	Com	533900106	15,056	527,000	Shs	Def	6
Lincoln Elec Holdings Inc	Com	533900106	1,053	36,870	Shs	Def	12
Lincoln Electric Hldgs Inc	Com	533900106	6,694	234,290	Shs	Def	3
Lincoln Natl Cap V	Pfd	534042205	5	200	Shs	Def	12
Lincoln National Capital Iii	PFD	53417P209	7	300	Shs	Def	2
Lincoln National Capital Iii	Pfd	53417P209	281	11,300	Shs	Def	12
Lincoln National Convertible	Cl End Fd	534183108	104	7,000	Shs	Def	12
Lincoln National Corp. Ind.	Com	534187109	6,197	122,155	Shs	Def	2
Lincoln Natl Corp Ind Com	Com	534187109	3,225	63,580	Shs	Def	5
Lincoln Natl Corp Ind	Com	534187109	24	480	Shs	Def	6
Lincoln National Corp. Ind.	Com	534187109	2,779	54,775	Shs	Def	7
Lincoln National Corp - Ind	Com	534187109	336	6,625	Shs	Def	11
Lincoln National Corp-Ind	Com	534187109	930	18,337	Shs	Def	12
Lincoln Natl Corp Ind Com	Com	534187109	3,830	75,500	Shs	Def	3
Lincoln National Income Fund	Cl End Fd	534217104	37	3,000	Shs	Def	12
Lindsay Manufacturing Co	Com	535555106	18	724	Shs	Def	12
Linear Technology Corp.	Com	535678106	1,866	42,200	Shs	Def	1
Linear Technology Corp	Com	535678106	1,182	26,722	Shs	Def	12
Linens N Things Inc	Com	535679104	162	5,305	Shs	Def	12
Liquidix Inc	Com	53634Y108	1	900	Shs	Def	12
Lithia Mtrs Inc	Com	536797103	3,836	155,300	Shs	Def	6
Lithia Motors Inc.	Com	536797103	49	2,000	Shs	Def	
Littlefuse Inc.	Com	537008104	35	1,400	Shs	Def	2
Littelfuse Inc	Com	537008104	568	22,950	Shs	Def	12
Liz Claiborne Inc	Com	539320101	386	13,600	Shs	Def	5
Liz Claiborne Inc	Com	539320101	4,056	143,020	Shs	Def	6
Liz Claiborne Inc	Com	539320101	378	13,317	Shs	Def	12
Liz Claiborne Inc Com Nasd Indl	Com	539320101	1,537	54,200	Shs	Def	3
Lloyds Tsb Group ADR	Com	539439109	223	5,340	Shs	Def	6
***Lloyds Tsb Group Plc	Com	539439109	19	467	Shs	Def	12
Lo-Jack Corp	Com	539451104	110	20,800	Shs	Def	6
Local Financial Capital Tr I	Pfd	539551200	415	16,100	Shs	Def	12
Local Financial Corp	Com	539553107	25	1,582	Shs	Def	2
Local Finl Corp	Com	539553107	5,019	318,900	Shs	Def	6
Loch Harris Inc New	Com	539578203	1	39,500	Shs	Def	12
Lockheed Martin Corp.	Com	539830109	551	9,566	Shs	Def	2
Lockheed Martin Corp	Com	539830109	2,429	42,190	Shs	Def	12
Loews Corp.	Com	540424108	2,774	47,350	Shs	Def	2
Loews Corp	Com	540424108	18,325	312,755	Shs	Def	6
Loews Corp.	Com	540424108	469	8,000	Shs	Def	7
Loews Corp	Com	540424108	1,139	19,445	Shs	Def	12
Loews Corp	Com	540424207	3	100	Shs	Def	12
Loews Corp Sub Note	Cvt	540424AL2	26,311	31,000,000	Prn	Def	
Lone Star Steakhouse	Com	542307103	17,178	833,159	Shs	Def	6
Lone Star Steakhouse & Saloon	Com	542307103	676	32,370	Shs	Def	12
Lone Star Steakhouse	Com	542307103	2,313	110,700	Shs	Def	3
Lone Star Technologies I	Com	542312103	8,221	360,400	Shs	Def	6
Lone Star Technologies Inc	Com	542312103	35	1,550	Shs	Def	12
Longs Drug Stores Corp	Com	543162101	5	180	Shs	Def	12
Looksmart Ltd	Com	543442107	4	1,100	Shs	Def	12
***Lorus Therapeutics Inc	Com	544191109	7	10,850	Shs	Def	12
Loudcloud Inc	Com	545735102	5	2,000	Shs	Def	12
Louisiana Pacific Corp.	Com	546347105	34	3,170	Shs	Def	2
Louisiana Pacific Corp	Com	546347105	1	75	Shs	Def	12
Louisville Gas & Electric Co	Pfd	546676206	4	200	Shs	Def	12

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

Lowe'S Companies, Inc.	Com	548661107	3,526	81,070	Shs	Def	2	
Lowes Cos Inc Com	Com	548661107	335	7,693	Shs	Def	5	
Lowes Companies Inc	Com	548661107	23	525	Shs	Def	6	
Lowes Companies Inc	Com	548661107	817	18,775	Shs	Def	11	
Lowes Companies Inc	Com	548661107	7,474	171,854	Shs	Def	12	
Lubrizol Corp Com	Com	549271104	295	8,475	Shs	Def	5	
Lubrizol Corp.	Com	549271104	414	11,800	Shs	Def	9	
Lubrizol Corp	Com	549271104	7	200	Shs	Def	12	
Lubrizol Corp Com	Com	549271104	10,120	290,900	Shs	Def	3	2
Lubys Cafeterias Inc.	Com	549282101	17	2,535	Shs	Def	2	
Luby'S Inc	Com	549282101	52	7,650	Shs	Def	12	
Lucent Technologies Inc.	Com	549463107	487	102,959	Shs	Def	2	1
Lucent Technologies	Com	549463107	5	968	Shs	Def	4	
Lucent Technologies Inc Com	Com	549463107	74	15,587	Shs	Def	5	
Lucent Technologies I	Com	549463107	4,139	874,615	Shs	Def	6	7
Lucent Technologies Inc.	Com	549463107	43,580	9,213,429	Shs	Def	8	
Lucent Technologies Inc.	Com GS	549463107	243	50,477	Shs	Def	9	
Lucent Technologies Inc.	Com	549463107	84,839	17,936,400	Shs	Def	10	17,9
Lucent Technologies Inc	Com	549463107	74	15,559	Shs	Def	11	
Lucent Technologies Inc	Com	549463107	4,073	861,174	Shs	Def	12	
Lucent Technology	Com	549463107	3,780	501,500	Shs	Def	15	5
Lufkin Inds Inc	Com	549764108	1,936	71,700	Shs	Def	6	
Luminex Corp Del	Com	55027E102	1,429	113,810	Shs	Def	12	
Luxottica Group Spa	ADR	55068R202	19	1,000	Shs	Def	2	
Lyon William Homes	Com	552074106	254	13,500	Shs	Def	6	
Lyon William Homes	Com	552074106	1	40	Shs	Def	12	
Lyondell Chemical Co	Com	552078107	6,505	391,660	Shs	Def	6	3
Lyondell Chemical Company	Com	552078107	12	700	Shs	Def	12	
M & T Bank	Com	55261F104	23,035	286,606	Shs	Def	4	2
M & T Bank Corp	Com	55261F104	6,552	81,525	Shs	Def	7	
M & T Bank Corp	Com	55261F104	471	5,857	Shs	Def	12	
Maf Bancorp	Com	55261R108	81	2,299	Shs	Def	2	
Maf Bancorp	Com	55261R108	12,396	351,646	Shs	Def	4	3
Maf Bancorp Inc	Com	55261R108	7,133	202,350	Shs	Def	6	1
Maf Bancorp Inc	Com	55261R108	14	409	Shs	Def	12	
Mbia, Inc.	Com	55262C100	450	8,235	Shs	Def	2	
Mbia Inc	Com	55262C100	624	11,412	Shs	Def	5	
Mbia Inc	Com	55262C100	21	380	Shs	Def	6	
Mbia, Inc.	Com	55262C100	1,693	31,295	Shs	Def	9	
Mbia Inc	Com	55262C100	564	10,317	Shs	Def	12	
Mbna Corporation	Com	55262L100	179	4,635	Shs	Def	2	
Mbna	Com	55262L100	82	2,137	Shs	Def	4	
Mbna Corporation	Com	55262L100	117,027	3,034,144	Shs	Def	8	
Mbna Corporation	Com	55262L100	219,782	5,698,250	Shs	Def	10	5,6
Mbna Corp	Com	55262L100	694	18,000	Shs	Def	11	
Mbna Corp	Com	55262L100	12,812	332,167	Shs	Def	12	
Mbna Corp.	Com	55262L100	12	200	Shs	Def	15	
Mbna Corp	Com	55262L100	268	6,900	Shs	Def		
Mbna Corp	Com	55262L100	12,616	327,100	Shs	Def	3	3
Mbna Corp-7.50% Cum Pfd Ser A	Pfd	55262L209	20	800	Shs	Def	12	
Mb Financial Inc	Com	55264U108	1,231	41,100	Shs	Def	3	
Mci Commun Corp 7 3/4 3-15-	Com	552673AQ8	19	23,000	Shs	Def	6	
M D C Hldgs Inc	Com	552676108	7,118	164,768	Shs	Def	6	1
Mdc Holdings Inc-Del	Com	552676108	4	100	Shs	Def	12	
M D C Hldgs Inc Com	Com	552676108	3,472	80,365	Shs	Def	3	
Mci Capital I-8% Cum Quarterly	Pfd	55267Y206	270	16,523	Shs	Def	12	
M D U Resources Group, Inc.	Com	552690109	56	1,800	Shs	Def	2	
Mdu Res Group Inc	Com	552690109	4,969	160,300	Shs	Def	6	1
Mdu Resources Group Inc	Com	552690109	188	6,050	Shs	Def	12	
Mcsi Inc	Com	55270M108	5	400	Shs	Def	2	
Mcsi Inc Com	Com	55270M108	8,228	691,135	Shs	Def	6	6
Memc Electronic Materials Inc	Com	552715104	3	500	Shs	Def	12	

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

Mfs Charter Income Trust-Sbi	Cl End Fd552727109	218	26,795	Shs	Def	12
Mfs Multimarket Income Trust	Cl End Fd552737108	132	21,381	Shs	Def	12
Mfs Municipal Income Trust-Sbi	Cl End Fd552738106	331	44,067	Shs	Def	12
Mfs Intermediate Income Trust	Cl End Fd55273C107	564	84,280	Shs	Def	12
Mgic Investment	Com 552848103	62	900	Shs	Def	2
Mgic Invt Corp Wis	Com 552848103	13,369	195,370	Shs	Def	6
Mgic Investment Corporation	Com 552848103	326,138	4,766,014	Shs	Def	8
Magic Software	Com 552848103	7	100	Shs	Def	9
Mgic Investment Corporation	Com 552848103	661,596	9,668,221	Shs	Def	10
Mgic Investment Corp-Wisc	Com 552848103	4,619	67,493	Shs	Def	12
Mgic Investment Corp.	Com 552848103	55	500	Shs	Def	15
Mgic Invt Corp Wis Com	Com 552848103	11,763	171,900	Shs	Def	3
Mgi Pharma Inc	Com 552880106	34	2,500	Shs	Def	12
Mgi Properties	Com 552885105	2	7,062	Shs	Def	12
Mfs Government Markets Income	Cl End Fd552939100	222	33,915	Shs	Def	12
Mgm Mirage	Com 552953101	12	330	Shs	Def	6
Mgm Mirage Inc.	Com 552953101	47,476	1,310,419	Shs	Def	8
Mgm Mirage Inc.	Com 552953101	216,785	5,983,585	Shs	Def	10
Mgm Mirage	Com 552953101	132	3,655	Shs	Def	12
Mgm Mirage	Com 552953101	6	100	Shs	Def	15
Mim Corp	Com 553044108	178	10,800	Shs	Def	12
M/I Schottenstein Homes	Com 55305B101	6,566	115,900	Shs	Def	6
M/I Schottenstein Homes Inc	Com 55305B101	272	4,800	Shs	Def	3
Mks Instruments Inc	Com 55306N104	130	3,785	Shs	Def	12
Mm02 Plc	ADR 55309W101	310	31,625	Shs	Def	2
Mps Group Inc Com	Com 553409103	3,382	386,290	Shs	Def	6
Mps Group Inc	Com 553409103	73	8,315	Shs	Def	12
Mrv Communications Inc	Com 553477100	8	2,880	Shs	Def	12
Project Software & Dev In Com	Com 55347W105	23	1,870	Shs	Def	3
Msc.Software Corporation	Com 553531104	3,002	130,500	Shs	Def	3
Msdw Capital Trust I-7.10%	Pfd 553538208	59	2,400	Shs	Def	12
Msh Entertainment Corp	Com 553574104	1	48,000	Shs	Def	12
Msu Corp.	Com 553757105	13	100,000	Shs	Def	15
Mtr Gaming Group Inc	Com 553769100	17	1,125	Shs	Def	12
Mti Technology Corp	Com 553903105	1	1,000	Shs	Def	12
M-Wave Inc	Com 554034108	132	18,900	Shs	Def	6
Macerich Co	Com 554382101	4,167	138,200	Shs	Def	3
Mack-Cali Realty Corp	Com 554489104	773	22,300	Shs	Def	12
Mackie Designs Inc	Com 554541102	1	200	Shs	Def	12
Macrochem Corp-Del	Com 555903103	2	500	Shs	Def	12
Macrovision Corp	Com 555904101	24	885	Shs	Def	12
Macromedia Inc	Com 556100105	8	372	Shs	Def	12
Macronix Intl Ltd Adr	Com 556103109	576	65,000	Shs	Def	3
Madden Steven Ltd	Com 556269108	2,756	157,500	Shs	Def	6
Steven Madden Ltd	Com 556269108	947	54,100	Shs	Def	3
Magellan Health Svcs Inc	Com 559079108	2,514	441,000	Shs	Def	6
Magellan Health Svcs	Com 559079108	23	4,060	Shs	Def	3
Magellan Petroleum Corp	Com 559091301	2	3,000	Shs	Def	12
Magna Intl Inc	Com 559222401	360	4,900	Shs	Def	5
***Magna International Inc	Com 559222401	87	1,185	Shs	Def	12
Magna Intl Inc Cl A Nasd Incl	Com 559222401	1,374	18,700	Shs	Def	3
Magna Intl Inc	PFD 559222609	8	300	Shs	Def	2
Magna Intl Inc	Pfd 559222609	18	700	Shs	Def	12
Magnum Hunter Res Inc	Com 55972F203	4,188	536,250	Shs	Def	6
Magnum Hunter Resources Inc	Com 55972F203	6	750	Shs	Def	12
Mahanagar Telephone Adr	ADR 559778402	57	9,500	Shs	Def	3
Mail-Well Inc	Com 560321200	5,080	808,900	Shs	Def	6
Mail Well Inc	Com 560321200	304	48,458	Shs	Def	12
Main Street Banks, Inc.	Com 56034R102	11	586	Shs	Def	2
Maine Pub Svc Co	Com 560483109	279	9,400	Shs	Def	6
Major Automotive Cos Inc	Com 560775108	1	1,000	Shs	Def	12
Managed Municipals Portfolio	Cl End Fd561662107	29	2,800	Shs	Def	12

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

Managed High Income Portfolio	Cl End Fd56166C105	21	2,900 Shs	Def	12	
Managed High Yield Plus Fund	Cl End Fd561911108	49	8,541 Shs	Def	12	
Manchester Technologies	Com 562398107	275	108,400 Shs	Def	6	1
Mandalay Resort Group	Com 562567107	5	150 Shs	Def	2	
Mandalay Resort Group	Com 562567107	5	150 Shs	Def	6	
Mandalay Resort Group	Com 562567107	22,082	719,286 Shs	Def	8	
Mandalay Resort Group	Com 562567107	9	300 Shs	Def	9	
Mandalay Resort Group	Com 562567107	114,204	3,720,000 Shs	Def	10	3,7
Mandalay Resort Group	Com 562567107	473	15,399 Shs	Def	12	
Mandalay Resort Group	Com 562567107	46,305	1,508,300 Shs	Def	14	1,5
Mandalay Resort Group	Com 562567107	2,049	66,750 Shs	Def	3	
Manhattan Scientifics Inc	Com 563122100	1	2,000 Shs	Def	12	
Manitowoc Co Inc.	Com 563571108	28	700 Shs	Def	2	
Manitowoc Inc	Com 563571108	3,962	100,300 Shs	Def	6	1
Manitowoc Co Inc	Com 563571108	1,732	43,855 Shs	Def	12	
Manitowoc Inc Com	Com 563571108	40	1,000 Shs	Def	3	
Mannatech Inc	Com 563771104	1	200 Shs	Def	12	
Manor Care Inc	Com 564055101	199	8,550 Shs	Def	2	
Manor Care Inc	Com 564055101	189	8,000 Shs	Def	9	
Manor Care Inc New	Com 564055101	85	3,639 Shs	Def	12	
Manor Care Inc	Com 564055101	4,956	212,725 Shs	Def	3	1
Manpower Inc.	Com 56418H100	2,072	53,300 Shs	Def	8	
Manpower Inc.	Com 56418H100	70,159	1,804,500 Shs	Def	10	1,8
Manpower Inc-Wisc	Com 56418H100	271	6,980 Shs	Def	12	
Mantech International Corp	Com 564563104	199	10,700 Shs	Def	12	
Manufactured Home Communit	Com 564682102	10	300 Shs	Def	12	
Manufactured Home Cm	Com 564682102	416	12,600 Shs	Def	3	
Manufacturers Svcs Ltd	Com 565005105	1,676	318,600 Shs	Def	6	3
Manufacturers Services Ltd	Com 565005105	3	500 Shs	Def	12	
Manugistics Group Inc	Com 565011103	93	4,316 Shs	Def	12	
Manulife Finl Corp	Com 56501R106	44	1,600 Shs	Def	2	
Manulife Financial Corp	Com 56501R106	206	7,500 Shs	Def	5	
Manulife Financial Corp	Com 56501R106	3	109 Shs	Def	6	
Corporation Financiere Manuvie	Com 56501R106	134	4,895 Shs	Def	12	
Mapinfo Corp	Com 565105103	90	9,000 Shs	Def	12	
Marathon Oil Corporation	Com 565849106	12	427 Shs	Def	2	
Marathon Oil Corp	Com 565849106	27,343	949,410 Shs	Def	6	9
Marathon Oil Corp	Com 565849106	1,871	64,982 Shs	Def	12	
Marathon Oil Corp.	Com 565849106	229	5,000 Shs	Def	15	
Marathon Oil Corp	Com 565849106	16,033	556,700 Shs	Def	3	5
Marinemax Inc	Com 567908108	3,137	261,400 Shs	Def	6	2
Marisa Christina Inc	Com 570268102	16	11,500 Shs	Def	12	
Markel Corp.	Com 570535104	41	200 Shs	Def	2	
Markel Corp Holding Co	Com 570535104	122	600 Shs	Def	12	
Market 2000+Holdrs Trust	Com 57059Y204	217	3,700 Shs	Def	12	
Marketwatch.Com Inc	Com 570619106	1	300 Shs	Def	12	
Markwest Hydrocarbon Inc	Com 570762104	109	14,000 Shs	Def	6	
Marketing Services Group Inc	Com 570907204	1	500 Shs	Def	12	
Marsh & McLennan Co.	Com 571748102	702	6,225 Shs	Def	1	
Marsh & McLennan Cos Inc	Com 571748102	336	2,980 Shs	Def	2	
Marsh & McLennan	Com 571748102	11	100 Shs	Def	4	
Marsh & McLennan Cos Inc	Com 571748102	2	20 Shs	Def	6	
Marsh & McLennan Cos Inc	Com 571748102	1,460	12,950 Shs	Def	7	
Marsh & McLennan Cos Inc	Com 571748102	48	425 Shs	Def	8	
Marsh & McLennan Cos Inc	Com 571748102	2,215	19,675 Shs	Def	9	
Marsh & McLennan Cos Inc	Com 571748102	7,046	62,500 Shs	Def	10	
Marsh & McLennan Companies Inc	Com 571748102	423	3,751 Shs	Def	11	
Marsh & McLennan Companies Inc	Com 571748102	4,547	40,329 Shs	Def	12	
Marsh & McLennan Co. Inc.	Com 571748102	108	600 Shs	Def	15	
Marsh & McLennan Cos Inc Com	Com 571748102	3,878	34,400 Shs	Def	3	
Marsh Supermarkets Inc	Com 571783307	415	27,700 Shs	Def	6	
Marshall & Ilsley Corp.	Com 571834100	734	11,800 Shs	Def	2	

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

Marshall & Ilsley Corp.	Com	571834100	635	10,200	Shs	Def	7
Marshall & Ilsley Corp	Com	571834100	168	2,700	Shs	Def	12
Marriott International Cl A	Com	571903202	61	1,350	Shs	Def	2
Marriott Intl Inc New Cl A	Com	571903202	6	140	Shs	Def	6
Marriott International Cl A	Com	571903202	54	1,200	Shs	Def	7
Marriott International Inc New	Com	571903202	1,692	37,634	Shs	Def	12
Martek Biosciences Corp	Com	572901106	60	1,910	Shs	Def	12
Martha Stewart Living Omnimed	Com	573083102	2	100	Shs	Def	7
Martha Stewart Living	Com	573083102	19	1,080	Shs	Def	12
Martin Marietta Materials	Com	573284106	5,420	128,367	Shs	Def	2
Martin Marietta Matls In	Com	573284106	4,240	100,430	Shs	Def	6
Martin Marietta Materials Inc	Com	573284106	938	22,223	Shs	Def	12
Marvel Enterprises Inc	Com	57383M108	1	100	Shs	Def	12
Masco Corp.	Com	574599106	362	13,184	Shs	Def	2
Masco Corp	Com	574599106	7	245	Shs	Def	6
Masco Corp	Com	574599106	111	4,031	Shs	Def	12
Massachusetts Dev Fin Agency	Pfd	57563P103	11	400	Shs	Def	12
Massbank Corp Read Mass	Com	576152102	138	3,000	Shs	Def	6
Massbank Corp.	Com	576152102	37	800	Shs	Def	7
Massbank Corp-Reading Mass	Com	576152102	18	400	Shs	Def	12
Massey Energy Corp	Com	576206106	48	2,828	Shs	Def	12
Massey Energy Company	Com	576206106	457	27,050	Shs	Def	3
Massmutual Corporate Investors	Cl End Fd	576292106	9	400	Shs	Def	12
Mastec Inc	Com	576323109	7,222	897,100	Shs	Def	6
Mastec Inc	Com	576323109	33	4,145	Shs	Def	12
Material Technologies Inc-Cl A	Com	576678106	1	7,000	Shs	Def	12
Matrix Bancorp Inc	Com	576819106	839	71,400	Shs	Def	6
Matrix Svc Co	Com	576853105	1,003	114,600	Shs	Def	6
Matrix Service Co	Com	576853105	9	1,000	Shs	Def	7
Matsushita Elec Ind	ADR	576879209	178	14,400	Shs	Def	2
Matlack Systems Inc	Com	576901102	0	6,750	Shs	Def	
Mattel Inc.	Com	577081102	54	2,596	Shs	Def	2
Mattel Inc	Com	577081102	537	25,750	Shs	Def	6
Mattel Inc.	Com	577081102	16	747	Shs	Def	7
Mattel Inc	Com	577081102	844	40,511	Shs	Def	12
Matthews International Corp	Com	577128101	13	500	Shs	Def	12
Mattson Technology Inc	Com	577223100	21	3,000	Shs	Def	12
Maxtor	Com	577729205	8	1,200	Shs	Def	4
Maxtor Corp (New)	Com	577729205	18	2,620	Shs	Def	12
Maxim Integrated Products,	Com	57772K101	6	100	Shs	Def	2
M Integrated Prods Inc	Com	57772K101	1	18	Shs	Def	6
Maxim Integrated Products Inc	Com	57772K101	790	14,174	Shs	Def	12
Maxus Realty Trust Inc	Com	57774B109	2	200	Shs	Def	12
Maxwell Shoe Inc	Com	577766108	2,344	146,500	Shs	Def	6
Maxwell Technologies Inc	Com	577767106	2	225	Shs	Def	12
May Department Stores	Com	577778103	901	25,867	Shs	Def	2
May Dept Stores Co Com	Com	577778103	738	21,185	Shs	Def	5
May Dept Stores Co	Com	577778103	297	8,525	Shs	Def	6
May Department Stores	Com	577778103	1,441	41,171	Shs	Def	9
May Department Stores	Com	577778103	13,592	390,000	Shs	Def	10
May Dept Stores Co	Com	577778103	1,391	39,923	Shs	Def	12
Maverick Tube Corp	Com	577914104	10,726	657,200	Shs	Def	6
Maverick Tube Corp	Com	577914104	44	2,725	Shs	Def	12
Maximus Inc	Com	577933104	880	28,641	Shs	Def	12
Mayors Jewelers Inc Delaware	Com	578462103	1	1,000	Shs	Def	12
Maytag Corp.	Com	578592107	52	1,180	Shs	Def	2
Maytag Corp	Com	578592107	5	124	Shs	Def	6
Maytag Corp	Com	578592107	133	3,000	Shs	Def	12
Maytag Corp	Pfd	578592206	25	1,000	Shs	Def	12
Mcafee.Com Corp	Com	579062100	267	16,200	Shs	Def	12
Mcclatchy Newspapers Inc Cl A	Com	579489105	101	1,700	Shs	Def	3
Mccormick & Co Inc Voting	Com	579780107	621	12,180	Shs	Def	12

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

Mccormick & Co.	Com	579780206	3,506	68,578	Shs	Def	2	
Mccormick & Co Inc Non-Voting	Com	579780206	3,000	58,665	Shs	Def	12	
Mcddata Corp	Com	580031102	73	6,000	Shs	Def	12	
Mcddata Corporation Cl A	Com	580031201	1	91	Shs	Def	2	
Mcddata Corp	Com	580031201	41	3,455	Shs	Def	12	
***Mcdermott International Inc	Com	580037109	12	800	Shs	Def	12	
Mcdermott International Inc	Com	580037109	62	4,000	Shs	Def		
Mcdermott Intl Inc Com	Com	580037109	8,854	569,400	Shs	Def	3	5
Mcdonalds Corp.	Com	580135101	1,018	36,700	Shs	Def	1	
Mcdonald'S Corporation	Com	580135101	15,832	570,530	Shs	Def	2	5
Mcdonald'S	Com	580135101	17	600	Shs	Def	4	
Mcdonalds Corp Com	Com	580135101	4,288	154,525	Shs	Def	5	1
Mc Donalds Corp	Com	580135101	3,070	110,651	Shs	Def	6	1
Mcdonald'S Corporation	Com	580135101	22	801	Shs	Def	7	
Mcdonalds Corp.	Com	580135101	1,600	58,723	Shs	Def	9	
Mcdonald'S Corporation	Com	580135101	2,775	100,000	Shs	Def	10	1
Mcdonalds Corp	Com	580135101	836	30,132	Shs	Def	11	
Mcdonalds Corp	Com	580135101	5,946	214,269	Shs	Def	12	
Mcdonalds Corp.	Com	580135101	4,041	93,425	Shs	Def	15	
Mcdonalds Corp	Com	580135101	223	8,000	Shs	Def		
Mcdonalds Corp Com	Com	580135101	12,459	448,975	Shs	Def	3	4
Mcg Capital Corp	Com	58047P107	2	125	Shs	Def	12	
Mcgrath Rentcorp	Com	580589109	5,686	184,900	Shs	Def	6	1
Mcgraw-Hill Companies	Com	580645109	113	1,650	Shs	Def	2	
Mcgraw Hill	Com	580645109	36	521	Shs	Def	4	
Mcgraw-Hill Companies Inc.	Com	580645109	218	3,200	Shs	Def	7	
Mcgraw Hill Companies Inc	Com	580645109	529	7,755	Shs	Def	12	
Mcgraw Hill	Com	580645109	134	2,000	Shs	Def		
Mcgraw Hill Cos Inc Com	Com	580645109	1,658	24,300	Shs	Def	3	
Mck Communications Inc	Com	581243102	4	3,000	Shs	Def	12	
Mckesson Corporation	Com	58155Q103	56	1,500	Shs	Def	2	
Mckesson Corporation	Com	58155Q103	218,291	5,831,982	Shs	Def	8	
Mckesson Corp	Com	58155Q103	7	200	Shs	Def	9	
Mckesson Corporation	Com	58155Q103	398,145	10,637,062	Shs	Def	10	10,6
Mckesson Corp	Com	58155Q103	4,071	108,751	Shs	Def	12	
Mckesson Corp.	Com	58155Q103	12	200	Shs	Def	15	
Meade Instruments Corp	Com	583062104	87	24,200	Shs	Def	12	
Meadwestvaco Corp	Com	583334107	317	9,569	Shs	Def	2	
Meadwestvaco Corp	Com	583334107	991	29,884	Shs	Def	5	
Meadwestvaco Corporat	Com	583334107	1,355	41,060	Shs	Def	6	
Meadwestvaco Corp	Com	583334107	1,050	31,677	Shs	Def	12	
Meadwestvaco Corp.	Com	583334107	111	2,100	Shs	Def	15	
Measurement Specialties,	Com	583421102	7	1,000	Shs	Def	2	
Mechanical Technology Inc	Com	583538103	330	95,181	Shs	Def	12	
Mechanical Technology Inc	Com	583538103	104	30,000	Shs	Def		
Medarex Inc	Com	583916101	57	3,540	Shs	Def	12	
Med-Design Corp	Com	583926100	9	650	Shs	Def	12	
Medallion Financial Corp	Com	583928106	26	3,400	Shs	Def	12	
Med Diversified Inc	Com	58401N102	7	7,800	Shs	Def	12	
Medamicus Inc	Com	584027106	2	200	Shs	Def	12	
Medford Bancorp Inc	Com	584131106	139	5,500	Shs	Def	6	
Medi-Hut Co Inc	Com	58438C103	11	3,000	Shs	Def	12	
Media Arts Group Inc	Com	58439C102	1	200	Shs	Def	12	
Media General Inc. Class A	Com	584404107	51	800	Shs	Def	2	
Media General Inc-Cl A	Com	584404107	240	3,785	Shs	Def	12	
Mediaone Finance Trust Iii	Pfd	584458202	579	23,000	Shs	Def	12	
Mediacom Communications Corp	Com	58446K105	2	150	Shs	Def	12	
Medical Action Industries Inc	Com	58449L100	6	500	Shs	Def	12	
Medical Technology System Inc	Com	58462R802	1	400	Shs	Def	12	
Medicis Pharmaceutical Corp	Com	584690309	66	1,190	Shs	Def	12	
Medimmune Inc.	Com	584699102	2,540	64,570	Shs	Def	2	
Medimmune	Com	584699102	36	925	Shs	Def	4	



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

Medimmune Inc	Com	584699102	2,730	69,400	Shs	Def	12
Mediware Information Systems	Com	584946107	3	500	Shs	Def	12
Medquist Inc	Com	584949101	13	429	Shs	Def	12
Medquist Inc	Com	584949101	18	600	Shs	Def	3
Medtronic, Inc.	Com	585055106	35,452	784,162	Shs	Def	1
Medtronic Inc.	Com	585055106	14,295	316,189	Shs	Def	2
Medtronic	Com	585055106	56	1,228	Shs	Def	4
Medtronic Inc Com	Com	585055106	5,336	118,024	Shs	Def	5
Ronic Inc	Com	585055106	1	27	Shs	Def	6
Medtronic Inc.	Com	585055106	4,858	107,451	Shs	Def	7
Medtronic Inc.	Com	585055106	1,485	33,300	Shs	Def	9
Medtronic Inc	Com	585055106	2,243	49,615	Shs	Def	11
Medtronic Inc	Com	585055106	7,795	172,425	Shs	Def	12
Medtronic Inc.	Com	585055106	209	2,900	Shs	Def	15
Medtronic Inc	Com	585055106	184	4,140	Shs	Def	
Medtronic Inc Com	Com	585055106	6,366	140,814	Shs	Def	3
Mellon Financial Corp.	Com	58551A108	453	11,748	Shs	Def	1
Mellon Finl Corp	Com	58551A108	17,303	448,383	Shs	Def	2
Mellon Financial	Com	58551A108	14,427	373,859	Shs	Def	4
Mellon Financial Corp.	Com	58551A108	1,469	38,055	Shs	Def	5
Mellon Finl Corp	Com	58551A108	5,266	136,320	Shs	Def	9
Mellon Financial Corporation	Com	58551A108	2,979	77,200	Shs	Def	10
Mellon Financial Corp	Com	58551A108	360	9,325	Shs	Def	11
Mellon Finl Corp	Com	58551A108	2,002	51,882	Shs	Def	12
Mellon Finl Corp Com.	Com	58551A108	80	1,300	Shs	Def	15
Memberworks Inc	Com	586002107	1,066	56,300	Shs	Def	3
Memry Corp New	Com	586263204	41	25,769	Shs	Def	12
Mentor Corp Minn Com Nasd	Com	587188103	4,538	125,785	Shs	Def	3
Mentor Corp Minn Com Nasd	Com	587200106	10,257	485,215	Shs	Def	3
Mercantile Bankshares	Com	587405101	156	3,600	Shs	Def	2
Mercantile Bankshares Corp.	Com	587405101	3,849	88,975	Shs	Def	7
Mercantile Bankshares Corp	Com	587405101	7,924	183,177	Shs	Def	12
Mercator Software Inc	Com	587587106	1	250	Shs	Def	12
Merchants Bancshares	Com	588448100	1,898	67,800	Shs	Def	6
Merck & Co., Inc.	Com	589331107	11,102	192,804	Shs	Def	1
Merck & Co., Inc.	Com	589331107	35,137	610,225	Shs	Def	2
Merck	Com	589331107	18,241	316,791	Shs	Def	4
Merck & Co Inc Com	Com	589331107	8,630	149,883	Shs	Def	5
Merck & Co Inc	Com	589331107	30,729	533,832	Shs	Def	6
Merck & Co., Inc.	Com	589331107	5,242	91,042	Shs	Def	7
Merck & Co., Inc.	Com	589331107	27	475	Shs	Def	8
Merck & Co., Inc.	Com	589331107	2,624	45,556	Shs	Def	9
Merck & Co., Inc.	Com	589331107	12,380	215,000	Shs	Def	10
Merck & Co Inc	Com	589331107	2,452	42,590	Shs	Def	11
Merck & Co Inc	Com	589331107	46,439	806,515	Shs	Def	12
Merck & Co. Inc.	Com	589331107	10,383	114,280	Shs	Def	15
Merck & Co Inc Com	Com	589331107	40,167	697,586	Shs	Def	3
Mercury Air Group Inc	Com	589354109	504	113,191	Shs	Def	6
Mercury Computer Systems	Com	589378108	6	200	Shs	Def	2
Mercury Computer Systems Inc	Com	589378108	83	2,585	Shs	Def	12
Mercury General Corp New	Com	589400100	121	2,600	Shs	Def	12
Mercury Interactive Corp	Com	589405109	120	3,195	Shs	Def	12
Meredith Corp	Com	589433101	43	1,000	Shs	Def	12
Meridian Bioscience, Inc	Com	589584101	15	2,173	Shs	Def	2
Meridian Medical Technologies	Com	589658103	25	700	Shs	Def	12
Meridian Resource Corp	Com	58977Q109	4,282	873,800	Shs	Def	6
Meridian Resource Corp (The)	Com	58977Q109	5	1,000	Shs	Def	12
Meristar Hospitality Corp	Com	58984Y103	26	1,400	Shs	Def	2
Meristar Hospitality Corp	Com	58984Y103	861	47,188	Shs	Def	12
Meridian Gold Inc	Com	589975101	4	300	Shs	Def	3
Merril Lynch Pfd Cap Tr	PFD	589977206	8	300	Shs	Def	2
Merrill Lynch Preferred Cap Tr	Pfd	589977206	10	400	Shs	Def	12

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

Merge Technologies Inc.	Com	589981109	87	7,700	Shs	Def	15
Meristar Hotels & Resorts Inc	Com	589988104	1	773	Shs	Def	12
Meritor Savings Bank-Pa	Com	590007100	22	9,460	Shs	Def	12
Meritage Corp	Com	59001A102	2,249	35,200	Shs	Def	6
Meritage Corporation	Com	59001A102	70	1,100	Shs	Def	3
Merix Corp	Com	590049102	1,105	59,100	Shs	Def	6
Merrill Lynch & Co., Inc.	Com	590188108	697	12,580	Shs	Def	2
Merrill Lynch	Com	590188108	25	450	Shs	Def	4
Merrill Lynch & Co Inc	Com	590188108	14,341	258,955	Shs	Def	6
Merrill Lynch & Co., Inc.	Com	590188108	2,112	38,400	Shs	Def	9
Merrill Lynch & Co Inc	Com	590188108	275	4,970	Shs	Def	11
Merrill Lynch & Co Inc	Com	590188108	4,130	74,583	Shs	Def	12
Merrill Lynch & Co.	Com	590188108	9,290	106,500	Shs	Def	15
Merrill Lynch & Co Inc Com	Com	590188108	5,397	97,450	Shs	Def	3
Merrill Lynch & Co Nikkei 225	Com	590188553	9	1,000	Shs	Def	12
Merrill Lynch & Co Inc-Russell	Pfd	590188678	5	500	Shs	Def	12
Merrill Lynch & Co Inc-Major 8	Pfd	590188694	24	2,000	Shs	Def	12
Merrill Lynch & Co 9% Cum	???	590188819	31	1,100	Shs	Def	2
Merrill Lynch & Co Inc-Dep Shs	Pfd	590188819	40	1,400	Shs	Def	12
Merrill Lynch Preferred Cap Tr	Pfd	59021C203	88	3,380	Shs	Def	12
Merrill Lynch Preferred Cap Tr	Pfd	59021F206	181	7,445	Shs	Def	12
Merrill Lynch Capital Trust Iv	Pfd	59021G204	21	850	Shs	Def	12
Merrill Lynch & Co Inc	Com	59021J505	3	300	Shs	Def	12
Merrill Lynch & Co Inc	Com	59021J703	26	2,364	Shs	Def	12
Merrill Lynch 7.28% Pfd Cap	Pfd	59021K205	146	5,900	Shs	Def	12
Mesa Labs Inc	Com	59064R109	227	29,500	Shs	Def	6
Mesa Royalty Trust-Ubi	Com	590660106	72	1,750	Shs	Def	12
Mesaba Hldgs Inc Com	Com	59066B102	10,636	1,196,004	Shs	Def	6
Mestek Inc	Com	590829107	934	41,800	Shs	Def	6
Met-Ed Capital Trust 7.35%	Pfd	590860102	195	8,481	Shs	Def	12
Met Pro Corp	Com	590876306	1,291	89,900	Shs	Def	6
Met-Pro Corp	Com	590876306	16	1,100	Shs	Def	12
Metasolv Inc	Com	59139P104	13	1,700	Shs	Def	12
Methanex Corp	Com	59151K108	7,337	969,609	Shs	Def	6
***Methanex Corp	Com	59151K108	1	200	Shs	Def	12
Methode Electronics Inc-Cl A	Com	591520200	25	2,000	Shs	Def	12
Methode Electronics Inc-Cl A	Com	591520200	1,750	140,570	Shs	Def	3
Metlife Inc	Com	59156R108	250	7,925	Shs	Def	5
Metlife Incorporated	Com	59156R108	12,618	400,586	Shs	Def	6
Metlife Inc	Com	59156R108	824	26,157	Shs	Def	12
Metlife Inc.	Com	59156R108	5	100	Shs	Def	15
Metlife Inc	Com	59156R207	10	100	Shs	Def	12
Metris Cos Inc	Com	591598107	19,624	981,200	Shs	Def	6
Metris Companies Inc	Com	591598107	90	4,500	Shs	Def	12
Metro Goldwyn Mayer Inc	Com	591610100	8	500	Shs	Def	6
Metro-Goldwyn-Mayer Inc.	Com	591610100	3,497	210,399	Shs	Def	8
Metro-Goldwyn-Mayer Inc.	Com	591610100	62,126	3,737,998	Shs	Def	10
Metro-Goldwyn-Mayer Inc New	Com	591610100	402	24,187	Shs	Def	12
Metro-Goldwyn-Mayer Inc.	Com	591610100	5	200	Shs	Def	15
Metro One Telecommunications	Com	59163F105	3	138	Shs	Def	12
Metrocorp Bancshares Inc	Com	591650106	16	1,400	Shs	Def	12
Metromedia Fiber Network Inc	Com	591689104	25	246,417	Shs	Def	12
Mettler-Toledo International	Com	592688105	43	950	Shs	Def	12
Mexico Equity & Income Fund	Cl End Fd	592834105	18	1,684	Shs	Def	12
Mexico Fund Inc	Cl End Fd	592835102	41	2,062	Shs	Def	12
Mexico Equity & Income Fund	Com	592990089	2	200	Shs	Def	12
Michaels Stores Inc	Com	594087108	38	1,000	Shs	Def	12
Michael'S Stores Inc Com	Com	594087108	125	3,320	Shs	Def	3
Micrel Inc	Com	594793101	5	218	Shs	Def	6
Micrel Inc	Com	594793101	1	30	Shs	Def	12
Micros Systems Inc	Com	594901100	654	25,690	Shs	Def	12
Micros Systems Inc	Com	594901100	646	25,400	Shs	Def	3

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

Microsoft Corp.	Com	594918104	51,869	860,039	Shs	Def	1	1
Microsoft Corp.	Com	594918104	34,594	573,601	Shs	Def	2	5
Microsoft	Com	594918104	10,514	174,333	Shs	Def	4	1
Microsoft Corp	Com	594918104	8,473	140,492	Shs	Def	5	1
Microsoft Corp	Com	594918104	13	211	Shs	Def	6	
Microsoft Corp.	Com	594918104	3,701	61,360	Shs	Def	7	
Microsoft Corp.	Com	594918104	33	550	Shs	Def	8	
Microsoft Corp.	Com	594918104	4,266	70,652	Shs	Def	9	
Microsoft Corp.	Com	594918104	8,866	147,000	Shs	Def	10	1
Microsoft Corp	Com	594918104	5,560	92,197	Shs	Def	11	
Microsoft Corp	Com	594918104	35,857	594,551	Shs	Def	12	
Microsoft Corp.	Com	594918104	9,736	103,230	Shs	Def	15	1
Microsoft Corp	Com	594918104	182	3,000	Shs	Def		
Microsoft Corp Com Nasd Inld	Com	594918104	72,132	1,196,019	Shs	Def	3	1,1
Microstrategy Inc Cl A	Com	594972101	12	3,920	Shs	Def	12	
Microchip Technology Inc.	Com	595017104	21	500	Shs	Def	2	
Microchip Technology Inc	Com	595017104	4	100	Shs	Def	12	
Microchip Technology	Com	595017104	2,417	57,785	Shs	Def	3	
***Microcell Telecommunicat-	Com	59501T304	10	8,310	Shs	Def	12	
Microfinancial Inc	Com	595072109	1,673	195,700	Shs	Def	6	1
Micromuse Inc	Com	595094103	47	5,393	Shs	Def	12	
Micron Technology Inc	Com	595112103	1,072	32,585	Shs	Def	6	
Micron Technology Inc	Com	595112103	312	9,493	Shs	Def	12	
Micron Technology	Com	595112103	79	1,500	Shs	Def	15	
Microsemi Corp	Com	595137100	759	46,530	Shs	Def	12	
Microsemi Corp Com Nasd Inld	Com	595137100	10,165	622,884	Shs	Def	3	5
Microtune Inc Del	Com	59514P109	67	4,650	Shs	Def	12	
Mid-America Apartment	Com	59522J103	210	8,034	Shs	Def	12	
Mid-Amer Apt Cmnty	Com	59522J103	706	27,010	Shs	Def	3	
Mid-America Apartment	Pfd	59522J202	26	1,000	Shs	Def	12	
Mid-America Apartment	Pfd	59522J301	88	3,550	Shs	Def	12	
Mid-Atlantic Realty Trust-Sbi	Com	595232109	1,177	76,947	Shs	Def	12	
Mid Atlantic Medical Services	Com	59523C107	808	28,358	Shs	Def	12	
Mid Atlantic Medical Svcs	Com	59523C107	11,757	412,520	Shs	Def	3	3
Mid Carolina Bank	Com	59523V105	23	1,646	Shs	Def	12	
Mid-State Bancshares	Com	595440108	327	18,500	Shs	Def	6	
Mid-State Bancshares	Com	595440108	911	51,500	Shs	Def	7	
Midas Group Inc	Com	595626102	3,923	275,100	Shs	Def	6	2
S&P Mid-Cap 400 Depositary	Com	595635103	116	1,175	Shs	Def	2	
Standard & Poors Midcap 400	Com	595635103	2,630	26,616	Shs	Def	12	
Midcap Spdr Tr	UNIT SER	595635103	47	300	Shs	Def	15	
Middlesex Water Co	Com	596680108	340	14,592	Shs	Def	12	
Midland Co	Com	597486109	3,284	77,100	Shs	Def	6	
Midsouth Bancorp Inc-La	Com	598039105	16	1,378	Shs	Def	12	
Midway Games Inc	Com	598148104	3	200	Shs	Def	12	
Milacron Inc	Com	598709103	327	22,401	Shs	Def	2	
Milacron Inc	Com	598709103	8,364	573,285	Shs	Def	6	5
Milacron Inc	Com	598709103	14	992	Shs	Def	12	
Milacron Inc 4% Pfd	???	598709202	4	108	Shs	Def	2	
Millennium Pharmaceuticals	Com	599902103	74	3,300	Shs	Def	2	
Millennium Pharmaceuticals Inc	Com	599902103	789	35,370	Shs	Def	12	
***Millennium Chemicals Inc	Com	599903101	1	100	Shs	Def	12	
Millennium Bankshares Corp	Com	60037B106	74	10,000	Shs	Def	12	
Millennium Cell Inc	Com	60038B105	8	2,000	Shs	Def	12	
Miller Herman Inc.	Com	600544100	105	4,400	Shs	Def	2	
Herman Miller Inc	Com	600544100	21	900	Shs	Def	12	
Millipore Corp	Com	601073109	151	3,403	Shs	Def	12	
Mills Corp	Com	601148109	2,589	92,605	Shs	Def	12	
Mills Music Trust-Ubi	Com	601158108	19	800	Shs	Def	12	
Mine Safety Appliances Co	Com	602720104	65	1,723	Shs	Def	12	
Minerals Technologies	Com	603158106	6,050	115,300	Shs	Def	3	1
Minnesota Mining & Mfg Co	Com	604059105	1,121	9,747	Shs	Def	1	

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

Minnesota Mining & Mfg Co	Com	604059105	2,919	25,379	Shs	Def	2
Minnesota Mining & Mfg Co	Com	604059105	1,946	16,921	Shs	Def	5
Minnesota Mining & Mfg Co	Com	604059105	13	115	Shs	Def	6
Minnesota Mining & Mfg Co	Com	604059105	415	3,609	Shs	Def	7
Minnesota Mining & Mfg Co	Com	604059105	32	275	Shs	Def	8
Minnesota Mining & Mfg Co	Com	604059105	661	5,735	Shs	Def	9
Minnesota Mining & Mfg Co	Com	604059105	5,751	50,000	Shs	Def	10
Minnesota Mining & Mfg Co	Com	604059105	389	3,382	Shs	Def	11
Minnesota Mining & Mfg Co	Com	604059105	4,584	39,854	Shs	Def	12
Minnesota Mining & Mfg Co	Com	604059105	415	2,265	Shs	Def	15
Minnesota Mining & Mfg Co	Com	604059105	7,969	69,289	Shs	Def	3
Mirant Corporation	Com	604675108	53	3,657	Shs	Def	2
Mirant Corp	Com	604675108	2	158	Shs	Def	6
Mirant Corp	Com	604675108	1,511	104,565	Shs	Def	12
Mirant Corp.	Com	604675108	4,118	178,847	Shs	Def	15
Misonix Inc	Com	604871103	22	3,000	Shs	Def	12
Mission Capital Lp-9.875% Cum	Pfd	605034206	42	1,600	Shs	Def	12
Mission Capital Lp-8.50% Cum	Pfd	605034305	54	2,000	Shs	Def	12
Mission Resources Corp	Com	605109107	944	309,400	Shs	Def	6
Mission West Pptys Inc Md	Com	605203108	16	1,250	Shs	Def	12
Mississippi Chemical Corp New	Com	605288208	17	6,000	Shs	Def	12
Mississippi Power Co-7% Pfd	Pfd	605417500	9	100	Shs	Def	12
Mississippi Vy Bancshares Inc	Com	605720101	643	16,000	Shs	Def	7
Mitsubishi Tokyo Financial	ADR	606816106	9	1,500	Shs	Def	2
Mitsubishi Tokyo Fina	Com	606816106	1,018	168,410	Shs	Def	6
Mobius Management Systems Inc	Com	606925105	1	200	Shs	Def	12
Mobile Telesystems Adr	ADR	607409109	88	2,400	Shs	Def	3
Mobile Mini Inc	Com	60740F105	26	800	Shs	Def	12
Mobile Mini Inc	Com	60740F105	280	8,700	Shs	Def	3
Modtech Hldgs Inc	Com	60783C100	2,308	211,000	Shs	Def	6
Mohawk Inds Inc	Com	608190104	7,897	131,417	Shs	Def	6
Mohawk Industries Inc	Com	608190104	228	3,800	Shs	Def	12
Mohawk Industries In	Com	608190104	7,710	128,300	Shs	Def	3
Molecular Devices Corp	Com	60851C107	9	500	Shs	Def	12
Molex Inc.	Com	608554101	980	28,274	Shs	Def	2
Molex Inc	Com	608554101	95	2,753	Shs	Def	12
Molex Inc. Cl A	Com	608554200	10,447	341,519	Shs	Def	2
Molex Inc. Cl A	Com	608554200	46	1,500	Shs	Def	7
Molex Inc-Cl A	Com	608554200	360	11,777	Shs	Def	12
Momentum Business Application	Com	60877P108	3	135	Shs	Def	12
Monaco Coach Corp	Com	60886R103	17	700	Shs	Def	12
Monadnock Paper Mills Inc	Com	608990107	246	3,171	Shs	Def	5
Monarch Services Inc	Com	609176102	1	450	Shs	Def	12
Robert Mondavi Corp-Cl A	Com	609200100	41	1,150	Shs	Def	12
Monongahela Power Co4.	Pfd	610202400	4	50	Shs	Def	12
Monro Muffler Brake Inc	Com	610236101	589	34,250	Shs	Def	6
Anto Co New	Com	61166W101	1	37	Shs	Def	6
Monsanto Co	Com	61166W101	99	3,149	Shs	Def	12
Monsanto Co /New	Com	61166W101	12,800	405,200	Shs	Def	3
Montgomery Street Income	Cl End Fd	614115103	104	5,680	Shs	Def	12
Mony Group Inc.	Com	615337102	4	100	Shs	Def	2
Mony Group Inc	Com	615337102	4	100	Shs	Def	6
Mony Group Inc	Com	615337102	11	283	Shs	Def	12
Moodys Corp	Com	615369105	484	11,777	Shs	Def	2
Moodys Corp	Com	615369105	1	30	Shs	Def	6
Moodys Corp	Com	615369105	581	14,140	Shs	Def	12
Moog Inc	Com	615394202	5,114	159,800	Shs	Def	6
Moog Inc-Cl A	Com	615394202	2	75	Shs	Def	12
Moog Inc Cl A	Com	615394202	1,309	40,900	Shs	Def	3
Corporation Moore Ltee	Com	615785102	65	5,000	Shs	Def	12
Moore Ltd Com	Com	615785102	3,454	265,490	Shs	Def	3
Morgan Stanley Eastern Europe	Com	616988101	309	16,100	Shs	Def	5

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

Morgan St Dean Witter	Com	617446448	631	11,016	Shs	Def	2	
Morgan St Dean Witter	Com	617446448	11	200	Shs	Def	4	
Morgan St Dean Witter	Com	617446448	1,543	26,925	Shs	Def	5	
Morgan St Dean Witter	Com	617446448	21,326	372,118	Shs	Def	6	
Morgan St Dean Witter	Com	617446448	4,283	74,734	Shs	Def	12	
Morgan St Dean Witter	Com	617446448	137	1,500	Shs	Def	15	
Morgan St Dean Witter	Com	617446448	21,042	367,165	Shs	Def	3	
Morgan Stanley	Com	61744G107	4,428	424,940	Shs	Def	5	
Morgan Stanley	Cl End Fd	61744G107	522	50,100	Shs	Def	12	
Morgan Stanley	Cl End Fd	61744H105	20	2,400	Shs	Def	12	
Morgan Stanley	Cl End Fd	61744M104	7	1,000	Shs	Def	12	
Morgan Stanley	Cl End Fd	61744U106	19	2,234	Shs	Def	12	
Msdw/Nok	8.000 4-15-	Com	61744Y512	4	200	Shs	Def	6
Msdw/Emc	8.000 7-01-	Com	61744Y553	3	200	Shs	Def	6
Morgan Stanley Dean Witter &	Com	61744Y660	33	1,950	Shs	Def	12	
Morgan Stanley Dean Witter &	Pfd	61744Y769	5	3,000	Shs	Def	12	
Morgan Stanley India Investmen	Com	61745C105	218	21,800	Shs	Def	5	
Morgan Stanley	Cl End Fd	61745C105	11	1,150	Shs	Def	12	
Morgan Stanley	Cl End Fd	61745P106	17	2,000	Shs	Def	12	
Morgan Stanley	Cl End Fd	61745P304	2	2,000	Shs	Def	12	
Morgan Stanley	Cl End Fd	61745P429	41	4,700	Shs	Def	12	
Morgan Stanley	Cl End Fd	61745P437	47	5,406	Shs	Def	12	
Morgan Stanley	Cl End Fd	61745P452	190	24,000	Shs	Def	12	
Morgan Stanley	Cl End Fd	61745P585	13	1,000	Shs	Def	12	
Morgan Stanley	Cl End Fd	61745P668	175	12,735	Shs	Def	12	
Morgan Stanley	Cl End Fd	61745P734	32	2,330	Shs	Def	12	
Morgan Stanley	Cl End Fd	61745P791	72	5,300	Shs	Def	12	
Morgan Stanley	Cl End Fd	61745P866	5	370	Shs	Def	12	
Morgan Stanley	Cl End Fd	61745P874	5	295	Shs	Def	12	
Technology Fund D	Com	61746X405	1	200	Shs	Def	6	
Morgan Stanley Capital Trust	Pfd	61747N109	168	6,800	Shs	Def	12	
Mortons Restaurant Group	Com	619429103	264	19,000	Shs	Def	6	
Mossimo Inc	Com	619696107	1	150	Shs	Def	12	
Mothers Work Inc	Com	619903107	1,712	105,042	Shs	Def	12	
Motorola Capital Trust I	Pfd	620074203	487	23,470	Shs	Def	12	
Motorola Inc.	Com	620076109	709	49,932	Shs	Def	2	
Motorola Inc.	Com	620076109	1,398	96,053	Shs	Def	9	
Motorola Inc.	Com	620076109	3,266	230,000	Shs	Def	10	
Motorola Inc	Com	620076109	163	11,475	Shs	Def	11	
Motorola Inc	Com	620076109	5,733	403,711	Shs	Def	12	
Motorola Inc.	Com	620076109	137	6,065	Shs	Def	15	
Motorola Inc Common Stock	Com	620076109	198	14,400	Shs	Def		
Motorola Inc Com	Com	620076109	2,637	185,700	Shs	Def	3	
Mountain Valley Bancshares Inc	Com	62430P104	66	3,000	Shs	Def	12	
Movado Group Inc	Com	624580106	2,913	132,700	Shs	Def	6	
Movie Gallery Inc	Com	624581104	3,247	189,100	Shs	Def	3	
Mueller Inds Inc	Com	624756102	7,404	211,600	Shs	Def	6	
Mueller Industries Inc	Com	624756102	119	3,400	Shs	Def	12	
Multex Com Inc	Com	625367107	5	1,100	Shs	Def	12	
Multi Color Corp	Com	625383104	119	7,950	Shs	Def	6	
Multi Color Corp	Com	625383104	32	2,100	Shs	Def	12	
Multimedia Games Inc	Com	625453105	5	150	Shs	Def	12	
Muniholdings Insured Fund Inc	Cl End Fd	625930102	25	2,000	Shs	Def	12	
Muniholdings New Jersey	Cl End Fd	625936109	26	2,000	Shs	Def	12	
Municipal Advantage Fund Inc	Cl End Fd	62626189104	32	2,500	Shs	Def	12	
Muniassets Fund Inc	Cl End Fd	6262618Q106	4	318	Shs	Def	12	
Municipal High Income Fund Inc	Cl End Fd	6262214100	82	10,100	Shs	Def	12	
Municipal Partners Fund Ii Inc	Cl End Fd	626222E107	12	1,000	Shs	Def	12	
Munienhanced Fund Inc	Cl End Fd	626243109	591	56,700	Shs	Def	12	
Munimae Midland Llc	Com	62624B101	2,491	103,370	Shs	Def	12	
Muniholdings Florida Insured	Cl End Fd	62624W105	150	11,400	Shs	Def	12	
Muniholdings Insd Fd Ii Inc	Cl End Fd	62625A102	57	4,680	Shs	Def	12	

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

Munivest Fund Inc	Cl End Fd626295109	65	7,700 Shs	Def	12
Muniyield California Fund Inc	Cl End Fd626296107	59	4,100 Shs	Def	12
Muniyield Fund Inc	Cl End Fd626299101	53	4,162 Shs	Def	12
Muniyield California Insured	Cl End Fd62629L104	6	483 Shs	Def	12
Munivest Fund Ii Inc	Pfd 62629P303	13	5 Shs	Def	12
Muniyield Quality Fund Inc	Cl End Fd626302103	14	1,034 Shs	Def	12
Muniyield Insured Fund Inc	Cl End Fd62630E107	3	231 Shs	Def	12
Muniyield Quality Fund Ii Inc	Cl End Fd62630T104	12	1,040 Shs	Def	12
Muniyield Pennsylvania Insd Fd	Cl End Fd62630V109	23	1,676 Shs	Def	12
Murphy Oil Corp	Com 626717102	5,696	59,330 Shs	Def	6
Murphy Oil Corp	Com 626717102	56	580 Shs	Def	12
Myers Inds Inc	Com 628464109	1,948	134,364 Shs	Def	6
Myers Industries Inc	Com 628464109	5,683	391,937 Shs	Def	12
Mykrolis Corp	Com 62852P103	35	2,301 Shs	Def	12
Mylan Laboratories Inc	Com 628530107	1,153	39,129 Shs	Def	12
Mylan Laboratories	Com 628530107	197	4,200 Shs	Def	15
Mylan Labs Inc Com	Com 628530107	13,876	470,995 Shs	Def	3
Myriad Genetics Inc	Com 62855J104	50	1,500 Shs	Def	2
Myriad Genetics Inc	Com 62855J104	39	1,150 Shs	Def	12
Nab Exchangeable Pfd Trust	Pfd 628714206	40	1,600 Shs	Def	12
Nb Capital Corp-Dep Shs Reps	Pfd 62874N607	543	21,256 Shs	Def	12
Nbt Bancorp Inc	Com 628778102	181	12,254 Shs	Def	12
Nbty Inc Com	Com 628782104	2,019	118,330 Shs	Def	3
Nci Building Systems	Com 628852105	9,141	405,065 Shs	Def	6
Nco Group Inc	Com 628858102	10,252	369,300 Shs	Def	6
Nco Group Inc	Com 628858102	1,013	36,500 Shs	Def	3
Ncr Corp.	Com 62886E108	59	1,327 Shs	Def	2
Ncr Corp New	Com 62886E108	443	9,900 Shs	Def	5
Ncr Corp New	Com 62886E108	9	200 Shs	Def	6
Ncr Corp.	Com 62886E108	1	18 Shs	Def	7
Ncr Corp New	Com 62886E108	186	4,165 Shs	Def	12
Ncr Corp New Com	Com 62886E108	439	9,800 Shs	Def	3
Nl Inds Inc	Com 629156407	15,378	926,400 Shs	Def	6
Nn Inc	Com 629337106	107	9,700 Shs	Def	12
Npb Capital Trust-9% Trust Pfd	Pfd 629359209	25	1,000 Shs	Def	12
Nrg Energy Inc	Com 629377102	5	410 Shs	Def	6
Nrg Energy Inc	Com 629377102	399	33,125 Shs	Def	12
Nrg Energy Inc	Com 629377201	5	400 Shs	Def	12
Ntl Inc	Com 629407107	3	10,300 Shs	Def	12
Ntn Communications Inc. New	Com 629410309	8	7,500 Shs	Def	
Nts Mortgage Income Fund Lp	Com 629419102	3	1,020 Shs	Def	12
Nui Corp	Com 629431107	2,426	97,500 Shs	Def	6
Nui Corp Holding Company	Com 629431107	32	1,300 Shs	Def	12
Nui Corp Com	Com 629431107	40	1,600 Shs	Def	3
Nvp Capital Iii	Pfd 62944L201	14	600 Shs	Def	12
Nvp Capital I-8.20% Cum Qtrly	Pfd 62944M209	124	5,285 Shs	Def	12
Nvr Inc	Com 62944T105	12	38 Shs	Def	12
Nvr Inc	Com 62944T105	25,286	80,145 Shs	Def	3
Nwps Capital Financing I	Pfd 629470204	8	300 Shs	Def	12
Nabi Biopharmaceuticals	Com 629519109	108	17,600 Shs	Def	12
Nabors Industries Inc.	Com 629568106	2,373	56,170 Shs	Def	2
Nabors Industries Inc	Com 629568106	3,040	71,955 Shs	Def	5
Nabors Industries Inc	Com 629568106	235	5,568 Shs	Def	12
Nacco Inds Inc	Com 629579103	19,195	289,367 Shs	Def	6
***Namibian Minerals Corp	Com 629913104	5	37,800 Shs	Def	12
Namibian Minerals Corp Com	Com 629913104	213	1,775,000 Shs	Def	3
Nanogen Inc	Com 630075109	8	1,955 Shs	Def	12
Nanophase Technologies Corp	Com 630079101	8	1,000 Shs	Def	7
Nasdaq 100 Shares	Com 631100104	189	5,235 Shs	Def	2
Nasdaq-100	Com 631100104	11	295 Shs	Def	4
Nasdaq 100 Shares	Com 631100104	3,974	110,206 Shs	Def	12
Nasdaq 100 Tr	Com 631100104	17	300 Shs	Def	15

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

Nash Finch Co	Com	631158102	681	25,000	Shs	Def	6
Nash Finch Co Com Nasd Incl	Com	631158102	3,004	110,250	Shs	Def	3
National Australia Bank	ADR	632525408	882	9,650	Shs	Def	2
Banque Nationale Du Canada	Com	633067103	4	200	Shs	Def	12
National Bankshares Inc-Va	Com	634865109	9	400	Shs	Def	12
National City Corp.	Com	635405103	217	7,056	Shs	Def	1
National City Corp.	Com	635405103	4,882	158,704	Shs	Def	2
National City Corp Com	Com	635405103	1,068	34,723	Shs	Def	5
National City Corp	Com	635405103	9	300	Shs	Def	6
National City Corp	Com	635405103	2,503	81,384	Shs	Def	12
National City Corp	Com	635405103	289	9,400	Shs	Def	3
National Commerce Cap Tr Ii	Pfd	635458201	218	8,900	Shs	Def	12
National Commerce	Com	63545P104	716	25,750	Shs	Def	2
National Commerce Financial	Com	63545P104	6,955	250,175	Shs	Def	7
National Commerce Financial	Com	63545P104	1,805	64,924	Shs	Def	12
National Equip Svcs Inc	Com	635847106	1	325	Shs	Def	12
National Health Realty Inc	Com	635905102	22	1,335	Shs	Def	12
National Fuel Gas Co N J	Com	636180101	5,921	243,170	Shs	Def	6
National Fuel Gas Co	Com	636180101	112	4,582	Shs	Def	12
National Golf Properties Inc	Com	63623G109	14	1,900	Shs	Def	12
National Health Investors Inc	Com	63633D104	107	7,300	Shs	Def	12
National Information	Com	636491102	37	9,600	Shs	Def	12
National Instruments Corp	Com	636518102	138	3,300	Shs	Def	12
National-Oilwell Inc	Com	637071101	4	170	Shs	Def	6
National Penn Bancshares Inc	Com	637138108	15	618	Shs	Def	12
National Presto Industries Inc	Com	637215104	105	3,650	Shs	Def	12
National Research Corp	Com	637372103	3	500	Shs	Def	12
National Rural Utility 7.625%	Pfd	637432501	5	200	Shs	Def	12
National Rural Utility 7.40%	Pfd	637432600	15	600	Shs	Def	12
National Semiconductor Corp	Com	637640103	202	5,998	Shs	Def	12
National Service Industries	Com	637657206	2	200	Shs	Def	2
National Svc Inds Inc	Com	637657206	3,716	359,665	Shs	Def	6
National Services Industries	Com	637657206	9	899	Shs	Def	12
National Technical Sys I	Com	638104109	14	9,600	Shs	Def	6
National Westn Life Ins	Com	638522102	6,329	55,400	Shs	Def	6
National Western Life Ins Co	Com	638522102	11	100	Shs	Def	12
***National Westminster Bank	Pfd	638539809	138	5,408	Shs	Def	12
Nations Balanced Target	Cl End Fd	63857K107	24	2,500	Shs	Def	12
Nationwide Finl Svcs	Com	638612101	25,440	592,640	Shs	Def	6
Nationwide Financial Services, InCom	Com	638612101	599	14,000	Shs	Def	7
Nationwide Financial Services	Com	638612101	17	401	Shs	Def	12
Nationwide Financial Svcs	Pfd	63861E204	193	8,100	Shs	Def	12
Nationwide Health Properties Inc.Com	Com	638620104	231	11,200	Shs	Def	9
Nationwide Health Properties	Com	638620104	174	8,615	Shs	Def	12
Nationwide Health Pptys Inc	Com	638620104	1,655	82,140	Shs	Def	3
Natural Alternatives Intl Inc	Com	638842302	1	500	Shs	Def	12
Natural Chemistry Inc	CONV PFD	63884L201	9	16,600	Shs	Def	5
Natural Chemistry Inc	CONV PFD	63884L904	9	16,589	Shs	Def	5
Natures Sunshine Product	Com	639027101	3,119	278,200	Shs	Def	6
Nautica Enterprises Inc	Com	639089101	9,675	638,200	Shs	Def	6
Nautica Enterprises Inc	Com	639089101	262	17,310	Shs	Def	12
Navarre Corp	Com	639208107	3	3,160	Shs	Def	12
Navistar International Corp	Com	63934E108	35	780	Shs	Def	12
Navisite Inc	Com	63935M109	1	2,160	Shs	Def	12
Navigant Consulting Inc	Com	63935N107	57	8,750	Shs	Def	12
Navigant Intl Inc	Com	63935R108	534	36,800	Shs	Def	6
Navigant Intl Inc	Com	63935R108	1	82	Shs	Def	12
Ndc Health Corp	Com	639480102	3	95	Shs	Def	6
Ndchealth Corp	Com	639480102	4,302	118,225	Shs	Def	3
Neffs Bancorp Inc-Pa	Com	640098109	18	100	Shs	Def	12
Neiman-Marcus Group Inc	Com	640204202	35	1,023	Shs	Def	12
Neiman Marcus Group Inc	Com	640204301	5	156	Shs	Def	2

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

Neiman Marcus Group Inc	Com	640204301	1,562	47,700	Shs	Def	6
Neiman-Marcus Group Inc	Com	640204301	6	180	Shs	Def	12
Neoforma Inc	Com	640475505	1	50	Shs	Def	12
Neon Communications Inc	Com	640506101	3	5,550	Shs	Def	12
Neon System Inc	Com	640509105	24	3,000	Shs	Def	12
Neoprobe Corp	Com	640518106	1	2,200	Shs	Def	12
Neorx Corp New	Com	640520300	116	33,595	Shs	Def	12
Neotherapeutics Inc	Com	640656104	39	24,211	Shs	Def	12
Neopharm Inc	Com	640919106	5	220	Shs	Def	12
Net.Bank Inc	Com	640933107	80	4,750	Shs	Def	12
Networks Associates Inc	Com	640938106	86	3,550	Shs	Def	12
Ness Energy International Inc	Com	64104P105	3	5,400	Shs	Def	12
Nestle Sa Sponsored Adr	ADR	641069406	2,642	47,530	Shs	Def	2
Net Perceptions Inc	Com	64107U101	1	500	Shs	Def	12
Netegrity Inc	Com	64110P107	133	9,000	Shs	Def	12
Netmanage Inc	Com	641144100	17	22,141	Shs	Def	12
Netopia Inc	Com	64114K104	12	2,300	Shs	Def	12
Netiq Corp	Com	64115P102	905	41,500	Shs	Def	3
Network Appliance, Inc.	Com	64120L104	3,902	191,468	Shs	Def	1
Network Appliance	Com	64120L104	76	3,749	Shs	Def	4
Network Appliance Inc	Com	64120L104	753	36,933	Shs	Def	12
Network Appliance Inc	Com	64120L104	3	100	Shs	Def	15
Network Plus Corp	Com	64122D506	0	13,900	Shs	Def	
Neuberger Berman Inc.	Com	641234109	570	12,175	Shs	Def	12
Neurogen Corp	Com	64124E106	6	500	Shs	Def	12
Neurocrine Biosciences Inc	Com	64125C109	69	1,700	Shs	Def	12
New America High Income Fund	Cl End Fd	641876107	19	7,000	Shs	Def	12
New Century Financial Co	Com	64352D101	6,805	299,800	Shs	Def	6
New Century Financial Corp.	Com	64352D101	568	25,000	Shs	Def	7
New Century Equity Hldgs Corp	Com	64353J107	11	14,400	Shs	Def	12
New England Business	Com	643872104	51	2,000	Shs	Def	2
New England Business Svc Inc C	Com	643872104	5,134	200,017	Shs	Def	5
New England Business Svc	Com	643872104	5,550	216,200	Shs	Def	6
New England Business Svc Inc C	Com	643872104	221	8,600	Shs	Def	3
New Focus Inc	Com	644383101	4	1,300	Shs	Def	12
New Hampshire Thrift Ban	Com	644722100	62	3,800	Shs	Def	6
New Jersey Economic Dev Au	Pfd	645915208	169	6,700	Shs	Def	12
New Jersey Resources	Com	646025106	23	771	Shs	Def	4
New Jersey Resources Corp	Com	646025106	9	300	Shs	Def	12
New Plan Excel Realty Trust	Com	648053106	8	400	Shs	Def	7
New Plan Excel Realty Trust	Com	648053106	885	44,158	Shs	Def	12
New Plan Excel Realty Tr Inc	Pfd	648053502	37	1,500	Shs	Def	12
New South Capital Tr I	Pfd	648910206	45	4,700	Shs	Def	12
Queens County Bancor	Com	649445103	5,769	208,640	Shs	Def	3
New York Times Co.	Com	650111107	65	1,350	Shs	Def	2
New York Times Co Cl A	Com	650111107	21,084	440,533	Shs	Def	5
New York Times Co-Cl A	Com	650111107	695	14,521	Shs	Def	12
New York Times Co-Conv Cl B	Com	650111404	6	120	Shs	Def	12
Newell Rubbermaid Inc.	Com	651229106	477	14,935	Shs	Def	2
Newell Rubbermaid Inc	Com	651229106	16,586	519,445	Shs	Def	6
Newell Rubbermaid Inc.	Com	651229106	127	4,000	Shs	Def	9
Newell Rubbermaid Inc	Com	651229106	2,078	65,013	Shs	Def	12
Newfield Expl Co	Com	651290108	5,027	135,890	Shs	Def	6
Newfield Exploration Co	Com	651290108	33	900	Shs	Def	12
Newfield Exploration Co	Com	651290108	5,476	148,050	Shs	Def	3
Newhall Land & Farming Co-Cal	Com	651426108	50	1,600	Shs	Def	12
Newmark Homes Corp	Com	651578106	60	3,500	Shs	Def	6
Newmil Bancorp Inc	Com	651633109	18	1,000	Shs	Def	12
Newmont Mining Corp	Com	651639106	99	3,593	Shs	Def	2
Newmont Mining Corp (New)	Com	651639106	3	121	Shs	Def	6
Newmont Mining Corp (New)	Com	651639106	62	2,244	Shs	Def	7
Newmont Mining Corp	Com	651639106	523	18,886	Shs	Def	12



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

Newmont Mng Corp.	Com	651639106	4,520	102,446	Shs	Def	15	1
Newmont Mng Corp	Pfd	651639601	197	3,990	Shs	Def	12	
Newpark Resources Inc.	Com	651718504	271	34,932	Shs	Def	2	
Newport Corp	Com	651824104	142	5,925	Shs	Def	12	
News Corp	Com	652487703	6	211	Shs	Def	4	
Nexmed Inc	Com	652903105	1	246	Shs	Def	12	
Newpower Holdings Inc	Com	652990276	1	2,000	Shs	Def	12	
Nextera Enterprises Inc	Com	65332E101	1	2,500	Shs	Def	12	
Nextel Communications, Inc.	Com	65332V103	13	2,500	Shs	Def	2	
Nextel Communications In	Com	65332V103	1,476	274,400	Shs	Def	6	2
Nextel Communications, Inc.	Com	65332V103	136,693	25,407,640	Shs	Def	8	
Nextel Communications In	Com	65332V103	5	1,000	Shs	Def	9	
Nextel Communications, Inc.	Com	65332V103	311,276	57,858,003	Shs	Def	10	57,8
Nextel Communications Inc-Cl A	Com	65332V103	4,181	777,115	Shs	Def	12	
Nextel Communications Inc.	Com	65332V103	27	3,100	Shs	Def	15	
Nextel Communications In	Com	65332V103	486	96,378	Shs	Def		
Nextel Partners Inc	Com	65333F107	322	53,450	Shs	Def	12	
Next Level Communications Inc	Com	65333U104	1	575	Shs	Def	12	
***Nexen Inc	Pfd	65334H300	95	3,800	Shs	Def	12	
***Nexen Inc	Pfd	65334H409	40	1,600	Shs	Def	12	
Nexia Holdings Inc	Com	65336B103	1	10,930	Shs	Def	12	
Niagara Mohawk Power 3.90%	Pfd	653522409	66	900	Shs	Def	12	
Niagara Mohawk Power 3.60%	Pfd	653990382	352	5,300	Shs	Def	12	
Niagara Mohawk Power 4.10%	Pfd	653990408	421	5,504	Shs	Def	12	
Niagara Mohawk Power 4.85%	Pfd	653990416	63	700	Shs	Def	12	
Niagara Mohawk Power 5.25%	Pfd	653990424	256	2,740	Shs	Def	12	
Nicor Inc.	Com	654086107	23	500	Shs	Def	2	
Nicor Inc	Com	654086107	5	100	Shs	Def	6	
Nicor Inc	Com	654086107	192	4,211	Shs	Def	12	
Nike Inc.	Com	654106103	402	6,700	Shs	Def	2	
Nike Inc-Cl B	Com	654106103	1,477	24,609	Shs	Def	12	
99 Cents Only Stores	Com	65440K106	51	1,339	Shs	Def	12	
9278 Communications Inc	Com	65440W100	1	3,300	Shs	Def	12	
Nintendo Ltd ADR New	Com	654445303	765	40,160	Shs	Def	6	
Nipsco Capital Markets Inc	Com	654638105	5	200	Shs	Def	12	
Nisource Inc.	Com	65473P105	87	3,800	Shs	Def	2	
Nisource Inc	Com	65473P105	30	1,318	Shs	Def	6	
Nisource Inc	Com	65473P105	1,842	80,267	Shs	Def	12	
Nisource Inc	Com	65473P105	14,117	615,000	Shs	Def	13	6
Nisource Inc Premium Income	Pfd	65473P303	202	4,500	Shs	Def	12	
Nisource Inc	PFD	65473P600	2	908	Shs	Def	6	
Nisource Inc	Com	65473P600	36	15,334	Shs	Def	12	
Noble Affiliates Inc	Com	654894104	201	5,150	Shs	Def	5	
Noble Affiliates Inc	Com	654894104	5	120	Shs	Def	6	
Noble Affiliates Inc	Com	654894104	590	15,096	Shs	Def	12	
Nokia Corp. Spons ADR	ADR	654902204	3,330	160,570	Shs	Def	1	
Nokia Oyj Sponsored ADR	ADR	654902204	1,268	61,135	Shs	Def	2	
Nokia	Com	654902204	186	8,977	Shs	Def	4	
Nokia Cp ADR	Com	654902204	10	480	Shs	Def	6	
Nokia Oyj Sponsored ADR	ADR	654902204	1,070	51,600	Shs	Def	7	
Nokia Oyj Sponsored ADR	ADR	654902204	41	2,000	Shs	Def	8	
Nokia	Com	654902204	209	32,600	Shs	Def	9	
Nokia Oyj Sponsored ADR	ADR	654902204	11,822	570,000	Shs	Def	10	5
Nokia Corp	Com	654902204	1,163	56,072	Shs	Def	11	
Nokia Corp.	ADR	654902204	191	5,790	Shs	Def	15	
Noble Drilling Corp	Com	655042109	112	2,698	Shs	Def	12	
Noland Co	Com	655286102	3	99	Shs	Def	12	
Non Invasive Monitoring	Com	655366508	2	5,825	Shs	Def	12	
Nordstrom Inc.	Com	655664100	25	1,000	Shs	Def	2	
Nordstrom Inc	Com	655664100	7	280	Shs	Def	6	
Nordstrom Inc	Com	655664100	341	13,925	Shs	Def	12	
Nordstrom Inc Com Nasd Incl	Com	655664100	960	39,200	Shs	Def	3	

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

Norfolk Southern Corp.	Com	655844108	3,822	159,637	Shs	Def	2	1
Norfolk Southern	Com	655844108	32	1,350	Shs	Def	4	
Norfolk Southn Corp Com	Com	655844108	3,056	127,645	Shs	Def	5	1
Norfolk Southern Corp	Com	655844108	84	3,490	Shs	Def	6	
Norfolk Southern Corp	Com	655844108	2,539	106,049	Shs	Def	12	
Norfolk Southern Railway	???	655855203	5	118	Shs	Def	2	
Norfolk Southern Railway Co	Pfd	655855203	48	1,195	Shs	Def	12	
Norsk Hydro As Adr	ADR	656531605	482	10,055	Shs	Def	2	
Nortek Inc	Com	656559101	6,926	192,400	Shs	Def	6	1
Nortek Inc	Com	656559101	35	966	Shs	Def	12	
Nortek Inc Com	Com	656559101	2,909	80,800	Shs	Def	3	
Nortel Networks Corp.	Com	656568102	414	92,238	Shs	Def	2	
Nortel Networks Corp	Com	656568102	94	21,000	Shs	Def	5	
***Nortel Networks Corp	Com	656568102	379	84,373	Shs	Def	12	
Nortel Networks Corp.	Com	656568102	5	740	Shs	Def	15	
***North American Palladium	Com	656912102	6	1,000	Shs	Def	12	
North American Scientific Inc	Com	65715D100	6	500	Shs	Def	6	
North Cent Bancshares In	Com	658418108	368	15,400	Shs	Def	6	
North European Oil Royalty	Com	659310106	7	315	Shs	Def	2	
North European Oil Royalty	Com	659310106	23	1,030	Shs	Def	12	
North Fork Bancorp,	Com	659424105	119	3,350	Shs	Def	2	
North Fork Bancorp	Com	659424105	213	6,000	Shs	Def	5	
North Fork Bancorp, Inc.-Del	Com	659424105	10,692	300,675	Shs	Def	7	3
North Fork Bancorporation Inc	Com	659424105	4,374	123,009	Shs	Def	12	
North Fork Bancorporation Inc.	Com	659424105	284	8,000	Shs	Def	3	
North Pittsburgh Systems Inc	Com	661562108	403	28,840	Shs	Def	12	
North Valley Bancorp	Com	66304M105	346	21,100	Shs	Def	6	
Northeast Bancorp	Com	663904100	54	3,700	Shs	Def	6	
Northeast Utils	Com	664397106	6	280	Shs	Def	6	
Northeast Utilities	Com	664397106	71	3,593	Shs	Def	12	
Northern Border Partners Lp	Com	664785102	306	7,601	Shs	Def	12	
Northern Ind Pub Svc 4.22% Pfd	Pfd	665262200	5	100	Shs	Def	12	
Northern Indiana Public	Pfd	665262309	42	700	Shs	Def	12	
Northern Ind Pub Svc Co Cum	Pfd	665262879	55	1,110	Shs	Def	12	
Northern Tech Intl Corp	Com	665809109	65	15,500	Shs	Def	6	
Northern Trust Corp.	Com	665859104	226	3,760	Shs	Def	2	
Northern Trust Corp.	Com	665859104	11,308	188,119	Shs	Def	7	1
Northern Trust Corp	Com	665859104	2,737	45,537	Shs	Def	12	
Northfield Laboratories Inc	Com	666135108	8	1,200	Shs	Def	12	
Northpoint Communications	Com	666610100	1	6,955	Shs	Def	12	
Northrim Bancorp Inc	Com	666762109	810	55,308	Shs	Def	6	
Northrim Bancorp Inc	Com	666762109	4,709	321,413	Shs	Def	7	3
Northrop Grumman Corp.	Com	666807102	45	400	Shs	Def	2	
Northrup Grumman Corp	Com	666807102	49,187	434,742	Shs	Def	6	4
Northrop Grumman Corp	Com	666807102	2,029	17,946	Shs	Def	12	
Northwest Natural Gas Co	Com	667655104	115	4,123	Shs	Def	12	
Northwest Natural Gas Co	Com	667655104	2,000	71,400	Shs	Def	3	
Northwest Pipe Co	Com	667746101	1,651	107,900	Shs	Def	6	1
Northwestern Cap Fin Ii	Pfd	668033202	107	4,400	Shs	Def	12	
Northwestern Corp Cap Tr Iii	Pfd	668034200	35	1,500	Shs	Def	12	
Northwestern Corp	Com	668074107	9,205	418,400	Shs	Def	6	4
Northwestern Corp	Com	668074107	269	12,230	Shs	Def	12	
Nova Chemicals Corp	Pfd	66977W208	4	200	Shs	Def	12	
Nova Chemicals Corp.	PFD	66977W307	2	100	Shs	Def	2	
Novartis Ag-Adr	ADR	66987V109	694	17,520	Shs	Def	2	
Novartis Ag Sponsored	Com	66987V109	39,440	997,929	Shs	Def	6	9
Novartis Ag-Adr	ADR	66987V109	539	13,600	Shs	Def	9	
Nu Horizons Electrs Corp	Com	669908105	1,239	125,800	Shs	Def	6	1
Novadigm Inc	Com	669937104	2	200	Shs	Def	12	
Novastar Financial Inc	Com	669947400	19	1,000	Shs	Def	12	
Nuance Communications Inc	Com	669967101	49	7,200	Shs	Def	12	
Novavax Inc	Com	670002104	31	2,675	Shs	Def	12	

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

Novell, Inc.	Com	670006105	4	1,000	Shs	Def	2
Novell Inc	Com	670006105	3	760	Shs	Def	6
Novell Inc	Com	670006105	179	46,081	Shs	Def	12
Novellus System	Com	670008101	9	175	Shs	Def	6
Novellus Systems Inc	Com	670008101	87	1,605	Shs	Def	12
Noven Pharmaceuticals Inc	Com	670009109	10	500	Shs	Def	12
Novo-Nordisk A/S ADR	ADR	670100205	356	9,000	Shs	Def	2
Novo-Nordisk (670100205)	Com	670100205	38	950	Shs	Def	6
Novoste Corp	Com	67010C100	22	2,635	Shs	Def	12
Nstor Technologies Inc	Com	67018N108	15	37,000	Shs	Def	12
Nu Skin Enterprises Inc	Com	67018T105	6,579	614,300	Shs	Def	6
Nstar	Com	67019E107	3,264	71,995	Shs	Def	6
Nstar	Com	67019E107	194	4,274	Shs	Def	12
Nstar Com	Com	67019E107	1,446	31,900	Shs	Def	3
Ntelos Inc	Com	67019U101	6	1,400	Shs	Def	12
Nucor Corp.	Com	670346105	53	822	Shs	Def	2
Nucor Corp	Com	670346105	13	200	Shs	Def	6
Nucor Corp	Com	670346105	1,368	21,294	Shs	Def	12
Numerical Technologies Inc	Com	67053T101	157	11,600	Shs	Def	12
Numerical Technologies Inc	Com	67053T101	1,685	124,700	Shs	Def	3
Nuoncology Labs Inc	Com	67057T107	1	7,000	Shs	Def	12
Nuveen Connecticut Premium	Cl End Fd	67060D107	16	1,000	Shs	Def	12
Nuveen Georgia Premium Inco	Cl End Fd	67060F102	12	800	Shs	Def	12
Nuveen North Carolina Premium	Cl End Fd	67060P100	71	4,535	Shs	Def	12
Nuveen N C Prem Income Mun Fd	Pfd	67060P209	30	12	Shs	Def	12
Nutraceutical Intl Corp	Com	67060Y101	207	35,100	Shs	Def	6
Nuveen Pennsylvania Premium	Cl End Fd	67061F101	134	9,599	Shs	Def	12
Nuveen Maryland Premium Inc	Cl End Fd	67061Q107	662	45,312	Shs	Def	12
Nuveen Maryland Premium Inc	Pfd	67061Q206	150	60	Shs	Def	12
Nuveen Maryland Premium Inc	Pfd	67061Q305	60	24	Shs	Def	12
Nuveen Select Maturities	Cl End Fd	67061T101	242	23,399	Shs	Def	12
Nuveen Investment Quality	Cl End Fd	67062E103	496	34,447	Shs	Def	12
Nuveen Invt Quality Mun Fd Inc	Pfd	67062E301	3	1	Shs	Def	12
Nuveen Invt Quality Mun Fd Inc	Pfd	67062E509	58	23	Shs	Def	12
Nuveen Select Tax Free Income	Cl End Fd	67062F100	157	11,305	Shs	Def	12
Nuveen Municipal Advantage	Cl End Fd	67062H106	2,009	140,458	Shs	Def	12
Nuveen Municipal Advantage Fd	Pfd	67062H205	8	3	Shs	Def	12
Nuveen Municipal Advantage	Pfd	67062H304	28	11	Shs	Def	12
Nuveen Municipal Advantage	Pfd	67062H502	25	10	Shs	Def	12
Nuveen Mun Advantage Fd Inc	Pfd	67062H601	8	3	Shs	Def	12
Nuveen Municipal Income Fund	Cl End Fd	67062J102	58	5,500	Shs	Def	12
Nuveen New York Municipal	Cl End Fd	67062M105	9	1,000	Shs	Def	12
Nuveen Insured Quality	Cl End Fd	67062N103	321	21,871	Shs	Def	12
Nuveen Insured Quality Fd Mar	Pfd	67062N509	15	6	Shs	Def	12
Nuveen Insd Quality Mun Fd Inc	Pfd	67062N608	13	5	Shs	Def	12
Nuveen Performance Plus	Cl End Fd	67062P108	1,997	144,093	Shs	Def	12
Nuveen Performance Plus Mun Fd	Pfd	67062P207	13	5	Shs	Def	12
Nuveen Performance Plus Mun	Pfd	67062P306	35	14	Shs	Def	12
Nuveen Performance Plus Mun Fd	Pfd	67062P504	15	6	Shs	Def	12
Nuveen Premium Income	Cl End Fd	67062T100	2,504	182,349	Shs	Def	12
Nuveen Premium Income Mun Fund	Pfd	67062T407	3	1	Shs	Def	12
Nuveen Municipal Market	Cl End Fd	67062W103	1,766	127,538	Shs	Def	12
Nuveen Municipal Market Oppor-	Pfd	67062W301	8	3	Shs	Def	12
Nuveen Mun Mkt Opportunity Fd	Pfd	67062W509	5	2	Shs	Def	12
Nuveen New York Investment	Cl End Fd	67062X101	147	10,156	Shs	Def	12
Nuveen Select Tax Free Income	Cl End Fd	67063C106	467	34,215	Shs	Def	12
Nuveen Premium Income	Cl End Fd	67063W102	337	23,889	Shs	Def	12
Nuveen Premium Income Mun Fd	Pfd	67063W201	15	6	Shs	Def	12
Nuveen Prem Inc Mun Fd 2 Mar	Pfd	67063W300	15	6	Shs	Def	12
Nuveen Premium Income Mun Fd	Pfd	67063W409	55	22	Shs	Def	12
Nuveen Premium Income Mun Fd	Pfd	67063W607	13	5	Shs	Def	12
Nuveen Select Tax Free Income	Cl End Fd	67063X100	58	4,300	Shs	Def	12

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

Nuveen Virginia Premium Income	Cl End	Fd67064R102	292	18,621	Shs	Def	12
Nuveen Virginia Premium Income	Pfd	67064R201	5	2	Shs	Def	12
Nuveen Virginia Premium Income	Pfd	67064R300	5	2	Shs	Def	12
Nvidia Corp	Com	67066G104	18	400	Shs	Def	12
Nvidia Corp	Com	67066G104	16,312	367,720	Shs	Def	3
Nuveen Divid Advantage Mun Fd	Cl End	Fd67066V101	231	16,658	Shs	Def	12
Nuveen Divid Advantage Mun Fd	Pfd	67066V200	10	4	Shs	Def	12
Nuveen Divid Advantage Mun Fd	Pfd	67066V408	18	7	Shs	Def	12
Nuveen N Y Dividend Advantage	Cl End	Fd67066X107	80	5,826	Shs	Def	12
Nuveen Sr Income Fd	Cl End	Fd67067Y104	186	24,500	Shs	Def	12
Nuveen Va Divid Advantage Mun	Cl End	Fd67069M108	817	55,184	Shs	Def	12
Nuveen North Carolina Divid	Cl End	Fd67069N106	51	3,500	Shs	Def	12
Nuveen North Carolina Divid	Pfd	67069N205	50	20	Shs	Def	12
Nuveen Mass Divid Advantage D	Cl End	Fd67069P101	21	1,345	Shs	Def	12
Nuveen Md Divid Advantage Mun	Cl End	Fd67069R107	887	57,601	Shs	Def	12
Nuveen Maryland Dividend	Pfd	67069R206	145	58	Shs	Def	12
Nuveen Conn Divid Advantage	Cl End	Fd67069T103	30	2,000	Shs	Def	12
Nuveen California Dividend	Cl End	Fd67069X104	14	1,000	Shs	Def	12
Nuveen New Jersey Divid	Cl End	Fd67069Y102	34	2,500	Shs	Def	12
Nuveen Insured Premium Income	Cl End	Fd6706D8104	195	14,989	Shs	Def	12
Nuveen Insured Premium Income	Pfd	6706D8203	15	6	Shs	Def	12
Nuveen Insured Premium Income	Pfd	6706D8302	3	1	Shs	Def	12
Nuveen Insured Premium Income	Pfd	6706D8401	25	10	Shs	Def	12
Nuveen Insured Premium Income	Pfd	6706D8500	10	4	Shs	Def	12
Nuveen Insured Premium Income	Pfd	6706D8609	5	2	Shs	Def	12
Nuveen Premium Income	Cl End	Fd6706K4105	294	22,823	Shs	Def	12
Nuveen Premium Income Mun Fd	Pfd	6706K4204	133	53	Shs	Def	12
Nuveen Premium Income Mun Fd	Pfd	6706K4303	5	2	Shs	Def	12
Nuveen Premium Income Mun Fd	Pfd	6706K4402	10	4	Shs	Def	12
Nuveen Premium Income Mun Fd	Pfd	6706K4501	98	39	Shs	Def	12
Nuveen Premium Income Mun Fd	Pfd	6706K4709	3	1	Shs	Def	12
Nuveen Premium Income Mun Fd	Pfd	6706K4808	15	6	Shs	Def	12
Nuveen Prem Income Mun Fd 4	Pfd	6706K4881	20	8	Shs	Def	12
Nuveen Ohio Dividend	Cl End	Fd67070C107	22	1,479	Shs	Def	12
Nuveen Pennsylvania Dividend	Cl End	Fd67070E103	215	14,854	Shs	Def	12
Nuveen Dividend Advantage	Cl End	Fd67070F100	2,474	185,904	Shs	Def	12
Nuveen Ohio Dividend	Cl End	Fd67070R104	53	3,739	Shs	Def	12
Nuveen Maryland Dividend	Cl End	Fd67070V105	47	3,333	Shs	Def	12
Nuveen Md Divid Advantage Mun	Pfd	67070V204	6	25	Shs	Def	12
Nuveen Dividend Advantage	Cl End	Fd67070X101	1,372	102,916	Shs	Def	12
Nyfix Inc	Com	670712108	61	4,100	Shs	Def	12
Nuveen Real Estate Income Fd	Cl End	Fd67071B108	829	52,948	Shs	Def	12
Nuveen Va Divid Advantage Mun	Cl End	Fd67071C106	201	14,383	Shs	Def	12
Nuveen North Carolina Divid	Cl End	Fd67071D104	89	6,000	Shs	Def	12
Nuveen Insd Divid Advantage	Cl End	Fd67071L106	266	17,700	Shs	Def	12
Nuveen Ct Dividend Advantage	Cl End	Fd67071R103	262	17,332	Shs	Def	12
Nuveen Ohio Dividend Advantage	Cl End	Fd67071V104	25	1,665	Shs	Def	12
Nuveen Pa Dividend Advantage	Cl End	Fd67071W102	82	5,450	Shs	Def	12
Nyvatex Oil Corp	Com	670794106	7	50,000	Shs	Def	12
Oao Technology Solutions Inc	Com	67082B105	23	10,240	Shs	Def	12
Oge Energy Corp Com	Com	670837103	1,225	51,210	Shs	Def	6
Oge Energy Corp	Com	670837103	149	6,216	Shs	Def	12
O I Corp	Com	670841105	22	3,700	Shs	Def	6
Oge Energy Capital Trust I	Pfd	67084C200	94	3,600	Shs	Def	12
Om Group Inc	Com	670872100	85	1,170	Shs	Def	12
Nuveen Municipal Value Fund	Cl End	Fd670928100	855	92,727	Shs	Def	12
Nuveen Florida Investment	Cl End	Fd670970102	44	3,017	Shs	Def	12
Nuveen Fla Invt Quality Mun Fd	Pfd	670970201	10	4	Shs	Def	12
Nuveen New Jersey Investment	Cl End	Fd670971100	117	8,000	Shs	Def	12
Nuveen Pennsylvania Investment	Cl End	Fd670972108	298	21,053	Shs	Def	12
Nuveen Pa Invt Quality Mun Fd	Pfd	670972207	3	1	Shs	Def	12
Nuveen Pennsylvania Invt Qual-	Pfd	670972306	3	1	Shs	Def	12

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

Nuveen Select Quality	Cl End Fd670973106	2,048	147,331 Shs	Def	12
Nuveen Select Quality Mun Fund	Pfd 670973205	3	1 Shs	Def	12
Nuveen Select Quality Mun Fund	Pfd 670973502	5	2 Shs	Def	12
Nview Corp	Com 670974104	2	24,000 Shs	Def	12
Nuveen New York Select Quality	Cl End Fd670976109	190	13,456 Shs	Def	12
Nuveen Quality Income	Cl End Fd670977107	694	50,283 Shs	Def	12
Nuveen Quality Income Mun Fund	Pfd 670977206	5	2 Shs	Def	12
Nuveen Quality Income Mun Fund	Pfd 670977305	3	1 Shs	Def	12
Nuveen Quality Income Mun Fund	Pfd 670977404	5	2 Shs	Def	12
Nuveen Quality Income Mun Fund	Pfd 670977602	25	10 Shs	Def	12
Nuveen Florida Quality Income	Cl End Fd670978105	50	3,375 Shs	Def	12
Nuveen Florida Quality Income	Pfd 670978204	15	6 Shs	Def	12
Nuveen Florida Quality Income	Pfd 670978303	5	2 Shs	Def	12
Nuveen Ohio Quality Income	Cl End Fd670980101	160	9,784 Shs	Def	12
Nuveen Insured Municipal	Cl End Fd670984103	1,489	101,864 Shs	Def	12
Nuveen Insured Mun Opportunity	Pfd 670984301	43	17 Shs	Def	12
Nuveen Insured Mun Opportunity	Pfd 670984400	23	9 Shs	Def	12
Nuveen Insd Mun Opp Fd Mar	Pfd 670984608	28	11 Shs	Def	12
Nuveen Insd Mun Opportunity Fd	Pfd 670984806	10	4 Shs	Def	12
Nuveen California Quality	Cl End Fd670985100	11	700 Shs	Def	12
Nuveen New York Quality Income	Cl End Fd670986108	177	12,345 Shs	Def	12
Nuveen New York Quality Income	Pfd 670986306	3	1 Shs	Def	12
Nuveen Premier Insured	Cl End Fd670987106	45	3,000 Shs	Def	12
Nuveen Premier Insd Mun Income	Pfd 670987205	125	50 Shs	Def	12
Nuveen Premier Insured Mun	Pfd 670987304	55	22 Shs	Def	12
Nuveen Premier Municipal	Cl End Fd670988104	145	10,285 Shs	Def	12
Nuveen Premier Municipal	Pfd 670988203	45	18 Shs	Def	12
Nuveen Premier Mun Income Fd	Pfd 670988401	40	16 Shs	Def	12
Nuveen New Jersey Premium	Cl End Fd67101N106	60	4,159 Shs	Def	12
Nuveen Insured New York Prem-	Cl End Fd67101R107	32	2,200 Shs	Def	12
Nuveen Insured Florida Premium	Cl End Fd67101V108	46	3,137 Shs	Def	12
Nuveen Insured Fla Prem Income	Pfd 67101V207	18	7 Shs	Def	12
Nuveen Insured Florida Premium	Pfd 67101V306	13	5 Shs	Def	12
Otg Software Inc	Com 671059103	35	4,000 Shs	Def	12
Oak Technology Inc	Com 671802106	3	175 Shs	Def	12
Oakley Inc	Com 673662102	18	1,000 Shs	Def	12
Oakwood Homes Corp	Com 674098207	41	5,740 Shs	Def	12
Occidental Pete Corp Com	Com 674599105	1,618	55,500 Shs	Def	5
Occidental Petroleum Corp De	Com 674599105	30	1,027 Shs	Def	6
Occidental Pete Corp Del Com	Com 674599105	308	10,571 Shs	Def	12
Occidental Pete Corp Del Com	Com 674599105	1,592	54,600 Shs	Def	3
Ocean Energy Inc Del	Com 67481E106	7	360 Shs	Def	6
Ocean Energy Inc	Com 67481E106	263	13,306 Shs	Def	12
Ocean Energy Inc Tex	Com 67481E106	40	2,000 Shs	Def	
Oceaneering International Inc	Com 675232102	145	5,000 Shs	Def	
Oceaneering Intl Inc Com Nasd	ICom 675232102	189	6,500 Shs	Def	3
Ocular Sciences Inc Com	Com 675744106	2,585	92,300 Shs	Def	3
Ocwen Financial Corp.	Com 675746101	37	5,688 Shs	Def	2
Office Depot Inc	Com 676220106	794	40,000 Shs	Def	4
Office Depot Inc	Com 676220106	1,409	71,000 Shs	Def	12
Office Depot Inc.	Com 676220106	237	7,500 Shs	Def	15
Office Depot Inc Com Nasd Indl	Com 676220106	35,416	1,784,200 Shs	Def	3
Office Depot Inc	Bond 676220AB2	668	10,000 Shs	Def	12
Officemax Inc	Com 67622M108	64	11,450 Shs	Def	12
Official Payments Corp	Com 676235104	14	4,290 Shs	Def	12
Offshore Logistics Inc	Com 676255102	9,254	429,400 Shs	Def	6
Offshore Logistics Inc	Com 676255102	8,698	403,635 Shs	Def	3
Oglebay Norton Co	Com 677007106	423	41,900 Shs	Def	6
Ohio Casualty Corp.	Com 677240103	288	15,180 Shs	Def	2
Ohio Casualty Corp	Com 677240103	55	2,925 Shs	Def	12
Ohio Casualty Corp.	Com 677240103	1,475	77,900 Shs	Def	3
Ohio Edison Financing Trust-9%	Pfd 677350209	32	1,280 Shs	Def	12

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

Ohio Power Co-7.375%	Pfd	677415762	10	400 Shs	Def	12	
Ohio Power Co-7.92% Jr Sub	Pfd	677415770	10	400 Shs	Def	12	
Lukoil Oil Co Sponsored ADR	RussADR	677862104	4,311	73,700 Shs	Def	3	
Oil Svc Holdrs Tr	Com	678002106	90	1,300 Shs	Def	12	
Oilgear Co	Com	678042102	4	512 Shs	Def	12	
Old Dominion Fght Lines	Com	679580100	1,043	74,100 Shs	Def	6	
Old Dominion Freight Lines Inc	Com	679580100	41	2,885 Shs	Def	12	
Old Point Financial Corp	Com	680194107	140	4,700 Shs	Def	12	
Old Rep Intl Corp	Com	680223104	11,110	347,500 Shs	Def	6	3
Old Republic Intl Corp	Com	680223104	52	1,625 Shs	Def	12	
Old Republic Intl Corp	Com	680223104	10,854	339,505 Shs	Def	3	3
Olin Corp New	Com	680665205	17	900 Shs	Def	12	
Olin Corp.	Com	680665205	38	2,000 Shs	Def		
Olympic Steel Inc	Com	68162K106	3	500 Shs	Def	12	
Omnicare Inc	Com	681904108	5	190 Shs	Def	6	
Omnicare Inc.	Com	681904108	8,013	309,500 Shs	Def	8	
Omnicare Inc	Com	681904108	1,689	65,237 Shs	Def	12	
Omnicare Inc.	Com	681904108	46,602	1,800,000 Shs	Def	14	1,8
Omnicare Inc Com	Com	681904108	4,834	186,710 Shs	Def	3	1
Omnicom Group Inc.	Com	681919106	5	50 Shs	Def	2	
Omnicom Group	Com	681919106	649	6,875 Shs	Def	4	
Omnicom Group Inc Com	Com	681919106	2,782	29,473 Shs	Def	5	
Omnicom Group	Com	681919106	223	2,400 Shs	Def	6	
Omnicom Group	Com	681919106	208	2,200 Shs	Def	11	
Omnicom Group Inc	Com	681919106	2,281	24,162 Shs	Def	12	
Omega Healthcare Investors Inc	Com	681936100	82	15,652 Shs	Def	12	
1-800 Contacts Inc	Com	681977104	1,522	142,900 Shs	Def	6	1
Omega Financial Corp	Com	682092101	111	3,420 Shs	Def	12	
Omega Worldwide Inc	Com	68210B108	2	804 Shs	Def	12	
Omega Protein Corp	Com	68210P107	13	4,100 Shs	Def	12	
Omni Energy Services Corp	Com	68210T109	8	10,000 Shs	Def	12	
Omnivision Technologies Inc	Com	682128103	19	1,750 Shs	Def	12	
Omnova Solutions Inc	Com	682129101	4	475 Shs	Def	12	
On Assignment Inc	Com	682159108	5	300 Shs	Def	12	
On Assignment Inc.	Com	682159108	90	5,000 Shs	Def		
On Command Corp.	Com	682160106	3	580 Shs	Def	2	
On-Site Sourcing Inc	Com	682195102	3	1,000 Shs	Def	12	
On Technology Corp	Com	68219P108	70	31,000 Shs	Def	12	
One Liberty Properties Inc	Com	682406103	7	435 Shs	Def	12	
One Liberty Properties Inc	Pfd	682406202	15	900 Shs	Def	12	
Oneida Ltd	Com	682505102	113	7,546 Shs	Def	2	
Oneok Inc New	Com	682680103	33	1,600 Shs	Def	12	
Online Intl Corp	Com	68273C100	1	1,116 Shs	Def	12	
Oni Sys Corp	Com	68273F103	4	630 Shs	Def	12	
Online Power Supply Inc	Com	68274C109	2	1,000 Shs	Def	12	
Onyx Accep Corp	Com	682914106	411	85,700 Shs	Def	6	
Onyx Software Corp	Com	683402101	11	2,250 Shs	Def	12	
Open Text Corp.	Com	683715106	16	400 Shs	Def	15	
Openwave Systems Inc	Com	683718100	8,753	1,376,267 Shs	Def	5	
Openwave Sys Inc	Com	683718100	2	360 Shs	Def	6	
Openwave Sys Inc	Com	683718100	41	6,427 Shs	Def	12	
Opinion Resh Corp	Com	683755102	320	53,400 Shs	Def	6	
Opnet Technologies Inc	Com	683757108	10	1,100 Shs	Def	12	
Optical Sensors Inc	Com	68384P107	1	2,000 Shs	Def	12	
***Optimal Robotics Corp-Cl A	Com	68388R208	36	2,000 Shs	Def	12	
Optio Software Inc	Com	68389J106	1	1,000 Shs	Def	12	
Oracle Corp.	Com	68389X105	12,654	988,572 Shs	Def	1	3
Oracle Corp	Com	68389X105	7,502	586,097 Shs	Def	2	5
Oracle	Com	68389X105	25	1,979 Shs	Def	4	
Oracle Systems Corp	Com	68389X105	1,700	132,787 Shs	Def	5	1
Oracle Corp	Com	68389X105	15	1,192 Shs	Def	6	
Oracle Corp	Com	68389X105	467	36,500 Shs	Def	7	

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

Oracle Corp	Com	68389X105	1,062	82,697 Shs	Def	9
Oracle Corp	Com	68389X105	214	16,745 Shs	Def	11
Oracle Corp	Com	68389X105	11,214	876,098 Shs	Def	12
Oracle Corp.	Com	68389X105	2,400	119,700 Shs	Def	15
Oracle Corp Com	Com	68389X105	9,745	761,328 Shs	Def	3
Oppenheimer Multi-Sector	Cl End Fd	683933105	102	11,960 Shs	Def	12
Opti Inc	Com	683960108	3	2,000 Shs	Def	12
Orasure Technologies Inc	Com	68554V108	70	11,592 Shs	Def	12
Orbital Sciences Corp	Com	685564106	3	500 Shs	Def	12
Orbital Sciences Corp	Com	685564106	851	162,350 Shs	Def	3
Orchid Biosciences Inc	Com	68571P100	3	1,000 Shs	Def	12
Organogenesis Inc	Com	685906109	11	8,000 Shs	Def	12
O Reilly Automotive Inc	Com	686091109	51	1,600 Shs	Def	12
Orix Corp Adr Sponsor	Com	686330101	2,964	80,527 Shs	Def	6
Orphan Medical Inc	Com	687303107	26	2,000 Shs	Def	12
Orthologic Corp	Com	68750J107	31	5,600 Shs	Def	12
Orthodontic Centers Of America	Com	68750P103	17	600 Shs	Def	12
Oshkosh B Gosh Inc	Com	688222207	6,369	148,600 Shs	Def	6
Oshkosh Truck Corp. Class	Com	688239201	159	2,800 Shs	Def	2
Osteotech Inc	Com	688582105	9	1,300 Shs	Def	12
Otter Tail Corp	Com	689648103	25	800 Shs	Def	12
Ack Steakhouse Inc	Com	689899102	2	53 Shs	Def	6
Outback Steakhouse Inc	Com	689899102	1,169	32,690 Shs	Def	12
Outback Steakhouse Inc.	Com	689899102	108	1,900 Shs	Def	15
Outback Steakhouse I	Com	689899102	458	12,800 Shs	Def	3
Outlook Group Corp	Com	690113105	178	34,900 Shs	Def	6
Overland Data Inc	Com	690213103	437	40,650 Shs	Def	12
Overseas Shipholding Gro	Com	690368105	15,161	623,900 Shs	Def	6
Overseas Shipholding Group Inc	Com	690368105	154	6,325 Shs	Def	12
Overseas Shipholding Group Inc	Com	690368105	87	3,600 Shs	Def	3
Overture Services Inc	Com	69039R100	27	950 Shs	Def	12
Overture Services Inc	Com	69039R100	3,741	133,980 Shs	Def	3
Owens & Minor Inc. New	Com	690732102	412	20,900 Shs	Def	9
Owens & Minor Inc Holding Co	Com	690732102	1,833	93,317 Shs	Def	12
Owens & Minor Inc New Com	Com	690732102	4,941	251,560 Shs	Def	3
Owens Corning	Com	69073F103	27	12,840 Shs	Def	12
Owens Illinois Inc New	Com	690768403	12	700 Shs	Def	12
Owens-Illinois Inc	Com	690768403	7,506	441,510 Shs	Def	3
Owosso Corp	Com	691217103	104	207,738 Shs	Def	12
Oxford Health Plans Inc	Com	691471106	8	190 Shs	Def	6
Oxford Health Plans, Inc.	Com	691471106	12	276 Shs	Def	7
Oxford Health Plans Inc	Com	691471106	133	3,183 Shs	Def	12
Oxford Health Plans, Inc.	Com	691471106	58,506	1,400,000 Shs	Def	14
Oxford Inds Inc	Com	691497309	3,551	134,500 Shs	Def	6
Oxy Capital Trust I 8.16 Tr	Pfd	692070204	77	3,100 Shs	Def	12
P & F Inds Inc	Com	692830508	40	5,500 Shs	Def	6
P A M Transn Svcs Inc	Com	693149106	2,269	89,700 Shs	Def	6
Pcc Capital I-9.375% Cum Trust	Pfd	69318H203	24	2,500 Shs	Def	12
P C Connection	Com	69318J100	365	34,600 Shs	Def	6
Pc-Tel Inc Com	Com	69325Q105	3,231	376,531 Shs	Def	6
Peco Energy Co-\$3.80 Pfd	Pfd	693304206	46	800 Shs	Def	12
Peco Energy Co-\$4.30 Pfd	Pfd	693304305	6	100 Shs	Def	12
Peco Energy Co-\$4.40 Pfd	Pfd	693304404	122	1,900 Shs	Def	12
Peco Energy Co-\$4.68 Pfd	Pfd	693304503	7	100 Shs	Def	12
Peco Energy Cap Tr Ii-Tr Rcpts	Pfd	69331A201	51	2,000 Shs	Def	12
Pg&E Corp	Com	69331C108	48,648	2,064,875 Shs	Def	6
Pg&E Corp	Com	69331C108	35	1,500 Shs	Def	12
Pg&E Corp Com	Com	69331C108	5,628	238,900 Shs	Def	3
Pg&E Capital I-7.90% Cum Qtrly	Pfd	69331F200	29	1,200 Shs	Def	12
Pff Bancorp Inc	Com	69331W104	7,185	230,300 Shs	Def	6
Pf Changs China Bistro Inc	Com	69333Y108	53	800 Shs	Def	12
Pfs Bancorp Inc	Com	69335R101	7	500 Shs	Def	12

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

Pimco Commercial Mortgage	Cl End Fd	693388100	125	9,018	Shs	Def	12
Plc Capital Trust I-8.25% Tr	Pfd	693406209	40	1,600	Shs	Def	12
Plm Equipment Growth Fund	Com	693413106	2	4,919	Shs	Def	12
Plx Technology Inc	Com	693417107	110	9,000	Shs	Def	3
Plm Equipment Growth Fund V	Com	69341H402	2	1,250	Shs	Def	12
Pmc Capital Inc.	Com	693430100	17	2,400	Shs	Def	2
Pmc Capital Inc	Com	693430100	16	2,250	Shs	Def	12
Pmc Commercial Trust-Sbi	Com	693434102	7	495	Shs	Def	12
Pmc-Sierra Inc	Com	69344F106	85	5,221	Shs	Def	12
Pmi Group Inc.	Com	69344M101	2,286	30,175	Shs	Def	2
The Pmi Group	Com	69344M101	6,863	90,585	Shs	Def	5
Pmi Group Inc Com	Com	69344M101	12,771	168,491	Shs	Def	6
Pmi Group Inc	Com	69344M101	950	12,535	Shs	Def	12
The Pmi Group Inc.	Com	69344M101	181	1,500	Shs	Def	15
Pmi Group Inc	Com	69344M101	40,944	540,450	Shs	Def	3
Pnc Financial Services	Com	693475105	4,659	75,768	Shs	Def	2
Pnc	Com	693475105	79	1,284	Shs	Def	4
Pnc Bank Corp	Com	693475105	968	15,822	Shs	Def	6
Pnc Financial Services Group	Com	693475105	2,583	42,772	Shs	Def	9
Pnc Financial Svcs Group Inc	Com	693475105	3,329	54,138	Shs	Def	12
Pnc Financial Services Group	Com	693475105	88	900	Shs	Def	15
Pp&L Capital Trust-8.20% Trust	Pfd	693497208	174	6,975	Shs	Def	12
Pp&L Capital Tr Ii-8.10% Cum	Pfd	693498206	128	5,100	Shs	Def	12
Pnm Res Inc	Com	69349H107	6,905	225,200	Shs	Def	6
Pnm Resources Inc	Com	69349H107	6	200	Shs	Def	12
Pnm Resources Inc	Com	69349H107	20,096	655,445	Shs	Def	3
Ppg Industries, Inc.	Com	693506107	348	6,332	Shs	Def	1
Ppg Industries, Inc.	Com	693506107	730	13,300	Shs	Def	2
Ppg Inds Inc	Com	693506107	17,960	327,080	Shs	Def	6
Ppg Industries, Inc.	Com	693506107	88	1,600	Shs	Def	7
Ppg Industries Inc	Com	693506107	3,050	55,552	Shs	Def	12
Ppl Corporation	Com	69351T106	8	210	Shs	Def	2
Ppl Corp	Com	69351T106	1,017	25,670	Shs	Def	6
Ppl Corporation	Com	69351T106	478	12,107	Shs	Def	9
Ppl Corporation	Com	69351T106	1,102	27,817	Shs	Def	12
Ppl Corporation	Com	69351T106	5,943	150,000	Shs	Def	13
Ppl Electric Utilities Corp	Pfd	69351U202	1	12	Shs	Def	12
Ppl Cap Fdg Tr I	Pfd	69352F204	228	11,000	Shs	Def	12
Pri Automation Inc	Com	69357H106	7	300	Shs	Def	12
Psb Bancorp Inc	Com	693604100	43	5,836	Shs	Def	12
Ps Business Parks Inc	Com	69360J107	31	900	Shs	Def	3
Pss World Medical Inc	Com	69366A100	12	1,200	Shs	Def	12
Pss World Medical Inc	Com	69366A100	1,444	147,350	Shs	Def	3
Ptek Hldgs Inc	Com	69366M104	33	8,127	Shs	Def	12
Paccar Inc.	Com	693718108	168	2,300	Shs	Def	2
Paccar Inc	Com	693718108	3	40	Shs	Def	6
Paccar Inc	Com	693718108	2	26	Shs	Def	12
Pac-West Telecomm Inc	Com	69371Y101	2	5,210	Shs	Def	12
Pacholder High Yield Fund Inc	Cl End Fd	693742108	7	700	Shs	Def	12
Pacific American Income Shares	Cl End Fd	693796104	1,415	98,653	Shs	Def	12
Pacific Cap Bancorp New	Com	69404P101	3,468	112,425	Shs	Def	7
Pacific Capital Bancorp	Com	69404P101	19	600	Shs	Def	3
Pacific Century Financial	Com	694058108	16	600	Shs	Def	2
Pacific Centy Finl Corp	Com	694058108	2,610	100,170	Shs	Def	6
Pacific Century Financial Corp.	Com	694058108	652	25,000	Shs	Def	7
Pacific Century Financial Corp	Com	694058108	111	4,251	Shs	Def	12
Pacific Crest Cap Inc	Com	694166109	520	21,300	Shs	Def	6
Pacific Crest Capital Inc	Com	694166109	1	21	Shs	Def	12
Pacific Northwest Bancorp	Com	69466M103	526	20,000	Shs	Def	7
Pacificare Health Sys De	Com	695112102	20,741	1,188,590	Shs	Def	6
Pacificare Health Systems Inc	Com	695112102	14	800	Shs	Def	12
Pacificorp Capital I-8.25% Cum	Pfd	695115204	99	3,970	Shs	Def	12



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

Pacificorp Capital Ii-7.70%	Pfd	69511N205	17	700 Shs	Def	12	
Packaging Corp Amer	Com	695156109	4	180 Shs	Def	6	
Packaging Corp Amer	Com	695156109	446	22,525 Shs	Def	12	
Packeteer Inc	Com	695210104	5	650 Shs	Def	12	
Pactiv Corp	Com	695257105	1,137	56,816 Shs	Def	12	
Pactiv Corporation	Com	695257105	10,340	516,495 Shs	Def	3	5
Pain Therapeutics Inc	Com	69562K100	5	500 Shs	Def	12	
Pall Corp.	Com	696429307	49	2,400 Shs	Def	2	
Pall Corp.	Com	696429307	131	6,400 Shs	Def	9	
Pall Corp	Com	696429307	785	38,331 Shs	Def	12	
Pall Corp.	Com	696429307	3,265	100,000 Shs	Def	15	1
Palm, Inc.	Com	696642107	25	6,270 Shs	Def	2	
Palm Inc	Com	696642107	229	57,301 Shs	Def	12	
Palm Inc.	Com	696642107	6	1,000 Shs	Def	15	
Pamrapo Bancorp	Com	697738102	41	1,500 Shs	Def	4	
Pamrapo Bancorp Inc	Com	697738102	11	400 Shs	Def	12	
Panamsat Corp New	Com	697933109	7	310 Shs	Def	6	
Pan Pacific Retail Properties	Com	69806L104	66	2,160 Shs	Def	12	
Pan Pac Retail Pptys Inc	Com	69806L104	1,036	33,900 Shs	Def	3	
***Pancanadian Energy Corp	Com	69831A107	1,550	52,116 Shs	Def	12	
Panera Bread Co Cl A	Com	69840W108	118	1,845 Shs	Def	12	
Papa Johns Intl Inc	Com	698813102	1,741	62,440 Shs	Def	6	
Papa Johns International Inc	Com	698813102	148	5,300 Shs	Def	12	
Papa Johns International Inc	Com	698813102	490	17,570 Shs	Def	3	
Paracelsian Inc	Com	698898103	39	195,333 Shs	Def	12	
Paradigm Medical Industries	Com	69900Q108	29	10,000 Shs	Def	12	
Paradigm Genetics Inc	Com	69900R106	3	1,806 Shs	Def	12	
Paradyne Networks Inc	Com	69911G107	4	1,220 Shs	Def	12	
Paragon Technologies Inc	Com	69912T108	18	2,300 Shs	Def	12	
Parallel Pete Corp Del	Com	699157103	516	147,500 Shs	Def	6	1
Parametric Technology Corp	Com	699173100	39	6,438 Shs	Def	12	
Parametric Technology Corp	Com	699173100	8,092	1,339,790 Shs	Def	3	1,3
Parexel International Corp	Com	699462107	317	19,790 Shs	Def	12	
Park Electrochemical Corp	Com	700416209	29	1,000 Shs	Def	12	
Park National Corp	Com	700658107	16	160 Shs	Def	2	
Park National Corp	Com	700658107	163	1,652 Shs	Def	12	
Park Ohio Inds Inc Ohio	Com	700677107	2	370 Shs	Def	2	
Park Pl Entmt Corp	Com	700690100	7	620 Shs	Def	6	
Parkplace Entertainment Corp	Com	700690100	57	5,443 Shs	Def	12	
Parker Drilling Co	Com	701081101	19	4,200 Shs	Def	12	
Parker Hannifin Corp.	Com	701094104	58	1,162 Shs	Def	2	
Parker Hannifin Corp	Com	701094104	3	60 Shs	Def	6	
Parker Hannifin Corp	Com	701094104	732	14,668 Shs	Def	12	
Parkvale Finl Corp	Com	701492100	2,200	87,649 Shs	Def	6	
Parkvale Financial Corp	Com	701492100	964	38,411 Shs	Def	12	
Partner Re Cap Trust I	Pfd	70212C209	171	6,900 Shs	Def	12	
Patina Oil & Gas Corp	Com	703224105	113	3,600 Shs	Def	3	
Patriot Bank Corp Pa	Com	70335P103	161	11,700 Shs	Def	6	
Patriot Bank Corporation Pa	Com	70335P103	1	100 Shs	Def	12	
Patriot Scientific Corp	Com	70336N107	1	6,000 Shs	Def	12	
Patterson Dental Co	Com	703412106	188	4,294 Shs	Def	12	
Patterson Uti Energy Inc	Com	703481101	6,694	225,100 Shs	Def	6	2
Patterson-Uti Energy Inc	Com	703481101	90	3,022 Shs	Def	12	
Pentair Inc.	Com	703631105	67,455	1,500,000 Shs	Def	14	1,5
Paxar Corp	Com	704227107	67	4,000 Shs	Def	12	
Paxar Corp	Com	704227107	3,678	218,250 Shs	Def	3	2
Paxson Communications Corp	Com	704231109	358	32,700 Shs	Def	12	
Paychex, Inc.	Com	704326107	8,812	221,975 Shs	Def	1	
Paychex Inc.	Com	704326107	6	150 Shs	Def	2	
Paychex Inc.	Com	704326107	224	5,717 Shs	Def	9	
Paychex Inc	Com	704326107	1,074	27,065 Shs	Def	11	
Paychex Inc	Com	704326107	519	13,074 Shs	Def	12	

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

Payless Shoesource Inc	Com	704379106	17,943	293,900	Shs	Def	6	2
Payless Shoesource Inc	Com	704379106	224	3,669	Shs	Def	12	
Peabody Energy Corp C	Com	704549104	18,224	623,230	Shs	Def	6	5
Peabody Energy Corporation	Com	704549104	139	4,800	Shs	Def	12	
Peapack-Gladstone Financial Co	Com	704692102	1,475	37,062	Shs	Def	1	
Peapack-Gladstone Financial	Com	704699107	12	236	Shs	Def	12	
Pec Solutions Inc	Com	705107100	23	950	Shs	Def	12	
Pec Solutions Inc	Com	705107100	1,881	76,500	Shs	Def	3	
Pechiney Sponsored Ad	Com	705151207	3,983	148,628	Shs	Def	6	1
Peco Ii Inc	Com	705221109	2	500	Shs	Def	12	
Pediatric Med Group Com	Com	705324101	143	3,500	Shs	Def	3	
Peet'S Coffee & Tea Inc.	Com	705560100	54	4,200	Shs	Def	2	
Peets Coffee & Tea Inc	Com	705560100	6	500	Shs	Def	12	
Pegasus Communications Corp	Com	705904100	8	2,500	Shs	Def	12	
Penelec Capital Trust 7.34%	Pfd	706871209	37	1,600	Shs	Def	12	
Pfizer	Com	707081103	404	10,163	Shs	Def	4	
Penn Engr & Mfg Corp	Com	707389102	512	28,600	Shs	Def	6	
Penn Engr & Mfg Corp	Com	707389300	1,022	54,400	Shs	Def	6	
Penn National Gaming Inc	Com	707569109	11	300	Shs	Def	12	
Penn National Gaming	Com	707569109	18	500	Shs	Def		
Penn National Gaming Inc	Com	707569109	5,805	165,760	Shs	Def	3	1
Penn Treaty Amern Corp	Com	707874103	627	111,200	Shs	Def	6	1
Penn Treaty American Corp	Com	707874103	11	2,000	Shs	Def	12	
Penn Va Corp	Com	707882106	5,116	127,430	Shs	Def	6	1
Penn Virginia Corp	Com	707882106	1,320	32,874	Shs	Def	12	
Penn Va Corp Com Nasd Indl	Com	707882106	385	9,600	Shs	Def	3	
Penn Va Resource Partners L P	Com	707884102	1,405	58,904	Shs	Def	12	
Penney (J C) Co Inc.	Com	708160106	17	800	Shs	Def	2	
Penney J C Inc	Com	708160106	250	12,070	Shs	Def	6	
J C Penney Co Inc	Com	708160106	243	11,727	Shs	Def	12	
Penney J C Inc.	Com	708160106	33	1,000	Shs	Def	15	
Jc Penney Co Inc (Holding Co)	Com	708160106	3,918	189,200	Shs	Def	3	1
Pennfed Capital Trust I-8.90%	Pfd	708166202	13	500	Shs	Def	12	
Pennfed Finl Svcs Inc	Com	708167101	1,744	64,000	Shs	Def	6	
Pennrock Financial Services	Com	708352109	3	105	Shs	Def	12	
Pennsylvania Commerce	Com	708677109	923	22,168	Shs	Def	7	
Pennsylvania Commerce	Com	708677109	77	1,857	Shs	Def	12	
Pa Rl Est Invt Tr.	Sh Ben In	709102107	115	4,499	Shs	Def	9	
Pennsylvania Real Estate	Com	709102107	49	1,904	Shs	Def	12	
Pennzoil-Quaker State Co	Com	709323109	119	5,526	Shs	Def	12	
Pennzoil-Quaker State Co	Com	709323109	5,095	237,330	Shs	Def	3	2
Pentair Inc	Com	709631105	4	100	Shs	Def	6	
Pentair Inc	Com	709631105	832	18,495	Shs	Def	12	
Penton Media Inc.	Com	709668107	2	300	Shs	Def	2	
Peoples Bancorp Inc	Com	709789101	840	35,000	Shs	Def	6	
Peoples Bancorp Inc-Oh	Com	709789101	94	3,935	Shs	Def	12	
Peoples Bancshares Capital Tr	Pfd	709793202	51	5,000	Shs	Def	12	
Peoples Bk Bridgeport Conn	Com	710198102	3	111	Shs	Def	6	
Peoples Bank-Bridgeport Conn	Com	710198102	52	2,100	Shs	Def	12	
Peoples Bancorp Of N C Inc	Com	710577107	8	462	Shs	Def	12	
Peoples Energy Corp.	Com	711030106	24	600	Shs	Def	2	
Peoples Energy Corp	Com	711030106	22,742	577,500	Shs	Def	6	5
Peoples Energy Corp	Com	711030106	28	708	Shs	Def	12	
Peoplesoft, Inc.	Com	712713106	1,100	30,100	Shs	Def	1	
Peoplesoft Inc.	Com	712713106	22	600	Shs	Def	2	
Peoplesoft Inc	Com	712713106	379	10,365	Shs	Def	12	
Pep Boys Manny Moe & Jack	Com	713278109	312	19,508	Shs	Def	9	
Pep Boys-Manny Moe & Jack	Com	713278109	149	8,965	Shs	Def	12	
Pep Boys-Manny Moe & Jack	Com	713278109	4,642	278,990	Shs	Def	3	2
Pepsi Bottling Group Inc	Com	713409100	5	200	Shs	Def	6	
Pepsi Bottling Group	Com	713409100	17,245	666,600	Shs	Def	3	6
Pepsiamericas, Inc.	Com	71343P200	25	1,767	Shs	Def	2	

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

Pepsiamericas Inc	Com	71343P200	5	330 Shs	Def	6	
Pepsiamericas Inc	Com	71343P200	186	12,870 Shs	Def	12	
Pepsico	Com	713448108	13,392	260,044 Shs	Def	1	
Pepsico, Inc.	Com	713448108	10,734	208,433 Shs	Def	2	2
Pepsico	Com	713448108	90	1,753 Shs	Def	4	
Pepsico Inc Com	Com	713448108	3,953	76,751 Shs	Def	5	
Pepsico Inc Nc	Com	713448108	900	17,473 Shs	Def	6	
Pepsico, Inc.	Com	713448108	1,092	21,200 Shs	Def	7	
Pepsico, Inc.	Com	713448108	2,028	39,431 Shs	Def	9	
Pepsico Inc	Com	713448108	16,852	327,221 Shs	Def	11	
Pepsico Inc	Com	713448108	17,703	343,744 Shs	Def	12	
Pepsico Inc.	Com	713448108	3,291	40,100 Shs	Def	15	
Pepsico Inc	Com	713448108	332	6,500 Shs	Def		
Pepsico Inc Com	Com	713448108	11,067	214,897 Shs	Def	3	2
Peregrine Pharmaceuticals Inc	Com	713661106	2	1,000 Shs	Def	12	
Peregrine Systems Inc	Com	71366Q101	203	21,283 Shs	Def	12	
Peregrine Systems Inc.	Com	71366Q101	23	1,500 Shs	Def	15	
Performance Food Group Co	Com	713755106	194	5,935 Shs	Def	12	
Performance Technologies Inc	Com	71376K102	4	500 Shs	Def	12	
Perini Corp	Com	713839108	697	121,300 Shs	Def	6	1
Perkinelmer, Inc.	Com	714046109	3	176 Shs	Def	2	
Perkinelmer Inc	Com	714046109	108	5,830 Shs	Def	12	
Perot Systems Corp	Com	714265105	217	10,875 Shs	Def	12	
Perot Systems Corp Cl A	Com	714265105	132	6,600 Shs	Def	3	
Perrigo Company	Com	714290103	6	500 Shs	Def	2	
Perrigo Co	Com	714290103	2	200 Shs	Def	12	
Perrigo Co Com Nasd Indl	Com	714290103	6,256	523,530 Shs	Def	3	4
Pervasive Software Inc	Com	715710109	2	500 Shs	Def	12	
Petco Animal Supplies Inc. New	Com	716016209	68	2,900 Shs	Def		
Petrocorp Inc	Com	71645N101	1,223	124,200 Shs	Def	6	1
Petroleum & Resources Corp	Cl End Fd	716549100	92	3,654 Shs	Def	12	
Petroleo Brasileiro S.A. - Adr	ADR	71654V101	16,603	666,000 Shs	Def	3	6
Petroleo Brasileiro S.A.-Adr	ADR	71654V408	368	13,900 Shs	Def	3	
Petroleum Dev Corp	Com	716578109	1,678	262,300 Shs	Def	6	2
Petroleum Development Corp-Nev	Com	716578109	6	1,000 Shs	Def	12	
***Petroquest Energy Inc	Com	716748108	152	26,500 Shs	Def	12	
Petsmart Inc	Com	716768106	43	3,150 Shs	Def	12	
Petsmart Inc	Com	716768106	4,178	308,130 Shs	Def	3	2
Pfizer, Inc.	Com	717081103	43,710	1,099,887 Shs	Def	1	2
Pfizer Inc.	Com	717081103	27,202	684,495 Shs	Def	2	6
Pfizer Inc Com	Com	717081103	10,664	268,351 Shs	Def	5	2
Pfizer Inc	Com	717081103	12	296 Shs	Def	6	
Pfizer Inc.	Com	717081103	14,609	367,605 Shs	Def	7	3
Pfizer Inc.	Com	717081103	4,810	119,913 Shs	Def	9	
Pfizer Inc	Com	717081103	4,614	116,097 Shs	Def	11	
Pfizer Inc	Com	717081103	41,247	1,037,915 Shs	Def	12	
Pfizer Inc.	Com	717081103	14,193	226,025 Shs	Def	15	2
Pfizer Inc	Com	717081103	519	13,000 Shs	Def		
Pfizer Inc Com	Com	717081103	64,087	1,612,651 Shs	Def	3	1,5
Pharmaceutical Product	Com	717124101	912	26,164 Shs	Def	12	
Pharmaceutical Resources Inc	Com	717125108	149	7,050 Shs	Def	12	
Pharmaceutical Res Inc Com	Com	717125108	342	16,140 Shs	Def	3	
Pharmaceutical Holdrs Tr	Com	71712A206	38	400 Shs	Def	12	
Pharmacopeia Inc.	Com	71713B104	748	53,500 Shs	Def	9	
Pharmacopeia Inc	Com	71713B104	129	9,712 Shs	Def	12	
Pharmanetics Inc	Com	71713J107	42	5,750 Shs	Def	12	
Pharmacia Corp	Com	71713U102	5,487	121,718 Shs	Def	2	1
Pharmacia	Com	71713U102	18	400 Shs	Def	4	
Pharmacia Corporation	Com	71713U102	6,032	133,801 Shs	Def	5	
Pharmacia Corp	Com	71713U102	992	22,006 Shs	Def	6	
Pharmacia Corp	Com	71713U102	78	1,726 Shs	Def	7	
Pharmacia Corp	Com	71713U102	468	10,385 Shs	Def	11	

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

Pharmacia Corp	Com	71713U102	6,221	138,008	Shs	Def	12	
Pharmacia Corp.	Com	71713U102	11,000	153,133	Shs	Def	15	1
Pharmacia Corporation	Com	71713U102	14,662	325,236	Shs	Def	3	3
Phelps Dodge	Com	717265102	10	240	Shs	Def	2	
Phelps Dodge Corp	Com	717265102	5,372	127,610	Shs	Def	6	1
Phelps Dodge Corp	Com	717265102	271	6,433	Shs	Def	12	
Philadelphia Cons Hldg Co.	Com	717528103	5,212	130,950	Shs	Def	7	1
Philadelphia Consolidated	Com	717528103	40	1,000	Shs	Def	12	
Phila Auth Indl Dev Pension	Pfd	71781M206	61	2,500	Shs	Def	12	
Philadelphia Suburban Corp New	Com	718009608	121	5,166	Shs	Def	12	
Philip Morris Cos.	Com	718154107	1,143	21,700	Shs	Def	1	
Philip Morris Companies	Com	718154107	3,828	72,675	Shs	Def	2	
Philip Morris Cos Inc Com	Com	718154107	1,317	25,000	Shs	Def	5	
Philip Morris Cos Inc	Com	718154107	2,078	39,445	Shs	Def	6	
Philip Morris Companies Inc.	Com	718154107	13	242	Shs	Def	9	
Philip Morris Companies Inc	Com	718154107	408	7,740	Shs	Def	11	
Philip Morris Companies Inc	Com	718154107	13,681	259,758	Shs	Def	12	
Philip Morris Companies	Com	718154107	14,212	170,860	Shs	Def	15	1
Philip Morris Cos Inc Com	Com	718154107	42,522	807,336	Shs	Def	3	7
Phillips Petroleum Company	Com	718507106	4,467	71,138	Shs	Def	2	
Phillips Petroleum Co Com	Com	718507106	2,136	34,013	Shs	Def	5	
Phillips Petroleum Co	Com	718507106	24,334	387,425	Shs	Def	6	3
Phillips Petroleum Co	Com	718507106	2,267	36,101	Shs	Def	12	
Phillips Pete Co Com	Com	718507106	8,170	130,100	Shs	Def	3	1
Phillips 66 Capital I-8.24%	Pfd	718550205	147	5,816	Shs	Def	12	
Phillips Van Heusen Corp	Com	718592108	6,248	442,800	Shs	Def	6	4
Phillips Van Heusen Corp	Com	718592108	78	5,550	Shs	Def	12	
Phillips Van Heusen Corp Com	Com	718592108	565	40,060	Shs	Def	3	
The Phoenix Companies, Inc.	Com	71902E109	37	1,941	Shs	Def	2	
Phoenix Companies Inc New	Com	71902E109	5	260	Shs	Def	6	
Phoenix Companies Inc New	Com	71902E109	16	822	Shs	Def	12	
Phoenix Cos Inc New	Pfd	71902E208	10	400	Shs	Def	12	
Photon Dynamics Inc	Com	719364101	9	175	Shs	Def	12	
Photon Dynamics Inc.	Com	719364101	33	650	Shs	Def		
Photronics Inc	Com	719405102	2,682	79,510	Shs	Def	3	
Phycogen Inc Com	Com	7194099A4	200	10,288	Shs	Def	5	
Piccadilly Cafeterias Inc	Com	719567109	4	1,485	Shs	Def	12	
Piedmont Natural Gas Co	Com	720186105	28	800	Shs	Def	2	
Piedmont Natural Gas Co Inc	Com	720186105	736	20,675	Shs	Def	12	
Pier 1 Imports Inc.	Com	720279108	21	1,000	Shs	Def	2	
Pier 1 Imports Inc	Com	720279108	1,155	56,100	Shs	Def	6	
Pier 1 Imports Inc	Com	720279108	151	7,320	Shs	Def	12	
Pier 1 Imports Inc Del Com	Com	720279108	105	5,110	Shs	Def	3	
Pilgrims Pride Corp	Com	721467108	9,051	650,749	Shs	Def	6	6
Pilgrim Pride Corp Com	Com	721467108	158	11,300	Shs	Def	3	
Pilgrims Pride Corp	Com	721467207	2,159	200,860	Shs	Def	6	1
Pimco Mun Income Fund	Cl End Fd	72200R107	7	500	Shs	Def	12	
Pimco Strategic Global Govt Fd	Cl End Fd	72200X104	140	12,800	Shs	Def	12	
Pinelawn Cemetery	Com	723104105	29	200	Shs	Def	12	
Pinnacle Entertainment Inc	Com	723456109	541	67,145	Shs	Def	12	
Pinnacle Entertainment, Inc.	Com	723456109	14,508	1,800,000	Shs	Def	14	1,8
Pinnacle Bankshares Corp	Com	72345E102	24	1,794	Shs	Def	12	
Pinnacle Systems Inc	Com	723481107	13	1,600	Shs	Def	12	
Pinnacle West Cap Corp	Com	723484101	8	180	Shs	Def	6	
Pinnacle West Capital Corp	Com	723484101	52	1,150	Shs	Def	12	
Pinnacle West Cap Corp Com	Com	723484101	118	2,610	Shs	Def	3	
Pioneer Interest Shares	Cl End Fd	723703104	50	4,400	Shs	Def	12	
Pioneer Natural Resources Co	Com	723787107	8	348	Shs	Def	6	
Pioneer Natural Resources Co	Com	723787107	12	544	Shs	Def	12	
Pioneer Railcorp	Com	723839106	1	1,000	Shs	Def	12	
Pioneer Standard	Com	723877106	754	53,300	Shs	Def	2	
Pioneer Std Electrs Inc	Com	723877106	4,048	286,100	Shs	Def	6	2

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

Pioneer Standard Electronics	Com	723877106	61	4,277	Shs	Def	12
Pitney-Bowes, Inc.	Com	724479100	896	20,937	Shs	Def	2
Pitney Bowes Inc	Com	724479100	1,214	28,430	Shs	Def	6
Pitney-Bowes, Inc.	Com	724479100	2,162	50,600	Shs	Def	9
Pitney Bowes Inc Avec Droits	Com	724479100	1,526	35,662	Shs	Def	12
Pitney Bowes Inc Com	Com	724479100	1,280	29,900	Shs	Def	3
Pittsburgh & West Virginia	Com	724819107	8	1,000	Shs	Def	12
Pittsburgh Financial Corp	Com	725098107	21	1,500	Shs	Def	12
Pittston Co Com Brinks Grp	Com	725701106	1,326	52,820	Shs	Def	3
Pixar	Com	725811103	1,985	53,930	Shs	Def	6
Pixar	Com	725811103	56	1,525	Shs	Def	12
Pixelworks Inc	Com	72581M107	688	53,400	Shs	Def	3
***Pivotal Corp	Com	72581R106	1	300	Shs	Def	12
Placer Dome Inc.	Com	725906101	25	2,042	Shs	Def	2
***Placer Dome Inc	Com	725906101	1,297	105,840	Shs	Def	12
***Placer Dome Inc-8.625% Cdn	Pfd	725906200	31	1,300	Shs	Def	12
Plains All American Pipeline	Com	726503105	145	5,781	Shs	Def	12
Plains Resources Inc. New	Com	726540503	597	24,000	Shs	Def	2
Planar Systems Inc	Com	726900103	16	600	Shs	Def	12
Planar Systems Inc	Com	726900103	2,878	109,620	Shs	Def	3
Plan Vista Corp	Com	72701P105	2	322	Shs	Def	12
Plantronics Inc New	Com	727493108	36	1,700	Shs	Def	12
Playboy Enterprises Inc	Com	728117300	68	4,000	Shs	Def	12
Playtex Products Inc	Com	72813P100	4	375	Shs	Def	12
Playtex Products Inc	Com	72813P100	404	37,200	Shs	Def	3
Plug Pwr Inc	Com	72919P103	2	150	Shs	Def	12
Plum Creek Timber	Com	729251108	154	5,193	Shs	Def	2
Plum Creek Timber	Com	729251108	42	1,400	Shs	Def	4
Plum Creek Timber Company, Inc	Com	729251108	422	14,200	Shs	Def	5
Plum Creek Timber Company, Inc.	Com	729251108	21	708	Shs	Def	7
Plum Creek Timber Co Inc	Com	729251108	1,889	63,591	Shs	Def	12
Pogo Producing Co	Com	730448107	11,656	367,698	Shs	Def	6
Pogo Producing Co	Com	730448107	32	1,000	Shs	Def	12
Pohang Iron & Steel Co, Ltd	ADR	730450103	136	5,200	Shs	Def	2
Pohang Iron & Stl Ltd	Com	730450103	13,055	491,803	Shs	Def	6
Pohang Iron & Steel Adr	ADR	730450103	4,451	170,200	Shs	Def	3
Polaris Inds Inc	Com	731068102	1,134	17,800	Shs	Def	6
Polaris Inds Inc Com	Com	731068102	10,674	167,560	Shs	Def	3
Polo Ralph Lauren Corp	Com	731572103	6	210	Shs	Def	6
Polo Ralph Lauren Cl A	Com	731572103	233	8,000	Shs	Def	3
Polycom Inc	Com	73172K104	5	200	Shs	Def	2
Polycom Inc	Com	73172K104	291	11,830	Shs	Def	12
Polymedica Corp	Com	731738100	99	3,880	Shs	Def	12
Polymer Group Inc	Com	731745105	3	5,934	Shs	Def	12
Polyone Corp	Com	73179P106	1,014	83,350	Shs	Def	6
Polyone Corp	Com	73179P106	110	9,000	Shs	Def	
Polyone Corporation	Com	73179P106	475	38,900	Shs	Def	3
Pomeroy Computer	Com	731822102	27	1,757	Shs	Def	2
Pomeroy Computer Res	Com	731822102	3,252	214,200	Shs	Def	6
Pope & Talbot Inc	Com	732827100	4	300	Shs	Def	12
***Popular Inc	Com	733174106	1,783	61,025	Shs	Def	12
Popular Inc Com	Com	733174106	9,234	316,015	Shs	Def	3
Portal Software Inc	Com	736126103	1	300	Shs	Def	2
Portal Software	Com	736126103	96	50,000	Shs	Def	4
Portal Software Inc	Com	736126103	40	20,873	Shs	Def	12
Portland General Electric Co	Com	736508854	7	300	Shs	Def	12
Portugal Tel.(737273102)	Com	737273102	53	7,140	Shs	Def	6
Possis Medical Inc.	Com	737407106	6	300	Shs	Def	2
Possis Medical Inc Com	Com	737407106	433	22,000	Shs	Def	3
Post Properties Inc.	Com	737464107	1,223	36,385	Shs	Def	2
Post Properties Inc	Com	737464107	141	4,193	Shs	Def	12
Post Properties Inc-7.625% Cum	Pfd	737464404	28	1,250	Shs	Def	12

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

***Potash Corp Of Saskatchewan	Com	73755L107	20	300 Shs	Def	12
Potomac Electric Power Co	Com	737679100	40	1,710 Shs	Def	2
Potomac Elec Pwr Co	Com	737679100	5	230 Shs	Def	6
Potomac Electric Power Co	Com	737679100	1,550	66,381 Shs	Def	12
Potomac Elec Pwr Co Com	Com	737679100	47	2,000 Shs	Def	3
Potomac Electric Power Co Tr I	Pfd	73767N208	85	3,450 Shs	Def	12
Powergen Plc-Sponsored	ADR	738905405	66	1,500 Shs	Def	2
Power-One Inc	Com	739308104	35	4,250 Shs	Def	12
Powerwave Technologies Inc	Com	739363109	23	1,800 Shs	Def	12
Pozen Inc	Com	73941U102	3	500 Shs	Def	12
Praecis Pharmaceuticals Inc	Com	739421105	66	12,625 Shs	Def	12
Praxair Inc.	Com	74005P104	60	1,000 Shs	Def	2
Praxair Inc	Com	74005P104	1,115	18,650 Shs	Def	5
Praxair Inc	Com	74005P104	1,203	20,180 Shs	Def	6
Praxair Inc.	Com	74005P104	2,775	46,400 Shs	Def	7
Praxair Inc	Com	74005P104	378	6,324 Shs	Def	12
Praxair	Com	74005P104	95	1,000 Shs	Def	15
Pre-Paid Legal Services Inc	Com	740065107	37	1,300 Shs	Def	12
Precision Castparts C	Com	740189105	16,008	451,164 Shs	Def	6
Precision Castparts Corp	Com	740189105	107	3,025 Shs	Def	12
Precision Castparts Corp Com	Com	740189105	14,855	419,515 Shs	Def	3
Precision Drilling Corp	Com	74022D100	61	1,900 Shs	Def	
Precision Drilling Corp Com	Com	74022D100	400	12,500 Shs	Def	3
Predictive Systems Inc	Com	74036W102	2	1,200 Shs	Def	12
Preferred Income Opportunity	Cl End Fd	74037H104	14	1,200 Shs	Def	12
Preferredplus Tr	Pfd	740434402	20	1,000 Shs	Def	12
Prentiss Properties Trust-Sbi	Com	740706106	7	225 Shs	Def	12
Prentiss Pptys Trust	Com	740706106	242	8,200 Shs	Def	3
President Casinos Inc New	Com	740822309	1	1,000 Shs	Def	12
Presidential Life Corp	Com	740884101	93	4,098 Shs	Def	12
Presidential Realty Corp New	Com	741004105	1	100 Shs	Def	12
Presidential Realty Corp New	Com	741004204	1	100 Shs	Def	12
Presstek Inc	Com	741113104	2	338 Shs	Def	12
Prestige Bancorp Inc	Com	741115109	2	175 Shs	Def	12
Price Communications Corp New	Com	741437305	224	12,700 Shs	Def	12
Price Commun Corp Common Stk.	Com	741437305	9	536 Shs	Def	
Price Legacy Corp	Com	74144P205	8	500 Shs	Def	12
Price T Rowe Group Inc	Com	74144T108	3,603	92,560 Shs	Def	12
Priceline.Com Inc	Com	741503106	100	19,200 Shs	Def	12
Pride Intl Inc Del	Com	74153Q102	491	30,880 Shs	Def	6
Pride International Inc	Com	74153Q102	52	3,300 Shs	Def	12
Prime Med Svcs Inc New	Com	74156D108	1,916	252,800 Shs	Def	6
Prime Medical Services Inc New	Com	74156D108	8	1,000 Shs	Def	12
Prime Retail Inc	Com	741570105	4	22,498 Shs	Def	12
Prime Retail Inc-8.50% Conv	Pfd	741570303	7	1,697 Shs	Def	12
Primedia Inc	Com	74157K101	93	29,400 Shs	Def	12
Prime Group Realty Trust-Sbi	Com	74158J103	16	2,025 Shs	Def	12
Prime Group Realty Trust 9.0%	Pfd	74158J202	68	4,150 Shs	Def	12
Prime Hospitality Corp	Com	741917108	6,578	500,200 Shs	Def	6
Primus Telecommunications	Com	741929103	3	6,250 Shs	Def	12
Pride International Inc.	Com	741932107	80	5,000 Shs	Def	2
Princeton Review Inc	Com	742352107	50	5,800 Shs	Def	12
Princeton Video Image Inc	Com	742476104	1	500 Shs	Def	12
Principal Financial Group	Com	74251V102	2,209	87,300 Shs	Def	2
Principal Financial Group	Com	74251V102	981	38,775 Shs	Def	5
Principal Financial Grou	Com	74251V102	40	1,600 Shs	Def	6
Principal Financial Group Inc	Com	74251V102	333	13,167 Shs	Def	12
Priority Healthcare Corp-Cl B	Com	74264T102	2	80 Shs	Def	12
Probusiness Services Inc	Com	742674104	6	300 Shs	Def	12
Privatebancorp Capital Tr I	Pfd	74268E200	94	8,500 Shs	Def	12
Procter & Gamble Co.	Com	742718109	1,752	19,450 Shs	Def	1
Procter & Gamble Co.	Com	742718109	50,459	560,094 Shs	Def	2

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

Procter & Gamble	Com	742718109	450	5,000	Shs	Def	4
Procter & Gamble Co Com	Com	742718109	15,251	169,281	Shs	Def	5
Procter & Gamble	Com	742718109	6,479	71,915	Shs	Def	6
Procter & Gamble Co.	Com	742718109	11,271	125,112	Shs	Def	7
Procter & Gamble Co.	Com	742718109	972	10,798	Shs	Def	9
Procter & Gamble Co	Com	742718109	7,232	80,274	Shs	Def	11
Procter & Gamble Co	Com	742718109	27,910	309,798	Shs	Def	12
Procter & Gamble Co.	Com	742718109	8,896	61,965	Shs	Def	15
Procter & Gamble Co Com	Com	742718109	44,647	495,581	Shs	Def	3
***Procyon Biopharma Inc	Com	74280P100	31	35,000	Shs	Def	12
Progenics Pharmaceuticals Inc	Com	743187106	8	500	Shs	Def	12
Progress Energy Inc.	Com	743263105	757	15,130	Shs	Def	2
Progress Energy Inc	Com	743263105	63	1,254	Shs	Def	6
Progress Energy Inc	Com	743263105	306	6,150	Shs	Def	9
Progress Energy Inc	Com	743263105	332	6,626	Shs	Def	11
Progress Energy Inc	Com	743263105	2,732	54,590	Shs	Def	12
Progress Energy Inc.	Com	743263105	104	1,300	Shs	Def	15
Progress Energy Inc	Com	743263105	8,392	167,700	Shs	Def	3
Progress Finl Corp	Com	743266108	291	32,500	Shs	Def	6
Progress Software Co	Com	743312100	2,566	141,470	Shs	Def	3
Progressive Corp Ohio	Com	743315103	2	10	Shs	Def	6
Progressive Corp-Ohio	Com	743315103	200	1,203	Shs	Def	12
Progressive Return Fd Inc	Com	743376105	1	210	Shs	Def	12
Prologis Trust	Com	743410102	71	3,050	Shs	Def	2
Prologis Trust	Com	743410102	761	32,584	Shs	Def	12
Prologis Trust	Pfd	743410508	172	7,126	Shs	Def	12
Prologis Trust	Pfd	743410607	51	2,000	Shs	Def	12
***Prometic Life Sciences	Com	74342Q104	1	1,100	Shs	Def	12
Prophet 21	Com	743459109	1	100	Shs	Def	4
Proquest Company	Com	74346P102	9	200	Shs	Def	12
Proquest Company	Com	74346P102	424	9,855	Shs	Def	3
Prosoft Training	Com	743477101	1	650	Shs	Def	12
Prospect Street High Income	Cl End Fd	743586406	11	2,236	Shs	Def	12
Protective Life Corp	Com	743674103	4	140	Shs	Def	6
Protective Life Corp.	Com	743674103	3,952	126,750	Shs	Def	7
Protective Life Corp	Com	743674103	100	3,200	Shs	Def	12
Protein Polymer Technologies	Com	743697104	1	750	Shs	Def	12
Protein Design Labs, Inc.	Com	74369L103	2	100	Shs	Def	4
Protein Design Labs Inc	Com	74369L103	16	930	Shs	Def	12
Proton Energy System Inc	Com	74371K101	20	3,000	Shs	Def	12
Provident Bankshares	Com	743859100	10	414	Shs	Def	4
Provident Bankshares Corp	Com	743859100	1,453	60,561	Shs	Def	12
Provident Financial Grp	Com	743866105	153	5,321	Shs	Def	2
Provident Financial Group	Com	743866105	577	20,029	Shs	Def	4
Provident Financial Group Inc	Com	743866105	12	425	Shs	Def	12
Provident Finl Hldgs Inc	Com	743868101	222	7,500	Shs	Def	6
Provident Capital Trust Ii	Pfd	74386E207	14	600	Shs	Def	12
Provident Capital Trust Iii	Pfd	74386F303	101	4,000	Shs	Def	12
Provident Cap Trust Iv	Pfd	74386H200	10	400	Shs	Def	12
***Provident Energy Trust	Com	74386K104	62	9,500	Shs	Def	12
Province Healthcare Co	Com	743977100	19	600	Shs	Def	12
Provident Trust Ii	Pfd	74405Y200	338	12,705	Shs	Def	12
Providian Financial Corp.	Com	74406A102	3	400	Shs	Def	2
Providian Financial Corp.	Com	74406A102	18,451	2,443,900	Shs	Def	8
Providian	Com	74406A102	14	1,800	Shs	Def	9
Providian Financial Corp.	Com	74406A102	102,680	13,600,000	Shs	Def	10
Providian Financial Corp	Com	74406A102	216	28,571	Shs	Def	12
Providian Financial Corp.	Com	74406A102	75,500	10,000,000	Shs	Def	14
Providian Financial Corp	Com	74406A102	38	5,000	Shs	Def	
Prudential Financial Inc	Com	744320102	1	34	Shs	Def	2
Prudential Financial Inc	Com	744320102	398	12,808	Shs	Def	5
Ential Financial Inc	Com	744320102	1	41	Shs	Def	6

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

Prudential Financial Inc	Com	744320102	420	13,529	Shs	Def	12
Psinet Inc	Com	74437C101	1	82,399	Shs	Def	12
Psinet Inc	Pfd	74437C309	6	2,750	Shs	Def	12
Public Service Elec & Gas Co	Pfd	744567504	33	500	Shs	Def	12
Public Svc Elec & Gas Cap Lp	Pfd	744569302	52	2,000	Shs	Def	12
Public Service Enterprise	Com	744573106	28	615	Shs	Def	2
Public Svc Enterprise Gr	Com	744573106	165	3,600	Shs	Def	6
Public Service Enterprise Group	Com	744573106	756	16,674	Shs	Def	9
Public Service Enterprise	Com	744573106	2,182	47,651	Shs	Def	12
Public Storage Inc	Com	74460D109	3,914	105,750	Shs	Def	6
Public Storage Inc	Com	74460D109	8	204	Shs	Def	12
Public Storage Inc Com	Com	74460D109	29,338	792,700	Shs	Def	3
Public Storage Inc	Pfd	74460D620	122	5,100	Shs	Def	12
Public Storage Inc 7.625%	Pfd	74460D646	9	400	Shs	Def	12
Public Storage Inc	Pfd	74460D653	34	1,400	Shs	Def	12
Public Storage Inc	Pfd	74460D687	94	3,800	Shs	Def	12
Public Storage Inc-10% Cum Pfd	Pfd	74460D703	22	800	Shs	Def	12
Public Storage Inc 8.60% Perp	Pfd	74460D711	37	1,450	Shs	Def	12
Public Storage Inc Dep Sh	Pfd	74460D760	91	3,700	Shs	Def	12
Public Storage 8.75% Cum Perp	Pfd	74460D794	21	800	Shs	Def	12
Public Storage Inc-Dep Shs	Pfd	74460D828	25	1,000	Shs	Def	12
Publicis Groupe S A N	Com	74463M106	492	14,350	Shs	Def	6
Puget Energy Inc New	Com	745310102	12,050	578,821	Shs	Def	6
Puget Energy Incorporated	Com	745310102	4	200	Shs	Def	7
Puget Energy Inc	Com	745310102	366	17,611	Shs	Def	12
Puget Sound Energy Capital	Pfd	74531W201	25	1,000	Shs	Def	12
Pulte Homes Inc	Com	745867101	6	130	Shs	Def	6
Pulte Homes Inc	Com	745867101	19	394	Shs	Def	12
Pumatech Inc	Com	745887109	1	1,050	Shs	Def	12
Pure World Inc	Com	74622C106	5	6,017	Shs	Def	12
Pure Res Inc	Com	74622E102	2,179	96,500	Shs	Def	6
Pure Resources Inc	Com	74622E102	113	5,000	Shs	Def	12
Putnam Convertible Opportunit-	Cl End Fd	746479104	30	1,800	Shs	Def	12
Putnam High Income Convertible	Cl End Fd	746779107	14	1,900	Shs	Def	12
Putnam High Yield Municipal	Cl End Fd	746781103	26	3,440	Shs	Def	12
Putnam Investment Grade	Cl End Fd	746805100	85	8,200	Shs	Def	12
Putnam Managed High Yield	Cl End Fd	746819101	78	7,900	Shs	Def	12
Putnam Managed Municipal	Cl End Fd	746823103	204	25,994	Shs	Def	12
Putnam Master Income Trust-Sbi	Cl End Fd	74683K104	756	109,975	Shs	Def	12
Putnam Premier Income Trust	Cl End Fd	746853100	985	162,591	Shs	Def	12
Putnam Master Intermediate	Cl End Fd	746909100	843	138,117	Shs	Def	12
Putnam Tax Free Health Care	Cl End Fd	746920107	131	11,000	Shs	Def	12
Putnam New York Investment	Cl End Fd	746921105	18	1,500	Shs	Def	12
Putnam Municipal Opportunities	Cl End Fd	746922103	160	12,800	Shs	Def	12
***Qlt Inc	Com	746927102	2	100	Shs	Def	12
Qlogic Corp.	Com	747277101	20	400	Shs	Def	2
Qlogic Corp	Com	747277101	285	5,750	Shs	Def	12
Q E P Inc	Com	74727K102	130	30,175	Shs	Def	6
Quadramed Corp	Com	74730W101	1	62	Shs	Def	12
Quadramed Corp	Com	74730W101	36	4,080	Shs	Def	3
Quaker Chemical Corp.	Com	747316107	8	345	Shs	Def	2
Quaker Chem Corp	Com	747316107	3,446	147,600	Shs	Def	6
Quaker Chemical Corp	Com	747316107	7	300	Shs	Def	12
Quaker City Bancorp Inc	Com	74731K106	859	27,100	Shs	Def	6
Quaker Fabric Corp New	Com	747399103	192	17,200	Shs	Def	6
Quaker Fabric Corp	Com	747399103	109	9,740	Shs	Def	3
Qualcomm Inc.	Com	747525103	636	16,890	Shs	Def	2
Qualcomm Inc	Com	747525103	3	74	Shs	Def	6
Qualcomm Inc	Com	747525103	4,849	128,828	Shs	Def	12
Qualcomm	Com	747525103	3,011	80,000	Shs	Def	3
Qualstar Corp	Com	74758R109	7	1,000	Shs	Def	6
Quanex Corp	Com	747620102	8,776	247,200	Shs	Def	6



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

Quanex Corp Com	Com	747620102	6,386	179,900	Shs	Def	3	1
Quanta Svcs Inc	Com	74762E102	15,376	889,300	Shs	Def	6	8
Quanta Services Inc	Com	74762E102	1	31	Shs	Def	12	
Quanta Services Inc	Com	74762E102	88	5,100	Shs	Def	3	
Quantum-Dlt & Storage	Com	747906204	11	1,410	Shs	Def	4	
Quantum Corp Dss	Com	747906204	2,925	367,500	Shs	Def	6	3
Quantum Corp Dssg Com	Com	747906204	34	4,275	Shs	Def	12	
Queenstown Bancorp Of MD	Com	74831Y105	12	212	Shs	Def	12	
Quest Diagnostics Inc.	Com	74834L100	17	200	Shs	Def	7	
Quest Diagnostics Inc	Com	74834L100	800	9,658	Shs	Def	12	
Quest Software Inc	Com	74834T103	2	100	Shs	Def	12	
Questar Corp.	Com	748356102	41	1,600	Shs	Def	2	
Questar Corp	Com	748356102	311	12,100	Shs	Def	5	
Questar Corp	Com	748356102	6,453	251,000	Shs	Def	6	2
Questar Corp.	Com	748356102	126	4,800	Shs	Def	9	
Questar Corp	Com	748356102	27	1,050	Shs	Def	12	
Quicksilver Resources Inc	Com	74837R104	7	300	Shs	Def	12	
Quiksilver Inc	Com	74838C106	6,912	315,900	Shs	Def	6	3
Quintiles Transnational Corp	Com	748767100	59	3,300	Shs	Def	3	
Quintiles Transnation	Com	748767100	10,008	564,445	Shs	Def	6	5
Quintiles Transnational Corp	Com	748767100	3,866	217,791	Shs	Def	12	
Quipp Inc	Com	748802105	54	4,000	Shs	Def	6	
Qwest Communications Intl Inc	Com	749121109	452	54,953	Shs	Def	2	
Qwest Communications Intl Inc	Com	749121109	1,501	182,615	Shs	Def	5	1
Qwest Communications Intl Inc	Com	749121109	8,379	1,019,301	Shs	Def	6	1,0
Qwest Communications Intl Inc	Com	749121109	3	326	Shs	Def	7	
Qwest Communications Intl Inc	Com	749121109	126,240	15,357,650	Shs	Def	8	
Qwest Communications Intl Inc	Com	749121109	145	18,154	Shs	Def	9	
Qwest Communications Intl Inc	Com	749121109	234,248	28,497,360	Shs	Def	10	28,4
Qwest Communications Intl Inc	Com	749121109	126	15,327	Shs	Def	11	
Qwest Communications Intl Inc	Com	749121109	3,167	385,286	Shs	Def	12	
Qwest Communications Intl Inc.	Com	749121109	21	1,600	Shs	Def	15	
Qwest Communications Intl Inc	Com	749121109	41	5,000	Shs	Def		
R & B Inc	Com	749124103	794	95,500	Shs	Def	6	
R&G Financial Corp Cl B	Com	749136107	10,048	504,150	Shs	Def	3	4
Rait Investment Trust	Com	749227104	50	2,478	Shs	Def	12	
Rbi Capital Trust I-9.10%	Pfd	749257200	10	1,000	Shs	Def	12	
Rcm Technologies Inc	Com	749360400	780	165,600	Shs	Def	6	1
Rcn Corporation	Com	749361101	14	10,036	Shs	Def	4	
Rcn Corp	Com	749361101	65	45,758	Shs	Def	12	
Rei Trust I Trust Originated	Pfd	749490207	256	11,690	Shs	Def	12	
R H Investment Company Inc	Com	749550992	2,984	14,908	Shs	Def	5	
Rfs Hotel Investors Inc.	Com	74955J108	509	35,400	Shs	Def	9	
Rfs Hotel Investors Inc	Com	74955J108	15	1,000	Shs	Def	12	
Rgc Resources Inc	Com	74955L103	41	2,100	Shs	Def	12	
R.H. Donnelly Corp.	Com	74955W307	68	2,224	Shs	Def	2	
Rh Donnelley Corp	Com	74955W307	9,032	296,800	Shs	Def	3	2
R.H. Donnelly Corp.	Com	74955W307	491	16,300	Shs	Def	9	
R H Donnelley Corp (New)	Com	74955W307	3	102	Shs	Def	12	
R G S Energy Group Inc	Com	74956K104	6,110	155,680	Shs	Def	6	1
R G S Energy Group Inc	Com	74956K104	246	6,262	Shs	Def	12	
Rli Corp	Com	749607107	26	500	Shs	Def	12	
Rpm Inc Ohio Com Nasd Indl	Com	749685103	8,690	558,820	Shs	Def	3	5
Rpm Inc-Ohio	Com	749685103	623	40,056	Shs	Def	12	
Rsa Security Inc	Com	749719100	11	1,175	Shs	Def	12	
***Radiant Energy Corp	Com	749931101	2	20,000	Shs	Def	12	
Rf Micro Devices Inc	Com	749941100	7	364	Shs	Def	6	
Rf Micro Devices Inc	Com	749941100	1,543	86,177	Shs	Def	12	
Racing Champions Corp	Com	750069106	5	270	Shs	Def	3	
Radian Group Inc	Com	750236101	50,225	1,023,330	Shs	Def	3	9
Radian Group Inc	Com	750236101	10	200	Shs	Def	6	
Radian Group Inc.	Com	750236101	8,143	165,904	Shs	Def	8	

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

Radian Group	Com	750236101	7	150 Shs	Def	9	
Radian Group Inc.	Com	750236101	147,240	3,000,000 Shs	Def	10	3,0
Radian Group Inc	Com	750236101	473	9,645 Shs	Def	12	
Radiant Systems Inc	Com	75025N102	13	1,450 Shs	Def	12	
Radiologix Inc	Com	75040K109	2,224	185,300 Shs	Def	6	1
Radio Unica Communications	Com	75040Q106	4	2,500 Shs	Def	12	
Radioshack Corp	Com	750438103	890	29,630 Shs	Def	6	
Radioshack Corp	Com	750438103	1,357	45,167 Shs	Def	12	
Radisys Corp	Com	750459109	5	300 Shs	Def	12	
Radva Corp	Com	750610107	1	4,200 Shs	Def	12	
Radyne Comstream Inc	Com	750611402	113	22,900 Shs	Def	6	
Radyne Comstream Inc	Com	750611402	2	500 Shs	Def	12	
Rainbow Technologies Inc Com	Com	750862104	37	3,690 Shs	Def	3	
Raindance Communications Inc	Com	75086X106	3	1,000 Shs	Def	12	
Rambus Inc.	Com	750917106	40	5,100 Shs	Def	2	
Rambus Inc	Com	750917106	39	4,999 Shs	Def	12	
Ramtron International	Com	751907304	1	400 Shs	Def	2	
Range Res Corp	Com	75281A109	2,723	524,700 Shs	Def	6	5
Rational Software Corp Com	Com	75409P202	394	24,863 Shs	Def	5	
Rational Software Corp New	Com	75409P202	179	11,296 Shs	Def	12	
Raven Inds Inc	Com	754212108	1,175	49,800 Shs	Def	6	
Raven Industries Inc	Com	754212108	53	2,250 Shs	Def	12	
Raymond James Financial	Com	754730109	39	1,125 Shs	Def	2	
Raymond James Financial Inc	Com	754730109	43	1,250 Shs	Def	12	
Rayonier Inc.	Com	754907103	25	475 Shs	Def	2	
Rayonier Inc.	Com	754907103	5	100 Shs	Def	7	
Rayonier Inc	Com	754907103	66	1,241 Shs	Def	12	
Rayovac Corp	Com	755081106	19	1,200 Shs	Def	12	
Raytheon Company	Com	755111507	399	9,715 Shs	Def	2	
Raytheon Co New Com	Com	755111507	54,530	1,326,191 Shs	Def	6	1,2
Raytheon Co	Com	755111507	1,494	36,401 Shs	Def	12	
Razorfish Inc	Com	755236106	1	9,300 Shs	Def	12	
Read Rite Corp	Com	755246105	6	1,800 Shs	Def	12	
Readers Digest Association Inc	Com	755267101	13	600 Shs	Def	12	
Realnetworks Inc	Com	75605L104	77	10,980 Shs	Def	12	
Realty Income Corp	Com	756109104	202	6,070 Shs	Def	12	
Realty Income Corp Com	Com	756109104	7,556	227,600 Shs	Def	3	2
Realty Income Corp 8.25%	Pfd	756109203	5	175 Shs	Def	12	
Realty Parking Properties Lp	Com	756124103	9	876 Shs	Def	12	
Realty Parking Properties Lp	Com	756124202	9	800 Shs	Def	12	
Reckson Associates Realty Corp	Com	75621K106	354	14,353 Shs	Def	12	
Reckson Assoc.Rlty Cp Cl B	Com	75621K304	3	122 Shs	Def	6	
Reckson Assocs Rlty Corp	Com	75621K304	202	7,843 Shs	Def	12	
Red Hat Inc	Com	756577102	81	14,130 Shs	Def	12	
Red Hat Inc	Com	756577102	29	5,000 Shs	Def		
Redback Networks Inc	Com	757209101	5	1,495 Shs	Def	12	
Redwood Trust Inc	Com	758075402	358	13,131 Shs	Def	12	
Reebok International Ltd	Com	758110100	11	400 Shs	Def	2	
Reebok Intl Ltd	Com	758110100	502	18,570 Shs	Def	6	
Reebok International Ltd	Com	758110100	13	465 Shs	Def	12	
Refac	Com	758653109	140	43,100 Shs	Def	6	
Regal-Beloit Corp	Com	758750103	73	2,870 Shs	Def	12	
Regency Centers Corp	Com	758849103	142	4,900 Shs	Def	12	
Regeneron Pharmaceuticals Inc	Com	75886F107	92	3,670 Shs	Def	12	
Regeneration Technologies Inc	Com	75886N100	80	11,100 Shs	Def	12	
Regis Corp-Minn	Com	758932107	3	105 Shs	Def	12	
Regis Corp Minn Com Nasd Incl	Com	758932107	4,222	150,370 Shs	Def	3	1
Regions Financial Corp.	Com	758940100	272	7,920 Shs	Def	2	
Regions Financial Corp	Com	758940100	335	9,749 Shs	Def	5	
Regions Finl Corp	Com	758940100	20	590 Shs	Def	6	
Regions Financial Corp	Com	758940100	1,245	36,230 Shs	Def	12	
Regions Financial Corp.	Com	758940100	219	4,000 Shs	Def	15	

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

Regions Finl Corp	Com	Com	758940100	1,570	45,700	Shs	Def	3	
Rehabilitcare Inc		Com	758944102	195	37,200	Shs	Def	6	
Register.Com Inc		Com	75914G101	103	11,495	Shs	Def	12	
Register.Com		Com	75914G101	3,028	337,240	Shs	Def	3	3
Regions Financing Trust I		Pfd	75914H208	61	2,400	Shs	Def	12	
Reinsurance Group Amer I		Com	759351109	247	7,900	Shs	Def	6	
Reliance Steel & Aluminu		Com	759509102	1,432	51,900	Shs	Def	6	
Reliant Res Inc Com		Com	75952B105	18,883	1,120,512	Shs	Def	6	9
Reliant Resources Inc		Com	75952B105	25	1,500	Shs	Def	12	
Reliastar Financing Ii-8.10%		Pfd	75952F205	25	1,000	Shs	Def	12	
Reliant Energy Inc		Com	75952J108	345	13,364	Shs	Def	2	
Reliant Energy Inc		Com	75952J108	4	140	Shs	Def	6	
Reliant Energy Inc		Com	75952J108	912	35,354	Shs	Def	12	
Reliant Energy Inc		Com	75952J108	8	300	Shs	Def	3	
Remedytemp Inc		Com	759549108	1,838	116,300	Shs	Def	6	1
Reliability Inc		Com	759903107	55	20,000	Shs	Def	12	
Repligen Corp		Com	759916109	5	1,200	Shs	Def	12	
Renal Care Group Inc		Com	759930100	244	7,435	Shs	Def	12	
Rent A Ctr Inc New Co		Com	76009N100	37,696	739,190	Shs	Def	6	7
Rentech Inc		Com	760112102	86	154,120	Shs	Def	12	
Repsol S.A. Adr		ADR	76026T205	601	47,320	Shs	Def	2	
Republic Bancorp Ky		Com	760281204	113	10,700	Shs	Def	6	
Republic Bancorp Inc-Ky Cl A		Com	760281204	11	1,000	Shs	Def	12	
Republic Bancorp Inc		Com	760282103	1,460	104,300	Shs	Def	6	1
Republic Bancorp Inc-Mich		Com	760282103	21	1,500	Shs	Def	12	
Republic Bancorp Inc		Com	760282103	331	23,665	Shs	Def	3	
Republic First Bancorp I		Com	760416107	506	77,800	Shs	Def	6	
Republic Svcs Inc		Com	760759100	7	360	Shs	Def	6	
Republic Services, Inc.		Com	760759100	20,494	1,097,100	Shs	Def	8	
Republic Services, Inc.		Com	760759100	139,633	7,475,000	Shs	Def	10	7,4
Republic Services Inc		Com	760759100	1,014	54,275	Shs	Def	12	
Republic Services, Inc.		Com	760759100	56,040	3,000,000	Shs	Def	14	3,0
Republic Services Inc Cl A		Com	760759100	1,605	85,900	Shs	Def	3	
Research Frontiers Inc		Com	760911107	16	900	Shs	Def	12	
Research In Motion Limited		Com	760975102	13,202	475,400	Shs	Def	8	
Research In Motion Limited		Com	760975102	55,540	2,000,000	Shs	Def	10	2,0
***Research In Motion Ltd		Com	760975102	622	22,405	Shs	Def	12	
Research In Motion Limited		Com	760975102	49,986	1,800,000	Shs	Def	14	1,8
Resmed Inc		Com	761152107	78	1,940	Shs	Def	12	
Resortquest Intl Inc		Com	761183102	2,007	274,900	Shs	Def	6	2
Resortquest International Inc		Com	761183102	10	1,350	Shs	Def	12	
Resource America Inc		Com	761195205	527	47,800	Shs	Def	6	
Resource Bankshares Corp		Com	76121R104	19	1,000	Shs	Def	12	
Respironics Inc		Com	761230101	8	250	Shs	Def	12	
Respironics Inc		Com	761230101	7,301	225,325	Shs	Def	3	2
Reunion Industries Inc		Com	761312107	13	22,700	Shs	Def	12	
Reuters Holdings Plc Spon		ADR	76132M102	56	1,178	Shs	Def	2	
Reuters Group Plc Adr		Com	76132M102	1,983	41,218	Shs	Def	6	
Revlon Inc-Cl A		Com	761525500	5	800	Shs	Def	12	
Rex Hide Inc		Com	761576107	84	6,200	Shs	Def	12	
Rex Stores Corp.		Com	761624105	82	4,500	Shs	Def	2	
Rex Stores Corp		Com	761624105	3,470	190,648	Shs	Def	6	1
Reynolds & Reynolds		Com	761695105	26	875	Shs	Def	2	
Reynolds & Reynolds Co Cl A		Com	761695105	657	21,900	Shs	Def	5	
Reynolds & Reynolds Co		Com	761695105	5	150	Shs	Def	6	
Reynolds & Reynolds Co-Cl A		Com	761695105	146	4,872	Shs	Def	12	
Reynolds & Reynolds Co Cl A		Com	761695105	7,126	237,530	Shs	Def	3	2
Reynolds R J Tob Hldgs Inc		Com	76182K105	10	160	Shs	Def	2	
Reynolds R J Tob Holdings Inc		Com	76182K105	177	2,733	Shs	Def	12	
Rj Reynolds Tobacco Hldgs		Com	76182K105	12,574	194,200	Shs	Def	3	1
Rheometrics Scientific Inc		Com	762073104	8	5,000	Shs	Def	12	
Ribozyme Pharmaceuticals Inc		Com	762567105	1	200	Shs	Def	12	

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

Richardson Electrs Ltd	Com	763165107	1,031	84,900	Shs	Def	6	
Rigel Pharmaceuticals, Inc.	Com	766559108	43	12,000	Shs	Def	2	
Riggs National Corp	Com	766570105	41	2,700	Shs	Def	12	
Right Management Consultants	Com	766573109	1,520	60,040	Shs	Def	3	
Rimage Corp	Com	766721104	85	10,100	Shs	Def	6	
Rio Tinto Plc - Sponsored	ADR	767204100	627	7,840	Shs	Def	2	
Rio Tinto Ltd Adr Spo	Com	767204100	3,943	48,629	Shs	Def	6	
Rite Aid Corp.	Com	767754104	40	11,500	Shs	Def	2	
Rite Aid Corp	Com	767754104	195	56,406	Shs	Def	12	
Riverstone Networks Inc	Com	769320102	180	30,000	Shs	Def	5	
Riverstone Networks Inc	Com	769320102	3,592	598,650	Shs	Def	6	5
Riverstone Networks, Inc.	Com	769320102	7,574	1,262,400	Shs	Def	8	
Riverstone Networks, Inc.	Com	769320102	35,524	5,920,700	Shs	Def	10	5,9
Riverstone Networks Inc	Com	769320102	336	55,938	Shs	Def	12	
Riverstone Networks, Inc.	Com	769320102	25,800	4,300,000	Shs	Def	14	4,3
Riviana Foods Inc.	Com	769536103	1,122	52,450	Shs	Def	7	
Roadhouse Grill Inc	Com	769725102	3	9,500	Shs	Def	12	
Roadway Corp	Com	769742107	8,177	221,000	Shs	Def	6	2
Roadway Corporation	Com	769742107	22	600	Shs	Def	12	
Roadway Express In	Com	769742107	10,956	296,100	Shs	Def	3	2
Roanoke Elec Stl Corp	Com	769841107	266	19,850	Shs	Def	6	
Roanoke Electric Steel Corp	Com	769841107	14	1,012	Shs	Def	12	
Robbins & Myers Inc	Com	770196103	1,682	61,500	Shs	Def	6	
Robert Half International Inc	Com	770323103	148	5,000	Shs	Def	12	
Robotic Vision Sys Inc	Com	771047101	186	154,000	Shs	Def		
Robotic Vision Systems Inc	Com	771074101	66	54,760	Shs	Def	12	
Roche Holding Ag	ADR	771195104	163	2,100	Shs	Def	2	
Roche Holding Ltd	Com	771195104	543	6,980	Shs	Def	6	
Rochester Gas & Electric	PFD	771367208	1	20	Shs	Def	2	
Rock-Tenn Co	Com	772739207	9,352	436,000	Shs	Def	6	4
Rock-Tenn Company	Com	772739207	1,581	73,700	Shs	Def	3	
Rockford Corp	Com	77316P101	455	49,400	Shs	Def	6	
Rockwell International	Com	773903109	25	1,224	Shs	Def	2	
Rockwell Intl Corp New	Com	773903109	361	18,000	Shs	Def	5	
Rockwell Automation Inc	Com	773903109	8	380	Shs	Def	6	
Rockwell Automation Inc	Com	773903109	205	10,205	Shs	Def	12	
Rockwell Collins, Inc.	Com	774341101	31	1,224	Shs	Def	2	
Rockwell Collins	Com	774341101	454	18,000	Shs	Def	5	
Rockwell Collins Inc.	Com	774341101	811	32,100	Shs	Def	9	
Rockwell Collins Inc	Com	774341101	222	8,808	Shs	Def	12	
Rofin Sinar Technologies	Com	775043102	688	78,600	Shs	Def	6	
Rofin Sinar Technologies Inc	Com	775043102	70	8,000	Shs	Def		
Rogers Corp	Com	775133101	33	1,000	Shs	Def	12	
***Rogers Wireless	Com	775315104	2	150	Shs	Def	12	
Rohm & Haas	Com	775371107	267	6,325	Shs	Def	2	
Rohm & Haas Co	Com	775371107	4	100	Shs	Def	6	
Rohm & Haas Co	Com	775371107	152	3,591	Shs	Def	12	
Roper Industries Inc New	Com	776696106	32	650	Shs	Def	12	
Roslyn Bancorp	Com	778162107	25	1,207	Shs	Def	4	
Roslyn Bancorp Inc	Com	778162107	4	190	Shs	Def	6	
Roslyn Bancorp Inc.	Com	778162107	932	45,000	Shs	Def	7	
Roslyn Bancorp Inc Com	Com	778162107	16,244	784,720	Shs	Def	3	7
Ross Stores Inc	Com	778296103	593	15,675	Shs	Def	12	
Ross Stores Inc Com Nasd Indl	Com	778296103	19,374	512,140	Shs	Def	3	4
Rouse Capital-9.25% Cum Qtrly	Pfd	779272202	1,713	68,254	Shs	Def	12	
Rouse Co	Com	779273101	109	3,527	Shs	Def	9	
Rouse Co	Com	779273101	897	28,968	Shs	Def	12	
Rouse Co.	REIT	779273101	39	800	Shs	Def	15	
Rouse Co-Conv Pfd Ser B	Pfd	779273309	72	1,600	Shs	Def	12	
Rowan Companies Inc	Com	779382100	6	282	Shs	Def	6	
Rowan Companies Inc	Com	779382100	88	3,815	Shs	Def	12	
The Rowe Companies	Com	779528108	16	5,200	Shs	Def	12	

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

***Royal Group Technologies	Com	779915107	102	5,350	Shs	Def	12	
Roxio Inc	Com	780008108	25	1,115	Shs	Def	12	
Roxio Inc	Com	780008108	7,305	321,940	Shs	Def	3	3
Royal Appliance Mfg Co	Com	780076105	1,156	216,100	Shs	Def	6	2
Royal Bancshares Of	Com	780081105	15	735	Shs	Def	12	
Banque Royale Du Canada	Com	780087102	1,654	49,588	Shs	Def	12	
The Royal Bank Of Scotland	PFD	780097507	13	500	Shs	Def	2	
***Royal Bank Of Scotland	Pfd	780097507	288	11,375	Shs	Def	12	
Royal Dutch Pete Co Ny Reg Gld	Com	780257804	909	16,730	Shs	Def	1	
Royal Dutch Petroleum Co	ADR	780257804	4,406	81,115	Shs	Def	2	
Royal Dutch Petro-Ny Shares	Com	780257804	2,251	41,440	Shs	Def	4	
Royal Dutch Petroleum Co	Com	780257804	861	15,850	Shs	Def	5	
Royal Dutch Petroleum Co Adr	ADR	780257804	1,378	25,369	Shs	Def	7	
Royal Dutch Petroleum Co Adr	ADR	780257804	1,482	26,896	Shs	Def	9	
Royal Dutch Pete Co	Com	780257804	352	6,478	Shs	Def	11	
***Royal Dutch Petroleum Co	Com	780257804	6,762	124,476	Shs	Def	12	
Royal Dutch Petroleum Co.	NY REG GL	780257804	493	5,700	Shs	Def	15	
Royal Dutch Pete Co Ny Reg Gld	Com	780257804	8,923	164,269	Shs	Def	3	1
Royal Kpn Nederland Nv	ADR	780641205	10	2,063	Shs	Def	2	
Royale Energy Inc	Com	78074G200	244	20,500	Shs	Def	6	
Royce Value Trust Inc	Cl End Fd	780910105	3,756	209,243	Shs	Def	12	
Royce Value Trust Inc	Pfd	780910204	61	2,300	Shs	Def	12	
Royce Value Trust Tr Inc Pfd	Pfd	780910303	10	400	Shs	Def	12	
Royce Micro-Cap Trust Inc	Cl End Fd	780915104	82	6,834	Shs	Def	12	
Royal Precision Inc	Com	780921102	1	2,000	Shs	Def	2	
Ruby Tuesday Inc.	Com	781182100	86	3,680	Shs	Def	2	
Ruby Tuesday Inc	Com	781182100	1,221	52,513	Shs	Def	12	
Ruby Tuesday Inc	Com	781182100	644	27,700	Shs	Def	3	
Ruddick Corp	Com	781258108	27	1,600	Shs	Def	12	
Ruddick Corp Com	Com	781258108	7	400	Shs	Def	3	
Rush Enterprises Inc	Com	781846100	316	43,900	Shs	Def	6	
Russ Berrie & Co	Com	782233100	1,407	43,700	Shs	Def	6	
Russ Berrie & Co Inc	Com	782233100	6	200	Shs	Def	12	
Russell Corp	Com	782352108	4,029	270,400	Shs	Def	6	2
Ryans Family Steak House	Com	783519101	14,172	590,500	Shs	Def	6	5
Ryans Family Steak House Inc	Com	783519101	4,317	179,860	Shs	Def	3	1
Ryder System Inc	Com	783549108	87	2,945	Shs	Def	12	
Ryland Group Inc	Com	783764103	12,547	139,100	Shs	Def	6	1
Ryland Group Inc	Com	783764103	59	654	Shs	Def	12	
Ryland Group Inc Com	Com	783764103	12,177	135,000	Shs	Def	3	1
S&K Famous Brands Inc	Com	783774102	594	54,500	Shs	Def	6	
S & T Bancorp Inc	Com	783859101	78	3,084	Shs	Def	12	
Sbc Communications, Inc.	Com	78387G103	1,603	42,812	Shs	Def	1	
Sbc Communications Inc.	Com	78387G103	15,363	410,327	Shs	Def	2	4
Sbc Communications	Com	78387G103	92	2,462	Shs	Def	4	
Sbc Communications Inc	Com	78387G103	4,069	108,686	Shs	Def	5	
Sbc Communications, I	Com	78387G103	8,988	240,444	Shs	Def	6	2
Sbc Communications Inc.	Com	78387G103	392	10,473	Shs	Def	7	
Sbc Communications Inc.	Com	78387G103	372	10,148	Shs	Def	9	
Sbc Communications Inc.	Com	78387G103	3,182	85,000	Shs	Def	10	
Sbc Communications Inc	Com	78387G103	1,648	44,008	Shs	Def	11	
Sbc Communications Inc	Com	78387G103	12,050	321,853	Shs	Def	12	
Sbc Communications	Com	78387G103	5,004	83,874	Shs	Def	15	
Sbc Communications	Com	78387G103	1,104	29,300	Shs	Def		
Sbc Communications Inc	Com	78387G103	49,432	1,320,290	Shs	Def	3	1,2
Sbc Communications Inc	Pfd	78387G301	334	13,350	Shs	Def	12	
Sbs Technologies Inc	Com	78387P103	1	100	Shs	Def	12	
Sba Communications Corp	Com	78388J106	16	5,000	Shs	Def	12	
Scp Pool Corp	Com	784028102	60	1,900	Shs	Def	12	
Scmp Group Ltd Sponso	Com	78402H102	4,060	1,467,928	Shs	Def	6	1,2
Sei Investments Co	Com	784117103	6	140	Shs	Def	12	
Si Diamond Technology Inc	Com	784249104	14	20,000	Shs	Def	12	

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

Sk Telecom Co., Ltd.	ADR	78440P108	1	58 Shs	Def	2
Sk Telecom Ltd Adr Sp	Com	78440P108	1,796	74,180 Shs	Def	6
Sk Telecom Adr	ADR	78440P108	5,854	237,966 Shs	Def	3
Sl Green Realty Corp	Com	78440X101	3	100 Shs	Def	12
Sli Inc	Com	78442T108	191	74,900 Shs	Def	6
Sntl Corporation	Com	78461S106	7	55,000 Shs	Def	12
Sps Technologies Inc	Com	784626103	9,474	223,600 Shs	Def	6
Sps Technologies Inc	Com	784626103	25	600 Shs	Def	12
Standard & Poors Dep	Com	78462F103	66	572 Shs	Def	2
S&P 500 Spiders	Com	78462F103	3,330	29,077 Shs	Def	4
Standard & Poor'S Depository R	Com	78462F103	286	2,500 Shs	Def	5
Standard & Poors Dep Receipts	Com	78462F103	515	4,500 Shs	Def	7
Standard & Poors Depository	Com	78462F103	3,063	26,750 Shs	Def	12
Spdr Tr	UNIT SER	78462F103	740	4,040 Shs	Def	15
Spss Inc	Com	78462K102	132	7,525 Shs	Def	12
Spss Inc	Com	78462K102	2	130 Shs	Def	3
Spx Cp	Com	784635104	14	102 Shs	Def	6
Spx Corp	Com	784635104	253	1,761 Shs	Def	9
Spx Corp	Com	784635104	105	740 Shs	Def	12
Sl Corp	Com	78463B101	51	3,300 Shs	Def	12
Ssbh Capital I-7.20% Cum Trust	Pfd	784646200	190	7,700 Shs	Def	12
Sm&A	Com	78465D105	21	6,900 Shs	Def	12
Svt Inc	Com	784878100	2	500 Shs	Def	12
Saba Software Inc	Com	784932105	4	1,000 Shs	Def	12
Sabre Hldgs Corp	Com	785905100	1,737	37,178 Shs	Def	6
Sabre Holdings Corp Cl A	Com	785905100	103	2,209 Shs	Def	12
Safeco Corp	Com	786429100	17	530 Shs	Def	6
Safeco Corp	Com	786429100	621	19,385 Shs	Def	12
Safeguard Scientifics Inc.	Com	786449108	12	4,000 Shs	Def	2
Safeguard Scientifics Inc	Com	786449108	66	21,840 Shs	Def	12
Safenet Inc	Com	78645R107	26	1,600 Shs	Def	12
Safety-Kleen Corp New	Com	78648R203	1	1,375 Shs	Def	12
Safeway Inc.	Com	786514208	11,173	248,184 Shs	Def	2
Safeway Inc New	Com	786514208	4,306	95,645 Shs	Def	5
Safeway Inc Com New	Com	786514208	2	40 Shs	Def	6
Safeway Inc.	Com	786514208	2,906	64,559 Shs	Def	7
Safeway Inc	Com	786514208	403	8,942 Shs	Def	11
Safeway Inc	Com	786514208	5,647	125,441 Shs	Def	12
Safeway Inc.	Com	786514208	219	3,050 Shs	Def	15
Safeway Inc	Com	786514208	6,748	149,900 Shs	Def	3
Saga Communications Inc-Cl A	Com	786598102	13	525 Shs	Def	12
St Francis Cap Corp	Com	789374105	3,407	143,700 Shs	Def	6
St Joe Co	Com	790148100	1,053	35,100 Shs	Def	12
St Jude Medical Inc.	Com	790849103	813	10,540 Shs	Def	2
St Jude Medical Inc	Com	790849103	8	105 Shs	Def	6
St Jude Medical Inc	Com	790849103	320	4,150 Shs	Def	12
St. Jude Medical Inc.	Com	790849103	369	3,000 Shs	Def	15
St Jude Med Inc Com Nasd Indl	Com	790849103	28,167	365,100 Shs	Def	3
St. Mary Land & Exploration	Com	792228108	291	13,400 Shs	Def	2
St Mary Land & Exploration Co	Com	792228108	11	500 Shs	Def	12
St. Paul Companies Inc.	Com	792860108	151	3,300 Shs	Def	2
St Paul Cos Inc	Com	792860108	458	9,980 Shs	Def	6
St Paul Companies Inc	Com	792860108	225	4,918 Shs	Def	12
Saks Inc	Com	79377W108	112	8,492 Shs	Def	12
Salant Corp New	Com	794004200	1	382 Shs	Def	12
Sales Online Direct Inc	Com	794661108	1	5,000 Shs	Def	12
Salomon Brothers High Income	Cl End Fd	794907105	192	16,549 Shs	Def	12
Salix Pharm. Inc.	Com	795435106	18	1,000 Shs	Def	
Salomon Brothers Fund Inc	Cl End Fd	795477108	209	16,775 Shs	Def	12
Salomon Brothers High Income	Cl End Fd	79547Q106	11	1,000 Shs	Def	12
Salomon Brothers 2008 World-	Cl End Fd	79548R103	179	17,450 Shs	Def	12
Salomon Brothers Worldwide	Cl End Fd	79548T109	182	13,000 Shs	Def	12

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

Salton Inc.	Com	795757103	10	500 Shs	Def	2	
Salton Inc	Com	795757103	3,168	159,600 Shs	Def	6	1
Salton Inc	Com	795757103	18	900 Shs	Def	12	
San Diego Gas & Elec 4.40% Pfd	Pfd	797440203	5	400 Shs	Def	12	
San Juan Basin Royalty Tr-Ubi	Com	798241105	164	13,800 Shs	Def	12	
San Paolo-Imi S P A	ADR	799175104	527	22,378 Shs	Def	2	
Sanchez Computer Associates	Com	799702105	200	29,620 Shs	Def	12	
Sanderson Farms Inc	Com	800013104	180	6,670 Shs	Def	3	
Sandisk Corp.	Com	80004C101	4	165 Shs	Def	2	
Sandisk Corp	Com	80004C101	89	4,095 Shs	Def	12	
Sandy Spring Bancorp Inc	Com	800363103	1,413	43,535 Shs	Def	12	
Sandy Spring Cap Tr I	Pfd	800365207	524	19,605 Shs	Def	12	
Sanfilippo John B & Son	Com	800422107	511	85,100 Shs	Def	6	
Sangamo Biosciences Inc	Com	800677106	82	8,900 Shs	Def	12	
Sanmina-Sci Corp.	Com	800907107	349	29,700 Shs	Def	1	
Sanmina-Sci Corporation.	Com	800907107	62	5,304 Shs	Def	2	
Sanmina Corp	Com	800907107	529	45,016 Shs	Def	5	
Sanmina-Sci Corp	Com	800907107	245	20,824 Shs	Def	12	
Sangstat Med Corp Com	Com	801003104	2,989	111,270 Shs	Def	3	1
Sap Ag Sponsored Adr	ADR	803054204	74	2,000 Shs	Def	2	
Sapient Corp	Com	803062108	4	850 Shs	Def	12	
Sappi Ltd Adr Spon Ne	Com	803069202	31,210	2,321,108 Shs	Def	6	2,2
Sara Lee Corp.	Com	803111103	273	13,128 Shs	Def	2	
Sara Lee Corp Com	Com	803111103	686	33,044 Shs	Def	5	
Sara Lee Corp	Com	803111103	18,834	906,148 Shs	Def	6	8
Sara Lee Corp.	Com	803111103	1,972	95,112 Shs	Def	9	
Sara Lee Corp	Com	803111103	265	12,750 Shs	Def	11	
Sara Lee Corp	Com	803111103	3,899	187,804 Shs	Def	12	
Sara Lee Corp Com	Com	803111103	1,893	91,200 Shs	Def	3	
Satcon Technology Corp	Com	803893106	4	1,150 Shs	Def	12	
Satyam Computer Services - Adr	ADR	804098101	391	31,300 Shs	Def	3	
Saucony Inc	Com	804120103	334	52,200 Shs	Def	6	
Saucony Inc-Cl A	Com	804120103	2	300 Shs	Def	12	
Saul Centers Inc	Com	804395101	468	21,075 Shs	Def	12	
Scana Corp New	Com	80589M102	7	220 Shs	Def	6	
Scana Corporation New	Com	80589M102	2,617	85,534 Shs	Def	12	
Scana Corp Com	Com	80589M102	190	6,200 Shs	Def	3	
Scansource Inc	Com	806037107	9	150 Shs	Def	12	
Scansource Inc Com	Com	806037107	114	1,900 Shs	Def	3	
Scansoft Inc	Com	80603P107	18	3,057 Shs	Def	12	
Schein Henry Inc	Com	806407102	4	90 Shs	Def	6	
Henry Schein Inc	Com	806407102	22	500 Shs	Def	12	
Henry Schein Inc	Com	806407102	18,926	429,650 Shs	Def	3	4
Schering-Plough Corp.	Com	806605101	11,654	372,343 Shs	Def	1	1
Schering-Plough Corp.	Com	806605101	16,101	514,402 Shs	Def	2	5
Schering-Plough	Com	806605101	5,445	173,970 Shs	Def	4	1
Schering Plough Corp Com	Com	806605101	1,447	46,221 Shs	Def	5	
Schering Plough Corp	Com	806605101	1,430	45,700 Shs	Def	6	
Schering-Plough Corp.	Com	806605101	926	29,575 Shs	Def	7	
Schering-Plough Corp.	Com	806605101	294	9,603 Shs	Def	9	
Schering-Plough Corp	Com	806605101	599	19,133 Shs	Def	11	
Schering Plough Corp	Com	806605101	15,425	492,800 Shs	Def	12	
Schering-Plough Corp.	Com	806605101	10,351	209,100 Shs	Def	15	2
Schering Plough Corp Com	Com	806605101	5,783	184,754 Shs	Def	3	1
Schlumberger Ltd.	Com	806857108	741	12,600 Shs	Def	1	
Schlumberger Limited	Com	806857108	10,539	179,176 Shs	Def	2	1
Schlumberger Ltd Com	Com	806857108	3,926	66,746 Shs	Def	5	
Schlumberger Ltd	Com	806857108	3,856	65,556 Shs	Def	6	
Schlumberger Limited	Com	806857108	188	3,200 Shs	Def	7	
Schlumberger Limited	Com	806857108	1,768	30,390 Shs	Def	9	
Schlumberger Ltd	Com	806857108	778	13,232 Shs	Def	11	
***Schlumberger Ltd	Com	806857108	6,441	109,497 Shs	Def	12	

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

Schlumberger Ltd.	Com	806857108	4,874	52,000	Shs	Def	15
Schlumberger	Com	806857108	259	4,400	Shs	Def	
Schlumberger Ltd Com	Com	806857108	1,081	18,386	Shs	Def	3
School Specialty Inc	Com	807863105	2	92	Shs	Def	12
Schuff International Inc	Com	808156103	249	90,600	Shs	Def	6
A Schulman Inc	Com	808194104	174	9,521	Shs	Def	12
Schulman A Inc Com Nasd Indl	Com	808194104	37	2,000	Shs	Def	3
Schwab Charles Corp.	Com	808513105	3,732	285,126	Shs	Def	2
Schwab Charles Corp.	Com	808513105	54	4,100	Shs	Def	7
Schwab Charles Corp.	Com	808513105	957	73,592	Shs	Def	9
Charles Schwab Corp New	Com	808513105	1,160	88,587	Shs	Def	12
Schwab (Charles) Corp.	Com	808513105	69	3,300	Shs	Def	15
Schweitzer-Mauduit Intl	Com	808541106	1	40	Shs	Def	2
Schweitzer-Mauduit Intl	Com	808541106	6,777	272,700	Shs	Def	6
Sciclone Pharmaceuticals Inc	Com	80862K104	49	11,300	Shs	Def	12
Scient Inc	Com	808649107	1	5,560	Shs	Def	12
Scientific-Atlanta Inc.	Com	808655104	238	10,300	Shs	Def	2
Scientific-Atlanta Inc.	Com	808655104	21	900	Shs	Def	4
Scientific Atlanta Inc	Com	808655104	302	13,085	Shs	Def	6
Scientific Atlanta Inc	Com	808655104	1,150	49,804	Shs	Def	12
Scientific Games Corp	Com	80874P109	295	35,200	Shs	Def	12
Scios Inc	Com	808905103	80	2,778	Shs	Def	12
Sciquest Inc	Com	80908Q107	7	3,850	Shs	Def	12
***Scitex Corp Ltd	Com	809090103	19	5,865	Shs	Def	12
The Scotts Co Class A	Com	810186106	252	5,500	Shs	Def	2
Scott'S	Com	810186106	92	2,000	Shs	Def	4
Scotts Co-Cl A	Com	810186106	78	1,700	Shs	Def	12
Screamingmedia Inc	Com	810883108	26	12,000	Shs	Def	12
Scripps Co E W Cl A	Com	811054204	230	2,800	Shs	Def	2
E W Scripps Co New-Cl A	Com	811054204	74	900	Shs	Def	12
Scudder High Income Tr	Cl End Fd	811153105	158	21,700	Shs	Def	12
Scudder Global High Income	Cl End Fd	81115E101	3	500	Shs	Def	12
Scudder Inter Govt Tr	Cl End Fd	811163104	104	15,228	Shs	Def	12
Scudder New Asia Fund Inc	Cl End Fd	811183102	24	2,500	Shs	Def	12
Scudder Multi-Market Income Tr	Cl End Fd	81118Q101	135	15,901	Shs	Def	12
Scudder Strategic Mun Income	Cl End Fd	811234103	63	5,650	Shs	Def	12
***Sea Containers Ltd	Com	811371103	26	1,496	Shs	Def	12
***Sea Containers Ltd-Cl A	Com	811371707	79	4,435	Shs	Def	12
Seachange Intl. Inc.	Com	811699107	30	2,000	Shs	Def	
Seabulk Intl Inc	Com	81169P101	11	2,001	Shs	Def	12
Seacoast Banking Corp. Fla	Com	811707108	653	13,800	Shs	Def	7
Seacoast Banking Corp Fla Cl A	Com	811707108	1,487	31,443	Shs	Def	12
Seacoast Financial Services	Com	81170Q106	59	3,000	Shs	Def	12
Jos E. Seagram & Sons Inc 8%	Pfd	811845205	73	3,047	Shs	Def	12
Seacor Smit Inc Com	Com	811904101	2,854	58,250	Shs	Def	3
Seacor Smit Inc	Com	811904101	3,406	69,500	Shs	Def	6
Sealed Air Corp.	Com	81211K100	80	1,700	Shs	Def	2
Sealed Air Corp Com	Com	81211K100	235	5,000	Shs	Def	5
Sealed Air Cp New	Com	81211K100	3	65	Shs	Def	6
Sealed Air Corp New	Com	81211K100	238	5,052	Shs	Def	12
Sealed Air Corp New-\$2 Conv	Pfd	81211K209	8	166	Shs	Def	12
Sears Roebuck & Co	Com	812387108	192	3,741	Shs	Def	2
Sears Roebuck & Co Com	Com	812387108	4,573	89,200	Shs	Def	3
Sears Roebuck & Co Com	Com	812387108	666	13,000	Shs	Def	5
Sears Roebuck & Co	Com	812387108	1,097	21,400	Shs	Def	6
Sears Roebuck & Co.	Com	812387108	108	2,151	Shs	Def	9
Sears Roebuck & Co	Com	812387108	1,248	24,350	Shs	Def	12
Sears Roebuck Acceptance Corp	Pfd	812404200	31	1,300	Shs	Def	12
Sears Roebuck Acceptance Corp	Pfd	812404309	10	400	Shs	Def	12
Secom Co Ltd ADR	ADR	813113206	18	200	Shs	Def	2
Sector Spdr Trust	Com	81369Y100	74	3,129	Shs	Def	12
Sector Spdr Trust	Com	81369Y209	7	230	Shs	Def	12



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

Sector Spdr Trust	Com	81369Y308	18	694 Shs	Def	12
Sector Spdr Trust	Com	81369Y407	1	39 Shs	Def	12
Sector Spdr Trust	Com	81369Y506	12	418 Shs	Def	12
Sector Spdr Trust	Com	81369Y605	76	2,786 Shs	Def	12
Sector Spdr Trust	Com	81369Y704	2	75 Shs	Def	12
Sector Spdr Trust	Com	81369Y803	933	43,069 Shs	Def	12
Sector Spdr Trust	Com	81369Y886	4	132 Shs	Def	12
Secure Computing Corp	Com	813705100	41	2,082 Shs	Def	12
Security Capital Group Inc	Com	81413P204	84	3,300 Shs	Def	12
Sedona Corp Pa	Com	815677109	1	1,000 Shs	Def	12
Seebeyond Tech. Corp.	Com	815704101	38	5,000 Shs	Def	
Seibels Bruce Group Inc New	Com	816006209	1	507 Shs	Def	12
Seitel Inc	Com	816074306	3,886	424,700 Shs	Def	6
Seitel Inc. New	Com	816074306	75	8,200 Shs	Def	7
Seitel Inc New	Com	816074306	124	13,500 Shs	Def	12
Selas Corp Amer	Com	816119101	116	46,300 Shs	Def	6
Select Med Corp	Com	816196109	8	500 Shs	Def	12
Selective Insurance Group Inc	Com	816300107	8	300 Shs	Def	12
Seligman Quality Municipal	Cl End Fd	816343107	2	135 Shs	Def	12
Semiconductor Holdrs Tr	Com	816636203	9	200 Shs	Def	12
Semotus Solutions Inc	Com	81684P107	2	2,700 Shs	Def	12
Semtech Corp	Com	816850101	9	248 Shs	Def	6
Semtech Corp	Com	816850101	2	44 Shs	Def	12
Sempra Energy	Com	816851109	22,705	902,800 Shs	Def	3
Sempra Energy Com	Com	816851109	4,897	190,659 Shs	Def	6
Sempra Energy	Com	816851109	360	14,329 Shs	Def	12
Sempra Energy Capital Trust I	Pfd	81685Q203	79	3,000 Shs	Def	12
Semitool Inc	Com	816909105	1,423	109,400 Shs	Def	6
Senior High Income Portfolio	Cl End Fd	81721E107	127	21,405 Shs	Def	12
Senior Hsg Pptys Tr	Com	81721M109	2,933	203,660 Shs	Def	6
Senior Hsg Pptys Tr	Com	81721M109	955	66,305 Shs	Def	12
Sensar Corp	Com	817253107	1	1,366 Shs	Def	12
Sensient Technologies Corp	Com	81725T100	32	1,400 Shs	Def	2
Sensient Technologies Corp	Com	81725T100	419	18,200 Shs	Def	5
Sensient Technologies Corp	Com	81725T100	894	38,855 Shs	Def	12
Sensytech Inc	Com	81726S101	32	3,789 Shs	Def	12
Sepracor Inc	Com	817315104	180	9,274 Shs	Def	12
Serologicals Corp	Com	817523103	5,693	363,300 Shs	Def	3
Service Corp. International	Com	817565104	40	7,500 Shs	Def	2
Service Corp Intl Com	Com	817565104	1,423	269,850 Shs	Def	6
Service Corp International	Com	817565104	544	102,664 Shs	Def	12
Servicemaster Co	Com	81760N109	332	24,128 Shs	Def	2
Servicemaster Co Com	Com	81760N109	2,732	198,700 Shs	Def	3
Servicemaster Co (The)	Com	81760N109	3,165	230,169 Shs	Def	12
7-Eleven Inc	Com	817826209	5,094	456,900 Shs	Def	6
7-Eleven Inc	Com	817826209	4	322 Shs	Def	12
Sharper Image Corp	Com	820013100	605	35,200 Shs	Def	6
Shaw Group Inc	Com	820280105	13,750	500,000 Shs	Def	6
Shaw Group Inc	Com	820280105	753	27,385 Shs	Def	12
***Shaw Communications Inc	Pfd	82028K606	35	1,500 Shs	Def	12
Shelbourne Properties I Inc	Com	821373107	1	12 Shs	Def	12
Shell Canada Ltee Cl A	Com	822567103	4	100 Shs	Def	12
Shell Transport & Trading	ADR	822703609	691	15,612 Shs	Def	2
Shell Transport & Trading Plc	ADR	822703609	13	300 Shs	Def	7
***Shell Transport & Trading	Com	822703609	119	2,694 Shs	Def	12
Shenandoah Telecommunications	Com	82312B106	132	3,380 Shs	Def	12
Sherwin Williams Corp.	Com	824348106	23	800 Shs	Def	2
Sherwin Williams Co Com	Com	824348106	3,864	135,670 Shs	Def	3
Sherwin-Williams Co	Com	824348106	1,221	42,875 Shs	Def	5
Sherwin Williams Co	Com	824348106	11	400 Shs	Def	6
Sherwin Williams Co	Com	824348106	2,285	80,217 Shs	Def	12
Shoe Carnival Inc	Com	824889109	522	31,850 Shs	Def	3

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

Shoe Carnival Inc	Com	824889109	2,557	156,000	Shs	Def	6	1
Shoe Carnival Inc-Ind	Com	824889109	8	500	Shs	Def	12	
Shopko Stores Inc	Com	824911101	6,025	332,900	Shs	Def	6	3
Shopko Stores Inc	Com	824911101	235	13,000	Shs	Def	12	
Shop At Home Inc New	Com	825066301	1	500	Shs	Def	12	
Shore Bancshares Inc	Com	825107105	246	11,845	Shs	Def	12	
Shurgard Storage Centers Inc	Com	82567D104	598	17,646	Shs	Def	12	
Shurgard Storage Center Inc	Pfd	82567D203	36	1,400	Shs	Def	12	
Shurgard Storage Centers Inc	Pfd	82567D302	97	3,800	Shs	Def	12	
Sicor Inc	Com	825846108	34,059	1,994,090	Shs	Def	3	1,9
Sicor	Com	825846108	36	2,105	Shs	Def	4	
Sicor Inc	Com	825846108	5	290	Shs	Def	12	
***Sideware Systems Inc	Com	825907108	19	104,561	Shs	Def	12	
Siebel Systems Inc	Com	826170102	817	25,046	Shs	Def	12	
Siemens Ag Sponsored ADR	ADR	826197501	178	2,700	Shs	Def	2	
Siemens A G Sponsored	Com	826197501	1,031	15,953	Shs	Def	6	
Sierra Health Svcs Inc Com	Com	826322109	2,105	160,960	Shs	Def	3	1
Sierra Pacific Resources	Com	826428104	2,193	145,300	Shs	Def	3	1
Sierra Pac Res New	Com	826428104	3	220	Shs	Def	6	
Sierra Pacific Resources New	Com	826428104	309	20,499	Shs	Def	11	
Sierra Pacific Resources New	Com	826428104	3,079	204,010	Shs	Def	12	
Sierra Pacific Reserves	Com	826428104	5,168	342,500	Shs	Def	13	3
Sierra Pac Res New 9% Div Rate	Pfd	826428203	22	400	Shs	Def	12	
Sifco Inds Inc	Com	826546103	326	57,500	Shs	Def	6	
Sigma-Aldrich Corp.	Com	826552101	122	2,600	Shs	Def	2	
Sigma Aldrich Corp Com	Com	826552101	296	6,300	Shs	Def	5	
Sigma-Aldrich Corp	Com	826552101	1,563	33,285	Shs	Def	12	
Silgan Holdings Inc	Com	827048109	4,629	138,460	Shs	Def	3	1
Silgan Holdings Inc	Com	827048109	9,220	275,800	Shs	Def	6	2
Silicon Storage Technolo	Com	827057100	1,686	159,800	Shs	Def	6	1
Silicon Storage Technology Inc	Com	827057100	41	3,857	Shs	Def	12	
Silicon Vy Bancshares	Com	827064106	11,280	372,900	Shs	Def	6	3
Silicon Valley Bancshares	Com	827064106	1,664	55,000	Shs	Def	8	
Silicon Valley Bancshares	Com	827064106	11	350	Shs	Def	12	
Siliconix Inc New	Com	827079203	6	200	Shs	Def	12	
Siliconware Precision Industries	ADR	827084864	2,868	551,500	Shs	Def	3	5
Silver Diner Inc	Com	827655101	1	5,100	Shs	Def	12	
***Silver Standard Resources	Com	82823L106	31	10,500	Shs	Def	12	
Simmons 1st Natl Corp	Com	828730200	2,012	61,800	Shs	Def	6	
Simon Property Group Inc	Com	828806109	1,346	41,100	Shs	Def	9	
Simon Property Group Inc	Com	828806109	3,317	101,652	Shs	Def	12	
Simon Ppty Group Inc.	Com	828806109	488	10,500	Shs	Def	15	
Simon Ppty Group Inc	Pfd	828806604	48	1,900	Shs	Def	12	
Simplex Solutions Inc	Com	828854109	4	400	Shs	Def	12	
Simpson Manufacturing Inc	Com	829073105	1,443	23,600	Shs	Def	3	
Simtek Corp	Com	829204106	2	4,000	Shs	Def	12	
Sinclair Broadcast Group Inc	Com	829226109	25	1,820	Shs	Def	12	
Singapore Fund Inc	Cl End Fd	82929L109	1	100	Shs	Def	12	
Singapore	ADR	82929R106	24	2,800	Shs	Def	2	
Singer Co N V	Com	82930F208	1	320	Shs	Def	12	
Sinopec Shanghai - Spons	ADR	82935M109	5	400	Shs	Def	2	
Sirius Satellite Radio Inc	Com	82966U103	94	17,740	Shs	Def	12	
Sitel Corp	Com	82980K107	9	2,650	Shs	Def	12	
Sipex Corp	Com	829909100	246	22,150	Shs	Def	12	
Six Flags Inc	Com	83001P109	23	1,300	Shs	Def	12	
Six Flags Inc	Pfd	83001P505	34	1,260	Shs	Def	12	
Sizeler Property Investors Inc	Com	830137105	11	1,125	Shs	Def	12	
Skechers Usa Inc	Com	830566105	756	39,980	Shs	Def	3	
Skechers U S A Inc	Com	830566105	5,696	301,200	Shs	Def	6	2
Skechers Usa Inc	Com	830566105	21	1,100	Shs	Def	12	
Skillsoft Corp	Com	83066P101	56	2,420	Shs	Def	12	
Sky Financial Group Inc	Com	83080P103	60	2,696	Shs	Def	2	

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

Sky Financial Group Inc	Com	83080P103	312	14,000	Shs	Def	3
Sky Financial Group Inc	Com	83080P103	672	30,189	Shs	Def	12
Slippery Rock Financial Corp	Com	831471107	8	500	Shs	Def	12
Smallcap Fund Inc Tm	Com	831680103	17	1,464	Shs	Def	12
Smart & Final Inc	Com	831683107	5	500	Shs	Def	12
Smedvig Asa Adr	Com	83169H105	3,641	421,969	Shs	Def	6
Smith & Wesson Holding Corp	Com	831756101	12	6,000	Shs	Def	12
Smith & Nephew P L C	Com	83175M205	2,240	38,152	Shs	Def	6
Smith A O Com	Com	831865209	19	750	Shs	Def	3
A O Smith Corp	Com	831865209	16	630	Shs	Def	12
Smith Intl Inc Com	Com	832110100	1,707	25,200	Shs	Def	3
Smith International Inc	Com	832110100	7	100	Shs	Def	6
Smithfield Foods Inc	Com	832248108	34,501	1,321,885	Shs	Def	3
Smithfield Foods Inc	Com	832248108	2,843	108,910	Shs	Def	12
Smucker J M Co	Com	832696306	152	4,500	Shs	Def	2
Smurfit-Stone Container Corp	Com	832727101	807	47,100	Shs	Def	5
Smurfit-Stone Container	Com	832727101	101	5,910	Shs	Def	6
Smurfit-Stone Container Corp	Com	832727101	13	742	Shs	Def	12
Smurfit Stone Container Corp.	Com	832727101	86	5,000	Shs	Def	
Snap-On Inc	Com	833034101	107	3,150	Shs	Def	12
Sociedad Quimca Y Minera	ADR	833635105	47	2,000	Shs	Def	2
Societe Generale Fran	Com	83364L109	1,235	97,845	Shs	Def	6
Software Spectrum Inc	Com	833960107	900	49,700	Shs	Def	6
Softnet Systems Inc	Com	833964109	95	43,175	Shs	Def	12
Sola Intl Inc	Com	834092108	5,324	361,700	Shs	Def	6
Solectron Corp.	Com	834182107	43	5,500	Shs	Def	2
Solectron	Com	834182107	129	16,500	Shs	Def	4
Solectron Corporation	Com	834182107	169	21,625	Shs	Def	5
Solectron Corp	Com	834182107	12	1,550	Shs	Def	6
Solectron Corp	Com	834182107	232	29,785	Shs	Def	12
Solectron Corp.	Com	834182107	4	300	Shs	Def	15
Solectron Corp Conv. Note	Cvt	834182AK3	5,029	9,000,000	Prn	Def	
Solutia Inc.	Com	834376105	13	1,524	Shs	Def	2
Solutia Inc	Com	834376105	2,499	287,290	Shs	Def	6
Solutia Inc	Com	834376105	29	3,368	Shs	Def	12
Somera Communications Inc	Com	835448101	229	31,280	Shs	Def	3
Sonex Research Inc	Com	835448101	2	15,500	Shs	Def	12
Sonic Automotive Inc	Com	83545G102	5,223	174,210	Shs	Def	3
Sonic Automotive Inc-Cl A	Com	83545G102	15	500	Shs	Def	12
Sonic Solutions	Com	835460106	11	1,500	Shs	Def	12
Sonicblue Inc	Com	83546Q109	23	8,968	Shs	Def	12
Sonicwall Inc	Com	835470105	1,633	125,200	Shs	Def	3
Sonicwall Inc	Com	835470105	43	3,275	Shs	Def	12
Sonoco Prods Co Com	Com	835495102	464	16,201	Shs	Def	5
Sonoco Prods Co	Com	835495102	6	200	Shs	Def	6
Sonoco Products Co	Com	835495102	1,459	51,008	Shs	Def	12
Sonus Pharmaceuticals Inc	Com	835692104	1	200	Shs	Def	12
Sony Corp. - Sponsored Adr	ADR	835699307	1,476	28,540	Shs	Def	2
Sony Corp	Com	835699307	5,976	116,284	Shs	Def	6
Sorrento Networks Corp	Com	83586Q100	2	800	Shs	Def	12
Sothebys Holdings Inc-Cl A	Com	835898107	36	2,250	Shs	Def	12
Sonus Networks Inc	Com	835916107	6	2,300	Shs	Def	12
Source Information Mgmt	Com	836151209	708	134,600	Shs	Def	6
Source Information Management	Com	836151209	1	100	Shs	Def	12
South Alabama Bancorporation	Com	836234104	12	1,200	Shs	Def	12
South Carolina Elec & Gas Co	Pfd	837004308	16	400	Shs	Def	12
South Financial Group Inc	Com	837841105	558	27,400	Shs	Def	3
South Finl Group Inc	Com	837841105	124	6,100	Shs	Def	12
South Jersey Industries Inc	Com	838518108	16	517	Shs	Def	12
Southern California Edison Co	Pfd	842400301	14	1,000	Shs	Def	12
The Southern Company	Com	842587107	284	10,712	Shs	Def	2
Southern Co	Com	842587107	8	300	Shs	Def	6

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

Southern Co	Com	842587107	348	13,148	Shs	Def	9
Southern Co	Com	842587107	1,352	51,057	Shs	Def	12
Southern Co.	Com	842587107	253	6,000	Shs	Def	15
Southern Company Capital Trust	Pfd	84258T208	198	7,900	Shs	Def	12
Southern Community Financial	Com	842632101	172	23,338	Shs	Def	12
Southern Company Cap Tr Iv	Pfd	842636201	15	600	Shs	Def	12
Southern Co Captl Trust V	Pfd	842637209	20	800	Shs	Def	12
Southern Finl Bancorp In	Com	842870107	240	9,600	Shs	Def	6
Southern Finl Bancorp Inc	Com	842870107	857	34,360	Shs	Def	7
***Southern Pac Pete N L	Com	843581406	1	93	Shs	Def	12
Southern Union	Com	844030106	319	17,415	Shs	Def	4
Southern Union Co New	Com	844030106	28	1,548	Shs	Def	12
Southern Union Financing I	Pfd	844038208	55	2,150	Shs	Def	12
Southtrust Corp.	Com	844730101	32	1,200	Shs	Def	2
Southtrust Corp Com Nasd Bk Ins	Com	844730101	214	8,100	Shs	Def	3
Southtrust Corp	Com	844730101	4	160	Shs	Def	6
Southtrust Corp	Com	844730101	1,525	57,760	Shs	Def	12
Southwest Airlines Co.	Com	844741108	103	5,300	Shs	Def	2
Southwest Airlines	Com	844741108	344	17,775	Shs	Def	4
Southwest Airlines Co	Com	844741108	2,029	104,839	Shs	Def	12
Southwest Bancorp Inc Ok	Com	844767103	1,402	69,200	Shs	Def	6
Southwest Bancorp Of Texas	Com	84476R109	200	6,000	Shs	Def	5
Southwest Bancorp Of Texas	Com	84476R109	4,564	136,900	Shs	Def	7
Southwest Bancorp Of Texas	Com	84476R109	258	7,745	Shs	Def	12
Southwest Gas Corp	Com	844895102	85	3,405	Shs	Def	12
Southwest Royalties Inc Income	Com	844918102	1	16	Shs	Def	12
Southwest Water Co	Com	845331107	34	2,100	Shs	Def	12
Southwestern Bell Telephone Co	Pfd	845335108	75	3,100	Shs	Def	12
Southwestern Energy Co	Com	845467109	5,677	451,300	Shs	Def	6
Southwestern Energy Co	Com	845467109	4	300	Shs	Def	12
Southwestern Public Service	Pfd	845739200	2	66	Shs	Def	12
Sovereign Bancorp In	Com	845905108	1,869	133,000	Shs	Def	3
Sovereign Bancorp	Com	845905108	9,306	662,379	Shs	Def	4
Sovereign Bancorp Inc	Com	845905108	4,792	341,067	Shs	Def	6
Sovereign Bancorp Inc.	Com	845905108	1,696	120,700	Shs	Def	8
Sovereign Bancorp Inc.	Com	845905108	50,580	3,600,000	Shs	Def	10
Sovereign Bancorp Inc	Com	845905108	2,099	149,367	Shs	Def	12
Sovran Self Storage Inc	Com	84610H108	22	700	Shs	Def	12
Spacedev Inc	Com	846241107	1	1,500	Shs	Def	12
Spacelabs Medical Inc	Com	846247104	1	100	Shs	Def	12
Spartan Mtrs Inc	Com	846819100	627	80,400	Shs	Def	6
Spartan Stores Inc	Com	846822104	2,461	327,300	Shs	Def	6
Spartech Corp	Com	847220209	4,076	165,700	Shs	Def	6
Spartech Corp New	Com	847220209	5	200	Shs	Def	12
Spectralink Inc	Com	847580107	1,555	155,220	Shs	Def	3
Spectrasite Holdings Inc	Com	84760T100	34	31,425	Shs	Def	12
Spectrum Ctl Inc	Com	847615101	529	78,300	Shs	Def	6
Spectrum Control Inc	Com	847615101	5	700	Shs	Def	12
Spectrx Inc	Com	847635109	2	500	Shs	Def	12
***Spectrum Signal Processing	Com	84763F107	33	20,000	Shs	Def	12
Speechworks Intl Inc	Com	84764M101	13	1,650	Shs	Def	12
Speechworks Intl Inc	Com	84764M101	39	5,000	Shs	Def	
Speedfam Ipec Inc	Com	847705100	2	500	Shs	Def	12
Speedway Motorsports Inc	Com	847788106	18	635	Shs	Def	12
Spherion Corp	Com	848420105	2,625	237,600	Shs	Def	6
Spherion Corp	Com	848420105	708	64,043	Shs	Def	12
Spherix Inc	Com	84842R106	84	10,630	Shs	Def	12
Spiegel Inc	Com	848457107	238	173,400	Shs	Def	6
Spinnaker Expl Co	Com	84855W109	1,816	43,600	Shs	Def	6
Spinnaker Expl Co	Com	84855W109	53	1,272	Shs	Def	12
Sport Chalet Inc	Com	849163100	68	7,500	Shs	Def	6
Sports Authority Inc	Com	849176102	12	1,000	Shs	Def	12

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

Sprint Corporation (Fon	Com	852061100	580	37,913	Shs	Def	2	
Sprint	Com	852061100	10	660	Shs	Def	4	
Sprint Corp	Com	852061100	21,880	1,431,318	Shs	Def	6	1,3
Sprint Corp. (Fon Group)	Com	852061100	191	12,700	Shs	Def	9	
Sprint Corporation (Fon Group)	Com	852061100	6,422	420,000	Shs	Def	10	4
Sprint Corp	Com	852061100	3,445	225,284	Shs	Def	12	
Sprint Corp (Fon Group)	Com	852061100	109	7,400	Shs	Def		
Sprint Corp. (Pcs Group)	Com	852061506	93	9,022	Shs	Def	2	
Nt Corp (Series 1 Pcs Com)	Com	852061506	2	227	Shs	Def	6	
Sprint Corp. (Pcs Group)	Com	852061506	1,542	149,850	Shs	Def	7	1
Sprint Corp Pcs Group Ser 1	Com	852061506	963	93,579	Shs	Def	12	
St Paul Cap Tr I	Pfd	85231F207	259	10,460	Shs	Def	12	
Staff Leasing Inc	Com	852381102	12	3,945	Shs	Def	12	
Stancorp Finl Group Inc	Com	852891100	1,480	26,900	Shs	Def	3	
Stancorp Financial Group Inc.	Com	852891100	8,893	161,685	Shs	Def	7	1
Stamford International Inc	Com	852902105	1	800	Shs	Def	7	
Standard Coml Corp	Com	853258101	3,321	172,800	Shs	Def	6	1
Standard Commercial Corp	Com	853258101	4	200	Shs	Def	12	
Standard Management Corp	Com	853612109	706	130,000	Shs	Def	6	1
Standard Microsystems	Com	853626109	21	920	Shs	Def	4	
Standard Microsystems Corp	Com	853626109	2	100	Shs	Def	12	
Standard Motor Products,	Com	853666105	22	1,500	Shs	Def	2	
Standard Pac Corp New	Com	85375C101	12,347	439,400	Shs	Def	6	4
Standex Intl Corp	Com	854231107	6,524	267,430	Shs	Def	6	2
Stanley Furniture Inc	Com	854305208	640	19,800	Shs	Def	6	
La Compagnie Stanley Works	Com	854616109	658	14,217	Shs	Def	12	
Stansbury Holdings Corp	Com	854726205	1	30,000	Shs	Def	12	
Staples, Inc.	Com	855030102	341	17,083	Shs	Def	1	
Staples Inc.	Com	855030102	113	5,672	Shs	Def	2	
Staples Inc	Com	855030102	271	13,575	Shs	Def	5	
Staples Inc	Com	855030102	2,709	135,640	Shs	Def	12	
Star Gas Partners Lp	Com	85512C105	351	17,689	Shs	Def	12	
Star Scientific Inc	Com	85517P101	15	7,375	Shs	Def	12	
Starbucks Corp.	Com	855244109	65	2,800	Shs	Def	2	
Starbucks Corp	Com	855244109	587	25,397	Shs	Def	12	
Starbucks	Com	855244109	141	6,000	Shs	Def		
Starrett L S Co	Com	855668109	314	14,400	Shs	Def	6	
State Auto Finl Corp	Com	855707105	1,486	102,100	Shs	Def	6	1
State Auto Financial Corp	Com	855707105	9	630	Shs	Def	12	
Startech Environmental Corp	Com	855906103	5	1,858	Shs	Def	12	
Starwood Hotels & Resorts	Com	85590A203	78	2,068	Shs	Def	2	
Starwood Hotels & Resorts	Com	85590A203	25	660	Shs	Def	6	
Starwood Hotels & Resorts	Com	85590A203	4	100	Shs	Def	7	
Starwood Hotels & Resorts	Com	85590A203	129,400	3,440,565	Shs	Def	8	
Starwood Hotels & Resorts	Com	85590A203	316,825	8,423,955	Shs	Def	10	8,4
Starwood Hotels & Resorts	Com	85590A203	434	11,529	Shs	Def	12	
Starwood Hotels	Com	85590A203	12	200	Shs	Def	15	
State Financial Services Corp	Com	856855101	14	1,000	Shs	Def	12	
State Street Corp.	Com	857477103	45,265	817,350	Shs	Def	1	1
State Street Corp.	Com	857477103	55	1,000	Shs	Def	2	
State Street	Com	857477103	59	1,061	Shs	Def	4	
State Street Corp	Com	857477103	244	4,400	Shs	Def	5	
State Street Corp.	Com	857477103	4,563	82,400	Shs	Def	7	
State Street Corp	Com	857477103	877	15,841	Shs	Def	11	
State Street Corp	Com	857477103	4,666	84,260	Shs	Def	12	
Staten Island Bancorp Inc	Com	857550107	5,168	262,600	Shs	Def	3	2
Staten Island Bancorp Inc	Com	857550107	51	2,600	Shs	Def	12	
Station Casinos, Inc.	Com	857689103	170	10,200	Shs	Def	2	
Station Casinos Inc	Com	857689103	2	100	Shs	Def	12	
The Steak N Shake Company	Com	857873103	13	900	Shs	Def	3	
Steak N Shake Co	Com	857873103	7	503	Shs	Def	12	
Steel Dynamics Inc	Com	858119100	3	200	Shs	Def	12	

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

Steel Technologies Inc	Com	858147101	1,499	175,700	Shs	Def	6	1
Steelcase Inc. Cl A	CL A	858155203	337	20,100	Shs	Def	4	
Steelcase Inc	Com	858155203	5	300	Shs	Def	6	
Steelcase Inc-Mich Cl A	Com	858155203	22	1,300	Shs	Def	12	
Stein Mart Inc	Com	858375108	926	92,500	Shs	Def	6	
Stein Mart Inc	Com	858375108	374	37,405	Shs	Def	12	
Steinway Musical Instrs	Com	858495104	2,589	134,500	Shs	Def	6	1
Stemcells Inc	Com	85857R105	9	4,000	Shs	Def	12	
Stepan Co	Com	858586100	3,531	131,500	Shs	Def	6	1
Sterling Bancshares Inc.	Com	858907108	668	50,000	Shs	Def	7	
Sterling Bancshares Inc	Com	858907108	87	6,500	Shs	Def	12	
Stericycle Inc	Com	858912108	94	1,500	Shs	Def	12	
Sterling Bancshares Capital	Pfd	858917206	246	9,830	Shs	Def	12	
Steris Corp.	Com	859152100	66	3,157	Shs	Def	2	
Steris Corp	Com	859152100	3,131	150,085	Shs	Def	3	1
Steris Corp	Com	859152100	4	200	Shs	Def	12	
Sterling Bancorp	Com	859158107	1,412	44,253	Shs	Def	6	
Sterling Bancshares Cap Tr Ii	Pfd	85915H206	232	9,000	Shs	Def	12	
Sterling Financial Corp-Pa	Com	859317109	144	6,086	Shs	Def	12	
Sterling Financial Corp/Spokane	Com	859319105	246	10,900	Shs	Def	3	
Sterling Finl Corp Wash	Com	859319105	3,576	158,583	Shs	Def	6	1
Stewart & Stevenson Svcs	Com	860342104	3,822	197,500	Shs	Def	6	1
Stewart & Stevenson Services	Com	860342104	417	21,525	Shs	Def	12	
Stewart Enterprises	Com	860370105	260	43,600	Shs	Def	3	
Stewart Enterprises Inc	Com	860370105	11,596	1,942,000	Shs	Def	6	1,8
Stewart Enterprises Inc-Cl A	Com	860370105	75	12,585	Shs	Def	12	
Stewart Information Svcs Corp	ComComsd	860372101	82	4,100	Shs	Def	3	
Stewart Information Svcs	Com	860372101	6,162	308,100	Shs	Def	6	3
Stifel Finl Corp	Com	860630102	41	3,200	Shs	Def	6	
Stillwater Mng Co	Com	86074Q102	21,545	1,165,055	Shs	Def	6	1,0
Stillwater Mining Co	Com	86074Q102	118	6,275	Shs	Def	12	
Stillwater Mining Co.	Com	86074Q102	30	1,000	Shs	Def	15	
Stilwell Financial Inc	Com	860831106	15,379	627,962	Shs	Def	2	6
Stilwell Financial Inc.	Com	860831106	435	17,800	Shs	Def	9	
Stilwell Financial Inc	Com	860831106	203	8,300	Shs	Def	11	
Stilwell Financial Inc	Com	860831106	880	35,948	Shs	Def	12	
St Microelectronics Nv	Com	861012102	204	6,000	Shs	Def	1	
Stmicroelectronics N V	Com	861012102	3,219	94,900	Shs	Def	3	
***Stmicroelectronics N V	Com	861012102	82	2,423	Shs	Def	12	
Stone & Webster Inc	Com	861572105	2	2,750	Shs	Def	12	
Stone & Webster Inc	Com	861572105	29	50,000	Shs	Def		
Stone Energy Corp.	Com	861642106	1,467	37,856	Shs	Def	2	
Stone Energy Corp	Com	861642106	18,883	487,300	Shs	Def	6	4
Stone Energy Corp	Com	861642106	746	19,246	Shs	Def	12	
Stonecutter Mills Corp-Cl A	Com	861793107	24	286	Shs	Def	12	
Stonecutter Mills Corp Class B	Com	861793206	38	439	Shs	Def	12	
Stonepath Group Inc	Com	861837102	75	37,000	Shs	Def	12	
Storage Usa Inc	Com	861907103	183	4,304	Shs	Def	12	
Stora Enso Ab Adr Spo	Com	86210M106	16,612	1,292,244	Shs	Def	6	1,2
Storage Technology Corp	Com	862111200	22,496	1,049,255	Shs	Def	3	9
Storage Technology Corp	Com	862111200	426	19,850	Shs	Def	6	
Storage Technology Corp	Com	862111200	161	7,514	Shs	Def	12	
Storage Computer Corp	Com	86211A101	22	4,200	Shs	Def	12	
Storagenetworks Inc	Com	86211E103	2	615	Shs	Def	12	
Stratasys Inc	Com	862685104	5	600	Shs	Def	12	
Strategic Global Income Fund	Cl End Fd	862719101	17	1,441	Shs	Def	12	
Stratos Lightwave Inc	Com	863100103	30	6,750	Shs	Def	12	
Strattec Security Corp.	Com	863111100	23	500	Shs	Def	2	
Strattec Sec Corp	Com	863111100	2,207	47,300	Shs	Def	6	
Strattec Security Corp	Com	863111100	8	168	Shs	Def	12	
Stratus Properties Inc	Com	863167201	1	89	Shs	Def	12	
Stratus Service Group Inc	Com	863170106	2	3,000	Shs	Def	12	

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

Strayer Education Inc	Com	863236105	361	7,358	Shs	Def	12
Streettracks Ser Tr	Com	86330E406	1,062	7,580	Shs	Def	12
Streettracks Ser Tr	Com	86330E703	5	100	Shs	Def	12
Stride Rite Corp Com	Com	863314100	57	6,900	Shs	Def	3
Stride Rite Corp	Com	863314100	1,577	191,100	Shs	Def	6
Stride Rite Corp	Com	863314100	66	8,000	Shs	Def	12
Stryker Corp.	Com	863667101	5,177	85,810	Shs	Def	1
Stryker Corp.	Com	863667101	133	2,200	Shs	Def	2
Stryker Corp	Com	863667101	369	6,112	Shs	Def	12
Student Loan Corp	Com	863902102	34	375	Shs	Def	12
Sturgis Bancorp Inc	Com	864087101	8	900	Shs	Def	12
Sturm Ruger & Co Inc	Com	864159108	216	16,708	Shs	Def	12
Suburban Propane Partners Lp	Com	864482104	587	22,422	Shs	Def	12
Summa Inds	Com	86562T105	633	69,900	Shs	Def	6
Summit Bancshares Inc Te	Com	866011109	92	4,400	Shs	Def	6
Summit Bk Corp Ga	Com	866013105	118	7,460	Shs	Def	6
Summit Properties Inc.	Com	866239106	1,694	68,400	Shs	Def	9
Summit Properties Inc	Com	866239106	608	24,796	Shs	Def	12
Sun Bancorp Inc-Pa	Com	866634108	25	1,418	Shs	Def	12
Sun Capital Trust Ii Pfd Secs	Pfd	866650203	5	500	Shs	Def	12
***Sun Life Financial Services	Com	866796105	109	5,013	Shs	Def	12
Sun Microsystems, Inc.	Com	866810104	2,104	238,500	Shs	Def	1
Sun Microsystems Inc.	Com	866810104	5,058	573,488	Shs	Def	2
Sun Microsystems Inc	Com	866810104	3,874	439,200	Shs	Def	3
Sun Microsystems	Com	866810104	19	2,173	Shs	Def	4
Sun Microsystems Inc	Com	866810104	4,205	476,755	Shs	Def	5
Sun Microsystems Inc	Com	866810104	1	115	Shs	Def	6
Sun Microsystems Inc.	Com	866810104	1,344	152,400	Shs	Def	7
Sun Microsystems Inc.	Com	866810104	511	53,655	Shs	Def	9
Sun Microsystems Inc.	Com	866810104	1,764	200,000	Shs	Def	10
Sun Microsystems Inc	Com	866810104	408	46,270	Shs	Def	11
Sun Microsystems Inc	Com	866810104	7,290	826,484	Shs	Def	12
Sun Microsystems Inc.	Com	866810104	2,859	203,400	Shs	Def	15
Sunbeam Corp-Del New	Com	867071102	3	42,700	Shs	Def	12
***Suncor Energy Inc	Com	867229106	14	400	Shs	Def	12
Sungard Data Systems Inc.	Com	867363103	143	4,344	Shs	Def	2
Sungard Data Systems Inc.	Com	867363103	84	2,556	Shs	Def	7
Sungard Data Systems Inc	Com	867363103	271	8,221	Shs	Def	12
Sunoco Logistics Partners Lp	Com	86764L108	42	1,900	Shs	Def	12
Sunoco Inc.	Com	86764P109	9	228	Shs	Def	2
Sunoco Inc	Com	86764P109	12,675	316,805	Shs	Def	3
Sunoco Inc	Com	86764P109	7	170	Shs	Def	6
Sunoco Inc	Com	86764P109	595	14,863	Shs	Def	12
Sunoco Inc.	Com	86764P109	6	100	Shs	Def	15
Sunrise Assisted Living	Com	86768K106	8,966	328,900	Shs	Def	6
Sunrise Assisted Living Inc	Com	86768K106	1,855	68,055	Shs	Def	12
Sunrise Assisted Living Inc.	Com	86768K106	1,227	45,000	Shs	Def	
Suntrust Cap Iv	PFD	86788B201	20	800	Shs	Def	7
Suntrust Cap V	Pfd	86789N204	24	1,000	Shs	Def	12
Suntron Corp	Com	86789P100	87	10,625	Shs	Def	6
Suntrust Banks Inc.	Com	867914103	624	9,350	Shs	Def	2
Suntrust Bks Inc Com	Com	867914103	7,747	116,100	Shs	Def	3
Suntrust Banks Inc	Com	867914103	1,028	15,400	Shs	Def	5
Suntrust Banks Inc	Com	867914103	457	6,836	Shs	Def	6
Suntrust Banks Inc.	Com	867914103	764	11,452	Shs	Def	7
Suntrust Banks Inc	Com	867914103	15,136	226,819	Shs	Def	12
Superconductor Technologies	Com	867931107	1	150	Shs	Def	12
Supergen Inc	Com	868059106	31	5,500	Shs	Def	12
Superior Consultant Hldgs Corp	Com	868146101	5	750	Shs	Def	12
Superior Energy Services Inc	Com	868157108	119	11,780	Shs	Def	3
Superior Energy Svcs Inc	Com	868157108	929	92,300	Shs	Def	6
Superior Energy Services Inc	Com	868157108	17	1,700	Shs	Def	12

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

Superior Financial Corp	Com	868161100	2,274	137,400	Shs	Def	6	1
Superior Financial Corp.	Com	868161100	1,151	69,529	Shs	Def	7	
Superior Industries Intl Inc	Com	868168105	73	1,500	Shs	Def	12	
Superior Uniform Group I	Com	868358102	1,107	103,000	Shs	Def	6	
Superior Uniform Group Inc	Com	868358102	134	12,500	Shs	Def	12	
Superior Tr I Pfd Conv 8.50%	Pfd	86836P202	5	1,700	Shs	Def	12	
Supertex Inc	Com	868532102	2	100	Shs	Def	12	
Supervalu Inc Com	Com	868536103	34,054	1,319,910	Shs	Def	3	1,2
Supervalu Inc	Com	868536103	346	13,400	Shs	Def	5	
Supervalu Inc Com	Com	868536103	35,188	1,363,600	Shs	Def	6	1,2
Supervalu Inc	Com	868536103	1,228	47,604	Shs	Def	12	
Supreme Inds Inc	Com	868607102	981	159,473	Shs	Def	6	1
Supreme Industries Inc-Cl A	Com	868607102	8	1,337	Shs	Def	12	
Surebeam Corp	Com	86866R102	11	2,000	Shs	Def	12	
Surgilight Inc	Com	868828104	2	6,500	Shs	Def	12	
Surgutneftegaz Jsc Spon Adr	ADR	868861204	329	18,270	Shs	Def	3	
Susquehanna Bancshares Inc-Pa	Com	869099101	702	28,681	Shs	Def	12	
Swepco Capital I-7.875% Trust	Pfd	870695202	30	1,200	Shs	Def	12	
Swift Energy Co	Com	870738101	9,294	471,800	Shs	Def	6	4
Swift Energy Co	Com	870738101	32	1,600	Shs	Def	12	
Swift Transn Co	Com	870756103	2,669	121,780	Shs	Def	6	1
Swift Transportation Co Inc	Com	870756103	470	21,445	Shs	Def	12	
Swiss Helvetia Fund Inc	Cl End Fd	870875101	176	15,350	Shs	Def	12	
Switchboard Inc	Com	871045100	1	100	Shs	Def	2	
Sybase Inc	Com	871130100	12,108	693,100	Shs	Def	3	6
Sybase, Inc.	Com	871130100	13,310	761,900	Shs	Def	8	
Sybase Inc.	Com	871130100	8	450	Shs	Def	9	
Sybase, Inc.	Com	871130100	90,482	5,179,300	Shs	Def	10	5,1
Sybase Inc	Com	871130100	200	11,440	Shs	Def	12	
Sybron Dental Specialties Inc	Com	871142105	1,903	94,700	Shs	Def	3	
Sybron Dental Specialties, Inc	Com	871142105	27	1,333	Shs	Def	7	
Sybron Dental Specialties Inc	Com	871142105	478	23,791	Shs	Def	12	
Sycamore Networks Inc	Com	871206108	16	4,090	Shs	Def	12	
Sykes Enterprises Inc	Com	871237103	5	500	Shs	Def	12	
Sylvan Inc	Com	871371100	610	52,800	Shs	Def	6	
Sylvan Inc	Com	871371100	197	17,046	Shs	Def	12	
Sylvan Learning Systems Inc	Com	871399101	196	6,923	Shs	Def	12	
Symantec Corporation	Com	871503108	124	3,000	Shs	Def	2	
Symantec Corp Com Nasd Indl	Com	871503108	4,001	97,100	Shs	Def	3	
Symantec Corp	Com	871503108	4,354	105,660	Shs	Def	6	1
Symantec Corporation	Com	871503108	14,300	347,000	Shs	Def	8	
Symantee Corp	Com	871503108	8	200	Shs	Def	9	
Symantec Corporation	Com	871503108	113,756	2,760,400	Shs	Def	10	2,7
Symantec Corp	Com	871503108	5,419	131,496	Shs	Def	12	
Symantec Corporation	Com	871503108	53,573	1,300,000	Shs	Def	14	1,3
Symbol Technologies	Com	871508107	4,306	383,100	Shs	Def	1	1
Symbol Technologies Inc.	Com	871508107	14	1,282	Shs	Def	2	
Symbol Technologies Inc	Com	871508107	125	11,112	Shs	Def	12	
Symbol Technologies Inc	Com	871508107	56	5,000	Shs	Def		
Symmetricom Inc	Com	871543104	1	235	Shs	Def	12	
Symyx Technologies Inc	Com	87155S108	10	500	Shs	Def	12	
Synalloy Cp Del	Com	871565107	67	13,900	Shs	Def	6	
Synaptic Pharmaceutical Corp	Com	87156R109	2	300	Shs	Def	12	
Synavant Inc	Com	87157A105	1	175	Shs	Def	12	
Synopsys Inc	Com	871607107	13,237	239,980	Shs	Def	3	2
Synopsys Inc	Com	871607107	1,136	20,595	Shs	Def	6	
Synopsys Inc	Com	871607107	67	1,213	Shs	Def	12	
Syngenta Ag - Sponsored	ADR	87160A100	368	29,893	Shs	Def	2	
Syngenta Ag - Sponsored Adr	ADR	87160A100	3	248	Shs	Def	7	
Synovus Financial Corp.	Com	87161C105	36	1,192	Shs	Def	2	
Synovus Financial Corp.	Com	87161C105	4,789	157,125	Shs	Def	7	1
Synovus Financial Corp	Com	87161C105	96	3,156	Shs	Def	12	



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

Synthetech Inc	Com	87162E100	2	1,000	Shs	Def	12
Syntel Inc	Com	87162H103	4	300	Shs	Def	12
Sysco Corp.	Com	871829107	20,213	677,834	Shs	Def	2
Sysco	Com	871829107	27	918	Shs	Def	4
Sysco Corp.	Com	871829107	5,807	194,725	Shs	Def	7
Sysco Corp	Com	871829107	280	9,393	Shs	Def	11
Sysco Corp	Com	871829107	783	26,259	Shs	Def	12
Systemax Inc	Com	871851101	1	300	Shs	Def	12
Systems & Computer	Com	871873105	19	1,437	Shs	Def	2
Systems & Computer Technology	Com	871873105	3	200	Shs	Def	12
Systemax Corp Gdr 144A	GDR	87203M103	67	21,852	Shs	Def	3
Tbc Corp Com Nasd Indl	Com	872180104	4,652	320,800	Shs	Def	3
Tbc Corp	Com	872180104	5,133	353,980	Shs	Def	6
Tbc Corp	Com	872180104	156	10,787	Shs	Def	12
Tb Woods Corp	Com	872226105	418	56,000	Shs	Def	6
Tbx Resources Inc	Com	872228101	1	3,810	Shs	Def	12
Tcf Financial Corp.	Com	872275102	8,961	170,325	Shs	Def	7
Tcf Financial Corp	Com	872275102	233	4,438	Shs	Def	12
Tci Communications Financing	Pfd	87228U205	101	4,040	Shs	Def	12
Tc Pipelines Lp	Com	87233Q108	25	1,000	Shs	Def	12
Tcw Convertible Securities	Cl End Fd	872340104	531	60,673	Shs	Def	12
Tcw Dw Term Trust 2002-Sbi	Cl End Fd	87234T101	11	1,000	Shs	Def	12
Tcw Dw Term Trust 2003-Sbi	Cl End Fd	87234U108	85	7,927	Shs	Def	12
Tds Capital Ii-8.04% Trust	Pfd	87235R203	54	2,200	Shs	Def	12
Teco Energy Inc.	Com	872375100	11	400	Shs	Def	2
Teco Energy	Com	872375100	11	378	Shs	Def	6
Teco Energy Inc	Com	872375100	714	24,936	Shs	Def	12
Teco Energy Inc	Pfd	872375209	28	1,000	Shs	Def	12
Teppco Partners Lp	Com	872384102	839	26,768	Shs	Def	12
Teppco Partners	Com	872384102	63	2,000	Shs	Def	
Tf Finl Corp	Com	872391107	176	7,600	Shs	Def	6
Thq Inc New	Com	872443403	583	11,873	Shs	Def	12
Tjx Cos Inc New Com	Com	872540109	18,929	473,100	Shs	Def	3
Tjx Companies (New)	Com	872540109	642	16,050	Shs	Def	5
Tjx Cos Inc New	Com	872540109	4,951	123,755	Shs	Def	6
Tjx Companies, Inc.	Com	872540109	1,472	36,800	Shs	Def	8
Tjx Companies, Inc.	Com	872540109	66,017	1,650,000	Shs	Def	10
Tjx Companies Inc New	Com	872540109	2,498	62,443	Shs	Def	12
Tlc Laser Eye Ctrs In	Com	87255E108	79	21,280	Shs	Def	6
***Tlc Laser Eye Ctrs Inc	Com	87255E108	4	1,300	Shs	Def	12
Tmbr/Sharp Drilling Inc	Com	87257P101	880	57,700	Shs	Def	6
Tmbr/Sharp Drilling Inc	Com	87257P101	4	292	Shs	Def	12
T R W Inc.	Com	872649108	137	2,670	Shs	Def	2
Trw Inc	Com	872649108	4,864	94,495	Shs	Def	6
T R W Inc.	Com	872649108	1,515	29,300	Shs	Def	9
Trw Inc	Com	872649108	523	10,160	Shs	Def	12
Tsr Inc	Com	872885108	194	34,200	Shs	Def	6
Tmp Worldwide Inc	Com	872941109	23	660	Shs	Def	12
Texas Utilities Capital I	Pfd	873167209	162	6,600	Shs	Def	12
Txu Corp	Com	873168108	480	8,800	Shs	Def	2
Txu Corporation	Com	873168108	24,273	445,300	Shs	Def	3
Txu Corp Com	Com	873168108	32,874	602,593	Shs	Def	6
Txu Corp	Com	873168108	1	17	Shs	Def	7
Txu Corp	Com	873168108	226	4,150	Shs	Def	11
Txu Corp	Com	873168108	4,219	77,392	Shs	Def	12
Txu	Com	873168108	18,260	335,000	Shs	Def	13
Txu Corporation	Com	873168108	17	200	Shs	Def	15
Txu Europe Cap I	Pfd	87316S203	31	1,200	Shs	Def	12
Txu Gas Co Pfd Ser F	Pfd	873170302	37	1,500	Shs	Def	12
Txu Us Hldgs Co	Pfd	87317Q768	13	500	Shs	Def	12
Tab Products Co-Delaware	Com	873197107	4	1,000	Shs	Def	12
Taiwan Semiconductor Co.	ADR	874039100	168	8,101	Shs	Def	2

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

Taiwan Semiconductor - Sp ADR	ADR	874039100	491	23,481	Shs	Def	3	
Taiwan Semiconductor	Com	874039100	12,198	595,489	Shs	Def	6	5
Taiwan Semi Mfg Ltd	ADR	874039100	62	3,000	Shs	Def		
Take-Two Interactive Software	Com	874054109	2	100	Shs	Def	12	
Talbots Inc	Com	874161102	4	127	Shs	Def	6	
Talbots Inc	Com	874161102	200	5,645	Shs	Def	12	
Talisman Energy Inc	Com	87425E103	11,971	286,800	Shs	Def	3	2
Talisman Energy Inc	Com	87425E103	2	57	Shs	Def	6	
***Talisman Energy Inc	Com	87425E103	4	103	Shs	Def	12	
Talisman Energy Inc	Pfd	87425E509	18	700	Shs	Def	12	
Talk America Holdings Inc	Com	87426R103	22	50,545	Shs	Def	12	
Talk America Holdings Inc	Com	87426R103	2,397	5,574,200	Shs	Def	14	5,5
Tandy Brands Accessories	Com	875378101	844	89,300	Shs	Def	6	
Tanger Factory Outlet Centers	Com	875465106	410	15,316	Shs	Def	12	
Tanning Technology Corp	Com	87588P101	1	700	Shs	Def	12	
Tarantella Inc	Com	876090101	4	7,900	Shs	Def	12	
Target Corp.	Com	87612E106	14,092	326,820	Shs	Def	1	1
Target Corp	Com	87612E106	11,664	270,505	Shs	Def	2	2
Target Corp	Com	87612E106	4,965	115,139	Shs	Def	3	1
Target	Com	87612E106	31	709	Shs	Def	4	
Target Corp	Com	87612E106	5,539	128,449	Shs	Def	5	1
Target Corp	Com	87612E106	2,827	65,547	Shs	Def	6	
Target Corp	Com	87612E106	1,121	26,000	Shs	Def	7	
Target Corp	Com	87612E106	532	12,335	Shs	Def	11	
Target Corp	Com	87612E106	7,176	166,414	Shs	Def	12	
Target Corp.	Com	87612E106	179	2,600	Shs	Def	15	
Targets Trust Vi	Com	87612P101	3	750	Shs	Def	12	
Tasty Baking Co.	Com	876553306	91	5,000	Shs	Def	9	
Tasty Baking Co	Com	876553306	635	35,087	Shs	Def	12	
Taubman Centers, Inc.	Com	876664103	60	4,000	Shs	Def	2	
Taubman Ctrs Inc	Com	876664103	173	11,500	Shs	Def	3	
Taubman Centers Inc	Com	876664103	38	2,500	Shs	Def	12	
Taubman Centers Inc-8.30% Cum	Pfd	876664202	35	1,500	Shs	Def	12	
Calvin B Taylor Bankshares Inc	Com	876838103	9	264	Shs	Def	12	
Team Inc	Com	878155100	14	2,000	Shs	Def	12	
Teamstaff Inc	Com	87815U204	1	142	Shs	Def	12	
Tech Data Companies	Com	878237106	203	4,425	Shs	Def	5	
Tech Data Corp	Com	878237106	6	120	Shs	Def	6	
Tech Data Corp	Com	878237106	222	4,833	Shs	Def	12	
Tech Ops Sevcon Inc	Com	878293109	74	8,000	Shs	Def	6	
Techne Corp	Com	878377100	11	400	Shs	Def	12	
Technip S A Sponsored	Com	878546209	459	12,824	Shs	Def	6	
Technitrol	Com	878555101	6,054	253,945	Shs	Def	4	2
Technitrol Inc	Com	878555101	8,610	361,145	Shs	Def	6	3
Technitrol Inc	Com	878555101	763	32,014	Shs	Def	12	
Techtronic Inds Ltd S	Com	87873R101	2,887	201,561	Shs	Def	6	1
Teco Capital Trust I-8.50%	Pfd	87875R208	121	4,600	Shs	Def	12	
Tecumseh Products Co -Cl A	Com	878895200	1,146	21,500	Shs	Def	3	
Tecumseh Prods Co	Com	878895200	5,149	96,600	Shs	Def	6	
Tecumseh Products Co-Cl A	Com	878895200	123	2,300	Shs	Def	12	
Tekelec Inc	Com	879101103	104	9,078	Shs	Def	12	
Tektronix, Inc.	Com	879131100	34	1,420	Shs	Def	2	
Tektronix Inc	Com	879131100	9	400	Shs	Def	12	
Telebanc Capital Trust Ii	Pfd	87925Y203	1,450	67,600	Shs	Def	12	
Telecomunicacoes Brasileiras	ADR	879287308	2	50	Shs	Def	2	
Telecommunications Systems Inc	Com	87929J103	10	3,100	Shs	Def	12	
Teledyne Technologies Inc	Com	879360105	20	1,224	Shs	Def	12	
Teleflex Inc.	Com	879369106	55	1,000	Shs	Def	2	
Teleflex Inc	Com	879369106	224	4,100	Shs	Def	11	
Teleflex Inc	Com	879369106	10,322	188,804	Shs	Def	12	
Telefonica Sa Spons ADR	ADR	879382208	1,305	39,407	Shs	Def	2	
Telefonica De Espana	Com	879382208	5,373	162,960	Shs	Def	6	1

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

Telefonica Sa	SPON ADR	879382208	5,485	103,962	Shs	Def	15	1
Telefonos De Mexico Sa	ADR	879403780	160	3,954	Shs	Def	2	
Telefonos De Mexico Sa	ADR	879403780	2,818	69,772	Shs	Def	3	
Telefonos De Mexico Sa	SPON ADR	879403780	6	100	Shs	Def	15	
Telephone & Data Systems,	Com	879433100	447	5,065	Shs	Def	2	
Telephone & Data Sys Inc Com	Com	879433100	2,586	29,300	Shs	Def	3	
Telephone & Data Systems Inc	Com	879433100	1,639	18,573	Shs	Def	6	
Telephone & Data Systems Inc	Com	879433100	30	337	Shs	Def	12	
Telephone & Data Systems Inc	Pfd	879433878	25	1,000	Shs	Def	12	
Telik Inc	Com	87959M109	369	30,450	Shs	Def	12	
Tellabs, Inc.	Com	879664100	13	1,200	Shs	Def	2	
Tellabs Inc	Com	879664100	438	41,850	Shs	Def	5	
Tellabs Inc Delaware	Com	879664100	188	17,935	Shs	Def	6	
Tellabs, Inc.	Com	879664100	6	600	Shs	Def	7	
Tellabs, Inc.	Com	879664100	74,822	7,146,289	Shs	Def	8	
Tellabs Inc.	Com	879664100	466	44,668	Shs	Def	9	
Tellabs, Inc.	Com	879664100	136,758	13,061,860	Shs	Def	10	13,0
Tellabs Inc	Com	879664100	2,183	208,460	Shs	Def	12	
Tellabs Inc.	Com	879664100	15	900	Shs	Def	15	
***Telus Corporation	Com	87971M202	3	253	Shs	Def	12	
Temple Inland Inc.	Com	879868107	136	2,400	Shs	Def	2	
Temple Inland Inc Com	Com	879868107	336	5,925	Shs	Def	5	
Temple Inland	Com	879868107	545	9,606	Shs	Def	6	
Temple Inland Inc.	Com	879868107	79	1,400	Shs	Def	7	
Temple Inland Inc	Com	879868107	597	10,523	Shs	Def	12	
Templeton Global Govts Income	Cl End Fd	879929107	1,311	207,465	Shs	Def	12	
Templeton Dragon Fund Inc	Cl End Fd	88018T101	66	8,125	Shs	Def	12	
Templeton China World Fund	Cl End Fd	88018X102	134	14,711	Shs	Def	12	
Templeton Emerging Markets	Cl End Fd	880190103	20	1,750	Shs	Def	12	
Templeton Emerging Markets	Cl End Fd	880191101	260	24,737	Shs	Def	12	
Templeton Emerging Markets	Cl End Fd	880192109	2,118	180,264	Shs	Def	12	
Templeton Global Income Fund	Cl End Fd	880198106	332	48,363	Shs	Def	12	
Tenet Healthcare Corp.	Com	88033G100	67	1,000	Shs	Def	2	
Tenet Healthcare Corp	Com	88033G100	6,434	96,000	Shs	Def	3	
Tenet Healthcare Corp	Com	88033G100	4	53	Shs	Def	6	
Tenet Healthcare Corp	Com	88033G100	1,315	19,618	Shs	Def	12	
Tengasco Inc (New)	Com	88033R205	58	9,855	Shs	Def	12	
Tengt International Corp.	Com	88033T102	11	10,000	Shs	Def	15	
Tennant Co	Com	880345103	38	900	Shs	Def	2	
Tennant Co	Com	880345103	12	276	Shs	Def	12	
Tenneco Automotive Inc	Com	880349105	1	361	Shs	Def	12	
Tennessee Valley Auth	Pfd	880591300	75	3,000	Shs	Def	12	
Tennessee Valley Auth 6.50%	Pfd	880591409	88	3,500	Shs	Def	12	
Tenn Valley Auth .000 5-01-	Com	88059EGX6	10	27,000	Shs	Def	6	
Teradyne Inc	Com	880770102	118	3,000	Shs	Def	6	
Teradyne Inc	Com	880770102	670	16,994	Shs	Def	12	
Terayon Communication Systems	Com	880775101	147	17,360	Shs	Def	12	
Terex Corp New	Com	880779103	15,877	702,500	Shs	Def	6	6
Terex Corp New	Com	880779103	5	200	Shs	Def	12	
Tesco Plc-Adr	Com	881575302	3,219	304,230	Shs	Def	6	2
Tesoro Pete Corp	Com	881609101	15,787	1,123,600	Shs	Def	6	1,0
Tesoro Petroleum Corp	Com	881609101	4	300	Shs	Def	12	
Teva Pharmaceutical-Sp	ADR	881624209	18	332	Shs	Def	2	
Tetra Technologies Inc Del	Com	88162F105	12,255	421,850	Shs	Def	3	3
Tetra Technologies Inc D	Com	88162F105	4,340	149,400	Shs	Def	6	1
Tetra Technologies Inc Del	Com	88162F105	6	200	Shs	Def	7	
Tetra Tech Inc New	Com	88162G103	80	5,600	Shs	Def	12	
Texas Biotechnology Corp	Com	88221T104	2	300	Shs	Def	12	
Texas Industries Inc	Com	882491103	2,974	72,175	Shs	Def	12	
Texas Instruments, Inc.	Com	882508104	495	14,960	Shs	Def	1	
Texas Instruments Inc.	Com	882508104	8,412	254,125	Shs	Def	2	2
Texas Instrs Inc Com	Com	882508104	6,959	210,250	Shs	Def	3	2

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

Texas Instruments	Com	882508104	12,901	389,763	Shs	Def	4	3
Texas Instruments Inc Com	Com	882508104	1,938	58,550	Shs	Def	5	
Texas Instruments	Com	882508104	5	136	Shs	Def	6	
Texas Instruments Inc.	Com	882508104	96	2,900	Shs	Def	7	
Texas Inst. Inc.	Com	882508104	84	2,549	Shs	Def	9	
Texas Instruments Inc	Com	882508104	1,143	34,541	Shs	Def	11	
Texas Instruments Inc	Com	882508104	9,368	283,031	Shs	Def	12	
Texas Instruments Inc.	Com	882508104	5,427	102,900	Shs	Def	15	1
Texas Pacific Land Trust	Com	882610108	251	6,585	Shs	Def	12	
Texas Regional Bancshares Inc	Com	882673106	271	6,200	Shs	Def	3	
Texas Regional Bancshares Inc	Com	882673106	8,014	183,564	Shs	Def	7	1
Thai Fund Inc	Cl End Fd	882904105	25	5,100	Shs	Def	12	
Textron Capital I Trust Pfd	PFD	883198202	25	1,000	Shs	Def	2	
Textron Capital I-7.92% Trust	Pfd	883198202	945	37,850	Shs	Def	12	
Textron Inc.	Com	883203101	227	4,450	Shs	Def	2	
Textron Inc Com	Com	883203101	231	4,525	Shs	Def	5	
Textron Inc	Com	883203101	13,008	254,561	Shs	Def	6	2
Textron Inc.	Com	883203101	483	9,600	Shs	Def	9	
Textron Inc	Com	883203101	8,815	172,508	Shs	Def	12	
Theragenics Corp Com	Com	883375107	3,652	368,870	Shs	Def	3	3
Theragenics Corp	Com	883375107	4	400	Shs	Def	6	
Theragenics Corp	Com	883375107	45	4,500	Shs	Def	12	
Therasense Inc	Com	883381105	75	3,975	Shs	Def	12	
Thermo Electron Corp.	Com	883556102	34	1,635	Shs	Def	2	
Thermo Electron Corp	Com	883556102	338	16,300	Shs	Def	6	
Thermo Electron Corp.	Com	883556102	21	1,000	Shs	Def	7	
Thermo Electron Corp	Com	883556102	163	7,879	Shs	Def	12	
Thomas & Betts Corp	Com	884315102	10	450	Shs	Def	12	
Thomas Inds Inc	Com	884425109	266	9,100	Shs	Def	6	
Thor Inds Inc Com	Com	885160101	877	18,550	Shs	Def	3	
Thor Inds Inc	Com	885160101	284	6,000	Shs	Def	6	
Thornburg Mtg Asset Corp	Com	885218107	11,561	576,915	Shs	Def	3	5
Thornburg Mortgage Inc	Com	885218107	26	1,300	Shs	Def	12	
3 Com Corp.	Com	885535104	1	225	Shs	Def	2	
3Com Corp	Com	885535104	8,897	1,456,070	Shs	Def	6	1,3
3Com Corp	Com	885535104	109	17,921	Shs	Def	12	
3Com Corp	Com	885535104	31	5,000	Shs	Def		
3Do Co	Com	88553W105	1	1,000	Shs	Def	12	
3-D Systems Corp-Del New	Com	88554D205	11	700	Shs	Def	12	
Three Five Systems Inc	Com	88554L108	7	450	Shs	Def	12	
Three Rivs Bancorp Inc	Com	88562Q107	1,011	74,600	Shs	Def	6	
Three Rivs Bancorp Inc	Com	88562Q107	8	600	Shs	Def	12	
3Tec Energy Corp	Com	88575R308	3,933	230,700	Shs	Def	6	2
Tibco Software Inc	Com	88632Q103	382	32,450	Shs	Def	6	
Tibco Software Inc	Com	88632Q103	17	1,425	Shs	Def	12	
Ticketmaster	Com	88633P203	12	400	Shs	Def	12	
Tidewater Inc	Com	886423102	37,189	875,450	Shs	Def	6	8
Tidewater Inc	Com	886423102	128	3,015	Shs	Def	12	
Tier Technologies Inc Cl - B	Com	88650Q100	108	6,100	Shs	Def	3	
Tiffany & Company New	Com	886547108	8	216	Shs	Def	6	
Tiffany & Co New	Com	886547108	65	1,828	Shs	Def	12	
Timberland Bancorp Inc	Com	887098101	886	57,500	Shs	Def	6	
Timberland Co	Com	887100105	12,688	300,300	Shs	Def	6	2
Timberland Co-Cl A	Com	887100105	55	1,300	Shs	Def	12	
Timken Co	Com	887389104	83	3,600	Shs	Def	12	
Timken Co	Com	887389104	46	2,000	Shs	Def		
Tipperary Corp New	Com	888002300	30	19,000	Shs	Def	12	
Tippingpoint Technologies Inc	Com	888011103	4	459	Shs	Def	12	
Titan Corp	Com	888266103	78	3,780	Shs	Def	12	
Titanium Metals Corp	Com	888339108	17	3,200	Shs	Def	12	
Tivo Inc	Com	888706108	1	100	Shs	Def	12	
Todd Shipyards Corp Del	Com	889039103	850	78,300	Shs	Def	6	

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

Todhunter Intl Inc Del	Com	889050100	228	23,800	Shs	Def	6	
Toledo Edison Co 4 1/4% Pfd	Pfd	889175204	91	1,500	Shs	Def	12	
Toledo Edison Co-4.25% Pfd	Pfd	889175303	91	1,650	Shs	Def	12	
Toledo Edison Co-4.56% Pfd	Pfd	889175402	6	100	Shs	Def	12	
Toll Brothers Inc Com	Com	889478103	219	4,400	Shs	Def	3	
Toll Brothers Inc	Com	889478103	268	5,375	Shs	Def	12	
Tollgrade Communications Inc	Com	889542106	2	100	Shs	Def	12	
Tomra Systems Asa	ADR	889905204	28	3,000	Shs	Def	2	
Tomkins Plc Sponsored	ADR	890030208	7	500	Shs	Def	2	
Too Inc	Com	890333107	37	1,265	Shs	Def	12	
Tootsie Roll Industries Inc.	Com	890516107	1,597	34,729	Shs	Def	2	
Tootsie Roll	Com	890516107	97	2,119	Shs	Def	4	
Tootsie Roll Industries Inc	Com	890516107	183	3,981	Shs	Def	12	
Topps Inc	Com	890786106	7,524	783,800	Shs	Def	6	7
Tor Minerals Intl Inc	Com	890878101	3	2,520	Shs	Def	12	
Torch Energy Royalty Trust	Com	891013104	1	200	Shs	Def	12	
Torch Offshore Inc	Com	891019101	1	150	Shs	Def	12	
Torchmark Corp Com	Com	891027104	13,022	323,215	Shs	Def	3	3
Torchmark Corp	Com	891027104	5,741	142,495	Shs	Def	6	1
Torchmark Corp	Com	891027104	1,012	25,110	Shs	Def	12	
Torchmark Capital Trust I	Pfd	89102Q201	12	500	Shs	Def	12	
Toro Co Com	Com	891092108	2,130	35,740	Shs	Def	3	
Toro Co	Com	891092108	15,571	262,444	Shs	Def	6	2
Banque Toronto Dominion	Com	891160509	206	7,500	Shs	Def	12	
Torrington Water Co	Com	891466104	51	700	Shs	Def	12	
Total Fina Elf S.A. Adr	ADR	89151E109	11,273	147,170	Shs	Def	2	1
Touch America Holdings Inc	Com	891539108	46	11,950	Shs	Def	12	
Tower Automotive Inc	Com	891707101	460	32,900	Shs	Def	3	
Tower Automotive Inc	Com	891707101	10,881	777,800	Shs	Def	6	7
Tower Automotive Inc	Com	891707101	8	600	Shs	Def	12	
Total System Services Inc.	Com	891906109	503	20,000	Shs	Def	7	
Total System Services Inc	Com	891906109	15	577	Shs	Def	12	
Track Data Corp	Com	891918104	68	46,220	Shs	Def	12	
The Town And Country Trust	Com	892081100	276	12,500	Shs	Def	2	
Town & Country Trust	Com	892081100	696	31,500	Shs	Def	12	
Toyota Mtr Ltd	Com	892331307	5,521	98,630	Shs	Def	6	
Toys R Us Inc	Com	892335100	405	22,560	Shs	Def	6	
Toys 'R' Us, Inc.	Com	892335100	81,968	4,563,919	Shs	Def	8	
Toys 'R' Us Inc.	Com	892335100	834	48,014	Shs	Def	9	
Toys 'R' Us, Inc.	Com	892335100	170,561	9,496,701	Shs	Def	10	9,4
Toys R Us Inc	Com	892335100	1,555	86,596	Shs	Def	12	
Toys R Us	Com	892335100	20	700	Shs	Def	15	
Tractor Supply Co	Com	892356106	102	2,220	Shs	Def	3	
Tractor Supply Co	Com	892356106	1,785	38,800	Shs	Def	6	
Tractor Supply Co	Com	892356106	60	1,300	Shs	Def	12	
Trammell Crow Co	Com	89288R106	8,284	571,300	Shs	Def	6	5
Trans World Entmt Cor	Com	89336Q100	7,255	863,253	Shs	Def	6	8
Transaction Sys Architects Cl A	Com	893416107	1,671	146,540	Shs	Def	3	1
Transaction Systems Architects	Com	893416107	11	1,000	Shs	Def	12	
Transaction Systems Architects	CLASS A	893416107	19	1,050	Shs	Def	15	
Transamerica Income Shares Inc	Cl End Fd	893506105	154	6,000	Shs	Def	12	
Transatlantic Holding Inc	Com	893521104	2	22	Shs	Def	6	
Transatlantic Holdings, Inc.	Com	893521104	72	873	Shs	Def	7	
Transatlantic Holdings Inc	Com	893521104	254	3,097	Shs	Def	12	
***Transcanada Capital-8.75%	Pfd	893525204	5	200	Shs	Def	12	
***Transcanada Pipelines Ltd	Com	893526103	1	100	Shs	Def	12	
***Transcanada Pipelines Ltd	Pfd	893526723	30	1,200	Shs	Def	12	
Transcontinental Realty	Com	893617209	1	62	Shs	Def	12	
Transkaryotic Therapies Inc	Com	893735100	22	500	Shs	Def	12	
Transmedia Asia Pacific Inc	Com	89376P103	1	45,000	Shs	Def	12	
Transmeta Corp Del	Com	89376R109	4	1,150	Shs	Def	12	
Travelers P&C Capital I	Pfd	893931204	612	24,450	Shs	Def	12	

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

Transamerica Finance Corp	Pfd	893950204	41	1,700	Shs	Def	12
Travelocity.Com Inc	Com	893953109	59	2,100	Shs	Def	3
Travelocity.Com Inc	Com	893953109	8	300	Shs	Def	12
Transwitch Corp	Com	894065101	17	5,324	Shs	Def	12
Travelers Corporate Loan	Cl End Fd	894185107	20	1,500	Shs	Def	12
Travelers P&C Capital Ii	Pfd	89420B209	185	7,400	Shs	Def	12
Travelers Property Casualty Corp	Com	89420G109	8,899	444,950	Shs	Def	6
Travelers Property Casualty Corp	Com	89420G109	700	35,000	Shs	Def	8
Travelers Property Casualty Corp	Com	89420G109	13	650	Shs	Def	12
Travelers Property Casualty Corp	Com	89420G109	310	15,500	Shs	Def	
Treasury International Inc	Com	894641208	1	320	Shs	Def	12
Tredegar Corporation	Com	894650100	30	1,630	Shs	Def	12
Tremont Corp-Del New	Com	894745207	2	70	Shs	Def	12
Trendwest Resorts Inc	Com	894917103	1,040	43,300	Shs	Def	6
Trex Inc	Com	89531P105	628	26,545	Shs	Def	12
Tri City Bank Shares Corp -	Com	895364107	1	15	Shs	Def	2
Tri-Continental Corp	Cl End Fd	895436103	550	28,401	Shs	Def	12
Tri-Continental Corp-\$2.50 Pfd	Pfd	895436202	8	200	Shs	Def	12
Triad Hospital Inc	Com	89579K109	458	13,309	Shs	Def	12
Triad Gty Inc Com	Com	895925105	3,344	76,925	Shs	Def	3
Triad Guaranty Inc	Com	895925105	48	1,100	Shs	Def	12
Triarc Cos Inc	Com	895927101	10,815	389,761	Shs	Def	6
Triarc Companies Inc Cvt Sub Deb	Cvt	895927AB7	3,663	10,000,000	Prn	Def	
Tricon Global Restaurants	Com	895953107	203	3,461	Shs	Def	2
Tricon Global Restaurants Com	Com	895953107	9,464	161,000	Shs	Def	3
Tricon Global Restaurants	Com	895953107	629	10,700	Shs	Def	11
Tricon Global Restaurants Inc	Com	895953107	781	13,291	Shs	Def	12
Tribune Co	Com	896047107	107	2,350	Shs	Def	2
Tribune	Com	896047107	8,678	190,886	Shs	Def	4
Une Co	Com	896047107	3	58	Shs	Def	6
Tribune Co New	Com	896047107	382	8,402	Shs	Def	12
Tribune Company	Com	896047107	72	1,000	Shs	Def	15
Tribune Co New (Phones)	Pfd	896047305	4	50	Shs	Def	12
Trico Bancshares	Com	896095106	480	22,800	Shs	Def	6
Trico Marine Services Inc	Com	896106101	13	1,500	Shs	Def	12
Tricord Systems Inc	Com	896121100	2	5,750	Shs	Def	12
Trikon Technologies Inc	Com	896187408	91	6,190	Shs	Def	3
Trigon Healthcare Inc	Com	89618L100	36,083	488,800	Shs	Def	3
Trigon Healthcare Inc	Com	89618L100	6,089	82,490	Shs	Def	6
Trigon Healthcare Inc	Com	89618L100	556	7,538	Shs	Def	12
Trigon Healthcare Inc.	Com	89618L100	235	2,000	Shs	Def	15
Trimble Nav Ltd	Com	896239100	3	200	Shs	Def	2
Trimble Navigation Ltd	Com	896239100	5	300	Shs	Def	12
Trinity Petroleum Trust-Cbi	Com	896556107	3	100	Shs	Def	12
Triquint Semiconductor Inc	Com	89674K103	45	3,759	Shs	Def	12
Triton Pcs Hldgs Inc	Com	89677M106	1	100	Shs	Def	12
Triumph Group Inc New	Com	896818101	9,984	254,700	Shs	Def	6
Triumph Group Inc New	Com	896818101	8	200	Shs	Def	12
***Trizec Hahn Corporation	Com	896938107	20	1,250	Shs	Def	12
Tropical Sportswear Intl	Com	89708P102	2,563	106,800	Shs	Def	6
Trover Solutions Inc	Com	897249108	1,103	182,000	Shs	Def	6
Trover Solutions Inc	Com	897249108	12	2,000	Shs	Def	12
Trust Certificates 2001-3	Pfd	89826T200	114	4,600	Shs	Def	12
Trust Co Nj Jersey City	Com	898304100	2,325	98,300	Shs	Def	6
Trust Co Of New Jersey New	Com	898304100	26	1,096	Shs	Def	12
Trustco Bank Corp N Y	Com	898349105	276	21,372	Shs	Def	12
Trustmark Corp	Com	898402102	1,085	42,948	Shs	Def	12
Trustmark Corp Com Nasd Indl	Com	898402102	1,579	62,500	Shs	Def	3
Tularik Inc	Com	899165104	16	1,000	Shs	Def	12
Tumbleweed Communications	Com	899690101	64	17,694	Shs	Def	12
Tupperware Corp.	Com	899896104	10	420	Shs	Def	2
Tupperware Corp	Com	899896104	1,125	49,447	Shs	Def	12

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

Turnstone Systems Inc	Com	900423104	36	7,500	Shs	Def	7	
Turnstone Systems Inc	Com	900423104	4	800	Shs	Def	12	
Ii Vi Inc	Com	902104108	21	1,400	Shs	Def	12	
2002 Target Term Trust Inc	Cl End Fd	902106103	2	116	Shs	Def	12	
Txu Capital Trust Ii	Pfd	90210S204	17	650	Shs	Def	12	
Tyco International Ltd	ADR	902124106	9,860	315,149	Shs	Def	2	3
Tyco Intl Ltd New Com	Com	902124106	2,820	87,267	Shs	Def	3	
Tyco International	Com	902124106	87	2,683	Shs	Def	4	
Tyco International Ltd	Com	902124106	7,777	240,635	Shs	Def	5	1
Tyco Intl Ltd New Com	Com	902124106	35,129	1,088,438	Shs	Def	6	1,0
Tyco International Ltd	FOR	902124106	227,378	7,035,200	Shs	Def	8	
Tyco International Ltd	Com	902124106	1,257	39,650	Shs	Def	9	
Tyco International Ltd	For	902124106	446,644	13,819,440	Shs	Def	10	13,8
Tyco International Ltd	Com	902124106	1,563	48,368	Shs	Def	11	
***Tyco International Ltd	Com	902124106	19,006	588,062	Shs	Def	12	
Tyco International Ltd	For	902124106	71,104	2,200,000	Shs	Def	14	2,2
Tyco Intl.	Com	902124106	232	4,500	Shs	Def	15	
Tyco Intl Ltd New	Bond	902124AC0	3,021	45,000	Shs	Def	12	
Tyler Corp New Com	Com	902252105	53	9,200	Shs	Def	3	
Tyson Foods Inc.	Com	902494103	15	1,169	Shs	Def	2	
Tyson Foods Inc	Com	902494103	6	470	Shs	Def	6	
Tyson Foods Inc-Cl A	Com	902494103	6	500	Shs	Def	12	
Ual Corp.	Com	902549500	8	300	Shs	Def	15	
Ual Corp-Depositary Shs-Repstg	Pfd	902549708	11	500	Shs	Def	12	
Ual Corp Capital Tr I-13.25%	Pfd	90254Y208	20	900	Shs	Def	12	
Ucar International Inc.	Com	90262K109	1,889	133,000	Shs	Def	2	1
Ucbh Holdings Inc.	Com	90262T308	8,336	231,675	Shs	Def	7	2
Uds Capital I-8.32% Trust	Pfd	902655208	280	11,323	Shs	Def	12	
Ugi Corp New Com	Com	902681105	7,187	229,315	Shs	Def	3	2
Ugi Corp New	Com	902681105	2,925	93,115	Shs	Def	6	
Ugi Corp Holding Co	Com	902681105	56	1,800	Shs	Def	12	
Uici Com	Com	902737105	4,902	258,680	Shs	Def	3	2
Uici	Com	902737105	474	25,000	Shs	Def	12	
United Illum Co Com	Com	902748102	1,509	25,980	Shs	Def	3	
Uil Hldg Corp	Com	902748102	1,069	18,400	Shs	Def	6	
Uil Holdings Corp	Com	902748102	732	12,591	Shs	Def	12	
Umb Finl Corp	Com	902788108	1,342	31,300	Shs	Def	6	
Umb Financial Corp	Com	902788108	7	173	Shs	Def	12	
U S B Hldg Inc	Com	902910108	78	4,600	Shs	Def	6	
Ust Inc	Com	902911106	3	80	Shs	Def	6	
Ust Inc	Com	902911106	311	8,000	Shs	Def	11	
Ust Inc	Com	902911106	331	8,496	Shs	Def	12	
U S Plastic Lumber Corp	Com	902948108	2	5,000	Shs	Def	12	
U S Energy Systems Inc	Com	902951102	9	2,400	Shs	Def	12	
U S Restaurant Properties Inc	Com	902971100	2	150	Shs	Def	12	
U.S. Bancorp	Com	902973304	22,010	975,181	Shs	Def	2	9
Us Bancorp	Com	902973304	5,203	230,539	Shs	Def	3	2
Us Bancorp	Com	902973304	300	13,303	Shs	Def	5	
U S Bancorp	Com	902973304	24,760	1,095,129	Shs	Def	6	1,0
U.S. Bancorp	Com	902973304	1,024	45,382	Shs	Def	7	
Us Bancorp Del	Com	902973304	68	3,000	Shs	Def	9	
Us Bancorp Del	Com	902973304	3,080	136,450	Shs	Def	12	
U S Liquids Inc	Com	902974104	7	2,130	Shs	Def	12	
Usa Networks Inc.	Com	902984103	64	2,000	Shs	Def	2	
Usa Networks Inc Com	Com	902984103	426	13,400	Shs	Def	3	
Usa Networks Inc	Com	902984103	1,541	48,495	Shs	Def	6	
Usa Networks Inc.	Com	902984103	1,839	57,900	Shs	Def	8	
Usa Networks Inc.	Com	902984103	54,009	1,700,000	Shs	Def	10	1,7
Usa Networks Inc	Com	902984103	2,771	87,230	Shs	Def	12	
Urs Corp	Com	903236107	6,736	212,480	Shs	Def	3	1
Urs Corp New	Com	903236107	6,838	215,700	Shs	Def	6	2
Urs Corp New	Com	903236107	52	1,647	Shs	Def	12	

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

Usana Health Sciences In	Com	90328M107	103	77,800	Shs	Def	6
Usa Technologies Inc	Com	90328S401	2	5,000	Shs	Def	12
Usg Corp New	Com	903293405	9	1,267	Shs	Def	12
Usb Capital Ii-7.20% Trust	Pfd	90332M200	14	600	Shs	Def	12
Usec Inc	Com	90333E108	490	76,600	Shs	Def	3
Usec Inc	Com	90333E108	2,286	357,200	Shs	Def	6
Usec Inc	Com	90333E108	10	1,500	Shs	Def	12
U S Concrete Inc	Com	90333L102	517	78,900	Shs	Def	6
Us Laboratories Inc	Com	90333T105	5	400	Shs	Def	12
U S Bancorp Capital Iii 7.75%	Pfd	90335H208	99	3,940	Shs	Def	12
Us 1 Industries Inc	Com	903369106	3	7,000	Shs	Def	12
Us Unwired Inc-C1 A	Com	90338R104	15	2,800	Shs	Def	12
Us Oncology Inc	Com	90338W103	1,148	130,300	Shs	Def	3
Us Oncology Inc	Com	90338W103	2	250	Shs	Def	12
Ultimate Sports Entertainment	Com	90384Q109	1	4,000	Shs	Def	12
Usa Education, Inc.	Com	90390U102	249	2,550	Shs	Def	2
Usa Education	Com	90390U102	21	215	Shs	Def	4
Usa Education, Inc.	Com	90390U102	9,895	101,172	Shs	Def	7
Usa Education Inc	Com	90390U102	358	3,662	Shs	Def	12
***Unibanco-Uniao De Bancos	Com	90458E107	5	200	Shs	Def	12
Unicomp Inc New	Com	90465L409	2	28,020	Shs	Def	12
Unifi Inc	Com	904677101	66	7,005	Shs	Def	12
Unifab International Inc	Com	90467L100	1	1,900	Shs	Def	12
Unified Energy Systems Spons Adr	ADR	904688108	1,127	70,000	Shs	Def	3
Unigene Laboratories Inc	Com	904753100	8	12,500	Shs	Def	12
Unilab Corp	Com	904763208	27	1,100	Shs	Def	12
Unilever Plc	ADR	904767704	42	1,310	Shs	Def	2
Unilever Plc	SPON ADR	904767704	126	2,500	Shs	Def	15
Unilever N.V.	Com	904784709	679	11,961	Shs	Def	1
***Unilever N V	Com	904784709	459	8,087	Shs	Def	12
Unilever N.V.	N Y SHS	N904784709	5	89	Shs	Def	15
Union Accep Corp	Com	904832102	1,487	248,600	Shs	Def	6
Union Electric Co-\$1.735 Pfd	Pfd	906548763	7	300	Shs	Def	12
Union Pacific Corp.	Com	907818108	6,496	104,538	Shs	Def	2
Union Pac Corp Com	Com	907818108	14,373	231,300	Shs	Def	3
Union Pacific Corp Com	Com	907818108	375	6,033	Shs	Def	5
Union Pac Corp	Com	907818108	66	1,068	Shs	Def	6
Union Pacific Corp.	Com	907818108	37	600	Shs	Def	7
Union Pacific Corp	Com	907818108	355	5,706	Shs	Def	11
Union Pacific Corp	Com	907818108	2,302	37,039	Shs	Def	12
Union Pacific Capital Trust	PFD	907824403	30	600	Shs	Def	2
Union Planters Corp Com	Com	908068109	16,928	357,200	Shs	Def	3
Union Planters Corp	Com	908068109	3	70	Shs	Def	6
Union Planters Corp	Com	908068109	2,323	49,025	Shs	Def	12
Unionbancal Corp Com	Com	908906100	792	18,000	Shs	Def	3
Unionbancal Corp	Com	908906100	3	65	Shs	Def	6
Unionbancal Corporation	Com	908906100	3,007	68,300	Shs	Def	8
Unionbancal Corporation	Com	908906100	81,811	1,858,500	Shs	Def	10
Uniroyal Technology Corp	Com	909163107	1	1,000	Shs	Def	12
Unisource Energy Cp (Hldg Co)	Com	909205106	13,172	643,816	Shs	Def	6
Unisource Energy Corp	Com	909205106	43	2,120	Shs	Def	12
Unisys	Com	909214108	6,524	516,535	Shs	Def	4
Unisys Corp.	Com	909214108	649	50,634	Shs	Def	9
Unisys Corp.	Com	909214108	10,863	860,100	Shs	Def	10
Unisys Corp Autrefois	Com	909214108	1,922	152,202	Shs	Def	12
Unisys Corp.	Com	909214108	50,520	4,000,000	Shs	Def	14
Unisys Corp	Com	909214108	38	3,000	Shs	Def	14
Unit Corp	Com	909218109	11,879	649,500	Shs	Def	6
United Auto Group Inc	Com	909440109	45	2,000	Shs	Def	3
United Auto Group Inc	Com	909440109	4,305	191,000	Shs	Def	6
United Bankshares Inc	Com	909907107	5,419	183,515	Shs	Def	3
United Bankshares	Com	909907107	74	2,500	Shs	Def	4



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

United Bankshares Inc-W Va	Com	909907107	510	17,283	Shs	Def	12
United Defense Industries Inc	Com	91018B104	134	5,000	Shs	Def	12
United Dominion Realty	Com	910197102	242	15,300	Shs	Def	2
United Dominion Rlty	Com	910197102	168	10,606	Shs	Def	6
United Dominion Realty Trust	Com	910197102	1,087	68,300	Shs	Def	9
United Dominion Realty Trust	Com	910197102	1,739	109,788	Shs	Def	12
United Dominion Realty Trust	Pfd	910197409	13	500	Shs	Def	12
United Guardian Inc	Com	910571108	5	900	Shs	Def	12
United Healthcare	Com	910581107	44	575	Shs	Def	4
United Industrial Corp	Com	910671106	14	645	Shs	Def	12
United Microelectronics Corp - AdADR		910873207	452	42,450	Shs	Def	3
United Natl Bancorp N J	Com	910909100	1,010	43,520	Shs	Def	6
United National Bancorp-N.J.	Com	910909100	589	25,400	Shs	Def	12
United Mobil Homes Inc	Com	911024107	572	45,940	Shs	Def	12
United Natural Foods Inc	Com	911163103	1,543	61,950	Shs	Def	3
United Natural Foods Inc	Com	911163103	1	50	Shs	Def	12
United Online Inc Com	Com	911268100	4,632	551,120	Shs	Def	6
United Online Inc	Com	911268100	27	3,083	Shs	Def	12
United Overseas Bank Ltd	ADR	911271302	18	1,066	Shs	Def	2
United Overseas Bk Lt	Com	911271302	5,475	335,928	Shs	Def	6
United Parcel Service Cl B	CL B	911312106	7,801	128,305	Shs	Def	1
United Parcel Service Inc.	Com	911312106	472	7,769	Shs	Def	2
United Parcel Service Cl B	Com	911312106	5,904	97,100	Shs	Def	3
United Parcel Service Inc	Com	911312106	3,766	61,940	Shs	Def	5
United Parcel Service Inc Cl-B	Com	911312106	4	65	Shs	Def	6
United Parcel Service Inc	Com	911312106	2,016	33,303	Shs	Def	9
United Parcel Service Inc Cl B	Com	911312106	449	7,385	Shs	Def	11
United Parcel Svc Inc	Com	911312106	4,057	66,724	Shs	Def	12
United Rentals Inc	Com	911363109	1,597	58,100	Shs	Def	3
United Rentals Inc	Com	911363109	5,750	209,250	Shs	Def	6
United Rentals Inc	Com	911363109	3,343	121,667	Shs	Def	12
Us Cellular Corp	Com	911684108	10,189	248,500	Shs	Def	3
Us Cellular Cp	Com	911684108	9	228	Shs	Def	6
Us Air Group	Com	911905107	3	500	Shs	Def	2
Us Airways Group Inc	Com	911905107	22	3,450	Shs	Def	12
United States Lime & Minerals	Com	911922102	1,349	273,170	Shs	Def	12
U S Industries Inc New	Com	912080108	11	2,930	Shs	Def	12
United Sts Stl Llc	Pfd	91263P204	10	400	Shs	Def	12
United States Stl Corp N	Com	912909108	3,659	201,605	Shs	Def	6
United States Stl Corp New	Com	912909108	13	744	Shs	Def	12
United Stationers Inc Com Nasd	ComL	913004107	1,165	30,570	Shs	Def	3
United Stationers Inc	Com	913004107	19,648	515,700	Shs	Def	6
United Stationers Inc	Com	913004107	8	200	Shs	Def	12
United Surgical Partners Intl	Com	913016309	1,415	61,000	Shs	Def	12
United Technologies Corp.	Com	913017109	840	11,324	Shs	Def	1
United Technologies Corp.	Com	913017109	2,926	39,429	Shs	Def	2
United Technologies Corp Com	Com	913017109	13,658	184,069	Shs	Def	3
United Technologies Corp Com	Com	913017109	1,171	15,785	Shs	Def	5
United Technologies Corp	Com	913017109	18,530	249,728	Shs	Def	6
United Technologies Corp.	Com	913017109	52	700	Shs	Def	7
United Technologies Corp	Com	913017109	311	4,185	Shs	Def	11
United Technologies Corp	Com	913017109	5,277	71,122	Shs	Def	12
United Technologies Corp.	Com	913017109	367	3,105	Shs	Def	15
United Therapeutics Corp Del	Com	91307C102	3	200	Shs	Def	12
Unitedglobalcom	Com	913247508	22	4,100	Shs	Def	12
Unitedhealth Group	Com	91324P102	176	2,300	Shs	Def	2
Unitedhealth Group Inc	Com	91324P102	27,947	365,700	Shs	Def	3
Unitedhealth Group Incorporated	Com	91324P102	406,642	5,321,150	Shs	Def	8
United Healthcare	Com	91324P102	8	100	Shs	Def	9
Unitedhealth Group Incorporated	Com	91324P102	841,998	11,018,034	Shs	Def	10
Unitedhealth Group Inc	Com	91324P102	3,283	42,963	Shs	Def	12
United Healthcare Corp.	Com	91324P102	61	500	Shs	Def	15

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

Unitil Corp	Com	913259107	811	30,550	Shs	Def	12	
Unitrin Inc	Com	913275103	200	4,976	Shs	Def	12	
Universal Access Global Hldgs	Com	91336M105	9	5,800	Shs	Def	12	
Universal Amern Finl Cor	Com	913377107	827	120,200	Shs	Def	6	1
Universal Corp Com	Com	913456109	1,720	43,700	Shs	Def	3	
Universal Corp Va	Com	913456109	18,590	472,300	Shs	Def	6	4
Universal Display Corp	Com	91347P105	2	200	Shs	Def	12	
Universal Forest Prods Inc	Com	913543104	884	37,000	Shs	Def	3	
Universal Fst Prods Inc	Com	913543104	7,750	324,400	Shs	Def	6	3
Universal Hlth Rlty Income	Com	91359E105	15	613	Shs	Def	2	
Universal Health Realty	Com	91359E105	48	2,000	Shs	Def	12	
Universal Security Instruments	Com	913821302	1	175	Shs	Def	12	
Universal Stainless & Al	Com	913837100	1,030	88,900	Shs	Def	6	
Universal Health Svcs Inc Cl B	Com	913903100	3,073	74,500	Shs	Def	3	
Universal Health Services Inc	Com	913903100	545	13,200	Shs	Def	12	
Universe2U Inc	Com	914019104	2	2,000	Shs	Def	12	
Univision Communications	Com	914906102	6	150	Shs	Def	2	
Univision Comm Inc Class A	Com	914906102	8	190	Shs	Def	6	
Univision Communications Inc	Com	914906102	55	1,300	Shs	Def	12	
Unocal Corp.	Com	915289102	3,483	89,435	Shs	Def	2	
Unocal Corp	Com	915289102	7	176	Shs	Def	6	
Unocal Corp	Com	915289102	450	11,548	Shs	Def	12	
Unocal Capital Trust	PFD	91528T207	20	400	Shs	Def	2	
Unocal Capital Trust-6.25%	Pfd	91528T207	77	1,500	Shs	Def	12	
Unizan Financial Corp	Com	91528W101	1,687	88,995	Shs	Def	6	
Unizan Finl Corp	Com	91528W101	377	19,875	Shs	Def	12	
Unumprovident Corporation	Com	91529Y106	3	115	Shs	Def	2	
Unumprovident Corp	Com	91529Y106	259	9,286	Shs	Def	5	
Unumprovident Corp	Com	91529Y106	17,039	610,310	Shs	Def	6	5
Unumprovident Corporation	Com	91529Y106	3,028	108,400	Shs	Def	8	
Unumprovident Corporation	Com	91529Y106	108,229	3,875,000	Shs	Def	10	3,8
Unumprovident Corp	Com	91529Y106	1,078	38,595	Shs	Def	12	
Unumprovident Corporation	Com	91529Y106	64,239	2,300,000	Shs	Def	14	2,3
Upgrade International Corp New	Com	915301204	2	2,400	Shs	Def	12	
Upm Kymmene Corp	Com	915436109	6,461	184,600	Shs	Def	6	1
Usfreightways Corp Co	Com	916906100	22,625	639,730	Shs	Def	6	6
Usfreightways Corp	Com	916906100	14	400	Shs	Def	12	
Urban Outfitters Inc	Com	917047102	11	450	Shs	Def	12	
Usinternetworking Inc	Com	917311805	1	70,420	Shs	Def	12	
Utah Med Prods Inc	Com	917488108	503	31,626	Shs	Def	6	
Utilicorp United	Pfd	918005851	49	2,000	Shs	Def	12	
Utilities Holdrs Tr	Com	918019100	182	1,900	Shs	Def	12	
Utstarcom Inc	Com	918076100	39,507	1,506,170	Shs	Def	3	1,4
Utstarcom Inc	Com	918076100	442	16,835	Shs	Def	12	
Utstarcom Inc.	Com	918076100	26	1,000	Shs	Def		
Vca Antech Inc	Com	918194101	9	700	Shs	Def	12	
Va Software Corp	Com	91819B105	3	1,605	Shs	Def	12	
V F Corp.	Com	918204108	69	1,600	Shs	Def	2	
V F Corp Com	Com	918204108	602	13,925	Shs	Def	5	
V F Corp	Com	918204108	12	280	Shs	Def	6	
V F Corp	Com	918204108	167	3,873	Shs	Def	12	
V-One Corp	Com	918278102	1	800	Shs	Def	12	
Vail Banks Inc	Com	918779109	936	77,000	Shs	Def	6	
Vail Resorts Inc	Com	91879Q109	1	50	Shs	Def	12	
Valassis Communicati	Com	918866104	446	11,545	Shs	Def	3	
Valassis Communications Inc	Com	918866104	38	975	Shs	Def	12	
Valence Technology Inc	Com	918914102	9	2,900	Shs	Def	12	
Valero L P	Com	91913W104	154	4,050	Shs	Def	12	
Valero Energy Corp Com New	Com	91913Y100	10,807	218,235	Shs	Def	3	2
Valero Energy Corp New	Com	91913Y100	196	3,954	Shs	Def	12	
Valmont Ind Inc	Com	920253101	18	1,000	Shs	Def	2	
The Valspar Corp.	Com	920355104	8,369	177,835	Shs	Def	2	1

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

Valspar Corp	Com	920355104	8,866	188,397	Shs	Def	12	
Value City Department Stores	Com	920387107	1	200	Shs	Def	12	
Valuevision International	Com	92047K107	64	3,100	Shs	Def	2	
Van Kampen Municipal Income	Cl End Fd	920909108	176	20,950	Shs	Def	12	
Van Kampen High Income Trust	Cl End Fd	920911104	11	2,280	Shs	Def	12	
Van Kampen High Income Trust	Cl End Fd	920913100	6	1,000	Shs	Def	12	
Van Kampen Municipal Trust	Cl End Fd	920919107	134	9,887	Shs	Def	12	
Van Kampen Florida Quality	Cl End Fd	920921103	65	4,600	Shs	Def	12	
Van Kampen Ohio Quality	Cl End Fd	920923109	73	4,450	Shs	Def	12	
Van Kampen Pennsylvania	Cl End Fd	920924107	16	1,000	Shs	Def	12	
Van Kampen Tr For Investment	Cl End Fd	920929106	64	4,350	Shs	Def	12	
Van Kampen Trust For Invt	Cl End Fd	920931102	27	1,700	Shs	Def	12	
Van Kampen Tr For Investment	Cl End Fd	920933108	32	2,000	Shs	Def	12	
Van Kampen Tr For Investment	Cl End Fd	920934106	29	1,766	Shs	Def	12	
Van Kampen Municipal	Cl End Fd	920935103	25	1,667	Shs	Def	12	
Van Kampen Strategic Sector	Cl End Fd	920943107	36	2,700	Shs	Def	12	
Van Kampen Bond Fund	Cl End Fd	920955101	222	12,350	Shs	Def	12	
Van Kampen Income Trust	Cl End Fd	920957107	42	6,760	Shs	Def	12	
Van Kampen Senior Income Trust	Cl End Fd	920961109	142	19,408	Shs	Def	12	
Van Kampen Advantage Municip	Cl End Fd	921124103	51	3,500	Shs	Def	12	
Van Kampen Advantage Municip	Cl End Fd	92112K107	33	2,500	Shs	Def	12	
Van Kampen Pennsylvania Value	Cl End Fd	92112T108	78	5,200	Shs	Def	12	
Van Kampen Ohio Value	Cl End Fd	92112W101	15	1,050	Shs	Def	12	
Van Kampen Value Municipal	Cl End Fd	921132106	15	1,100	Shs	Def	12	
Varco International Inc	Com	922122106	116	5,760	Shs	Def	3	
Varco Intl Inc Del	Com	922122106	10	500	Shs	Def	12	
Varian Inc	Com	922206107	23	600	Shs	Def	2	
Varian Inc	Com	922206107	33	875	Shs	Def	12	
Varian Semiconductor Equip	Com	922207105	27	600	Shs	Def	2	
Varian Semiconductor Equ	Com	922207105	8,996	199,900	Shs	Def	6	1
Varian Semiconductor Equipment	Com	922207105	23	500	Shs	Def	12	
Varian Medical Systems Inc	Com	92220P105	49	1,200	Shs	Def	2	
Varian Medical Systems Inc	Com	92220P105	11,452	280,000	Shs	Def	3	2
Varian Medical Systems Inc	Com	92220P105	30	740	Shs	Def	12	
Varitek Inds Inc	Com	922246202	2	625	Shs	Def	12	
Varsity Brands Inc	Com	92227P108	23	11,000	Shs	Def	2	
Vasomedical Inc	Com	922321104	14	5,032	Shs	Def	12	
***Vasogen Inc	Com	92232F103	36	9,100	Shs	Def	12	
Vaxgen Inc New	Com	922390208	10	845	Shs	Def	12	
Vectren Corp	Com	92240G101	179	6,982	Shs	Def	2	
Vectren Corp	Com	92240G101	16	633	Shs	Def	12	
Vector Group Ltd	Com	92240M108	12	430	Shs	Def	7	
Vector Group Ltd	Com	92240M108	805	28,151	Shs	Def	12	
Velcro Industries Nv	Com	922571104	1	100	Shs	Def	12	
Velocity Express Corp	Com	92257T103	7	3,500	Shs	Def	12	
Ventas Inc	Com	92276F100	10	800	Shs	Def	3	
Ventas Inc	Com	92276F100	4	302	Shs	Def	12	
Veritas Software Corp	Com	923436109	9	200	Shs	Def	2	
Veritas Software	Com	923436109	19	425	Shs	Def	4	
Veritas Software De	Com	923436109	6	140	Shs	Def	6	
Veritas Software Corp	Com	923436109	1,275	29,100	Shs	Def	7	
Veritas Software Corp	Com	923436109	196	4,398	Shs	Def	9	
Veritas Software Corp	Com	923436109	756	17,257	Shs	Def	12	
Veritas Software Corp.	Com	923436109	98	1,400	Shs	Def	15	
Verisign Inc.	Com	92343E102	14	500	Shs	Def	2	
Verisign Inc	Com	92343E102	381	14,096	Shs	Def	12	
Verisign	Com	92343E102	188	7,100	Shs	Def		
Veritas Dgc Inc Com	Com	92343P107	859	50,800	Shs	Def	3	
Verizon	Com	92343V104	12,283	266,451	Shs	Def	1	
Verizon Communications	Com	92343V104	12,561	275,161	Shs	Def	2	2
Verizon Communications Inc	Com	92343V104	47,813	1,047,393	Shs	Def	3	1,0
Verizon Communications	Com	92343V104	133	2,884	Shs	Def	4	

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

Verizon Communications	Com	92343V104	2,898	62,859 Shs	Def	5
Verizon	Com	92343V104	39,074	848,786 Shs	Def	6
Verizon Communications	Com	92343V104	349	7,654 Shs	Def	7
Verizon Communications	Com	92343V104	4,543	98,875 Shs	Def	9
Verizon Communications	Com	92343V104	5,250	115,000 Shs	Def	10
Verizon Communications	Com	92343V104	3,251	70,530 Shs	Def	11
Verizon Communications	Com	92343V104	30,866	676,135 Shs	Def	12
Verizon Communications	Com	92343V104	5,223	72,166 Shs	Def	15
Verizon Comunciations	Com	92343V104	1,185	25,980 Shs	Def	
Verizon South Inc	Pfd	92344J209	140	5,600 Shs	Def	12
Vermont Pure Holdings Ltd	Com	924237100	18	3,500 Shs	Def	12
Vertel Corporation	Com	924907108	1	2,880 Shs	Def	12
Versar Inc	Com	925297103	10	2,300 Shs	Def	12
Verso Technologies Inc	Com	925317109	10	8,500 Shs	Def	12
Vertex Pharmaceuticals Inc.	Com	92532F100	31	1,100 Shs	Def	2
Vertex Pharmaceuticals Inc	Com	92532F100	2	62 Shs	Def	12
Verticalnet Inc-Pa	Com	92532L107	13	17,900 Shs	Def	12
Vesta Insurance Group Inc	Com	925391104	30	4,950 Shs	Def	12
Viacom Inc-Cl A	Com	925524100	439	9,035 Shs	Def	12
Viacom, Inc. Cl B	CL B	925524308	253	5,237 Shs	Def	1
Viacom Inc Class B	Com	925524308	197	4,079 Shs	Def	2
Viacom Inc Cl B	Com	925524308	9,106	188,256 Shs	Def	3
Viacom Inc	Com	925524308	2,977	61,550 Shs	Def	6
Viacom Inc Class B	Com	925524308	2,011	41,580 Shs	Def	7
Viacom Inc Class B	Com	925524308	486	10,106 Shs	Def	9
Viacom Inc Cl B	Com	925524308	246	5,089 Shs	Def	11
Viacom Inc-Cl B	Com	925524308	6,661	137,712 Shs	Def	12
Viacom Inc.	CL B	925524308	229	2,976 Shs	Def	15
Viacom "B" Shares	CL B	925524308	136	2,800 Shs	Def	
Viad Corp	Com	92552R109	207	7,400 Shs	Def	3
Viad Corp	Com	92552R109	222	7,944 Shs	Def	12
Viad Corp	Com	92552R109	56,000	2,000,000 Shs	Def	14
Viad Corp	Pfd	92552R307	10	175 Shs	Def	12
Viant Corp	Com	92553N107	8	6,000 Shs	Def	12
Viasys Healthcare Inc	Com	92553Q209	3	131 Shs	Def	2
Viasys Healthcare Inc	Com	92553Q209	288	12,800 Shs	Def	3
Viasys Healthcare Inc	Com	92553Q209	3	146 Shs	Def	7
Viasys Healthcare Inc	Com	92553Q209	21	923 Shs	Def	12
Viador Inc	Com	92553R108	1	3,500 Shs	Def	12
Vical Inc	Com	925602104	2	200 Shs	Def	12
Vicinity Corp	Com	925653107	6	3,000 Shs	Def	12
Vicor Corp	Com	925815102	216	12,800 Shs	Def	12
Victor Industries Inc	Com	925903106	3	120,000 Shs	Def	12
Vidamed Inc	Com	926530106	1	100 Shs	Def	12
Viewpoint Corp	Com	92672P108	1	100 Shs	Def	12
Vignette Corp	Com	926734104	73	21,100 Shs	Def	12
Viisage Technology Inc	Com	92675K106	19	2,700 Shs	Def	12
Viking Capital Group Inc New	Com	92676E208	2	5,000 Shs	Def	12
Village Super Mkt Inc	Com	927107409	133	3,800 Shs	Def	6
Vintage Pete Inc	Com	927460105	30,509	2,077,930 Shs	Def	6
Vintage Petroleum Inc	Com	927460105	3	200 Shs	Def	12
Vion Pharmaceuticals Inc	Com	927624106	43	10,500 Shs	Def	12
Viragen Inc	Com	927638106	25	30,300 Shs	Def	5
Viragen Inc	Com	927638106	11	13,333 Shs	Def	12
Virginia Comm Bancorp Inc	Com	92778Q109	17	700 Shs	Def	12
Virginia Electric & Power Co.	Pfd	927804591	5	200 Shs	Def	12
Virginia Elec & Power Co	Pfd	927804617	120	5,020 Shs	Def	12
Virginia Financial Group Inc	Com	927810101	226	10,027 Shs	Def	12
Virginia Power Cap Tr I-8.05%	Pfd	928082205	149	5,950 Shs	Def	12
Viropharma Inc	Com	928241108	17	3,300 Shs	Def	12
Vishay Intertechnology Inc.	Com	928298108	21	1,032 Shs	Def	2
Vishay Intertechnology I	Com	928298108	5,622	276,419 Shs	Def	6

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

Vishay Intertechnology Inc	Com	928298108	850	41,809	Shs	Def	12
***Visible Genetics Inc	Com	92829S104	1	100	Shs	Def	12
Vista Bancorp Inc	Com	92830R103	27	1,000	Shs	Def	12
Visionics Corp Del	Com	92831E101	14	1,200	Shs	Def	12
Visteon Corp	Com	92839U107	189	11,426	Shs	Def	2
Visteon Corp	Com	92839U107	765	46,230	Shs	Def	6
Visteon Corp	Com	92839U107	635	38,373	Shs	Def	12
Visual Networks Inc	Com	928444108	232	79,031	Shs	Def	12
Visx Inc-Del	Com	92844S105	44	2,510	Shs	Def	12
Vitesse Semiconductor Corp.	Com	928497106	29	3,000	Shs	Def	2
Vitesse Semiconductor Corp	Com	928497106	92	9,404	Shs	Def	12
Vitria Technology Inc	Com	92849Q104	15	3,775	Shs	Def	12
Vivendi Universal	Com	92851S204	5,437	143,606	Shs	Def	6
Vivendi Universal ADR	ADR	92851S204	609	15,640	Shs	Def	9
Vivus Inc	Com	928551100	11	1,225	Shs	Def	12
Vixel Corp Del	Com	928552108	7	1,600	Shs	Def	12
Vnb Capital Trust I 7.75%	Pfd	92856Q203	325	12,960	Shs	Def	12
Vodafone Airtouch Plc Ads	ADR	92857W100	9,691	525,829	Shs	Def	1
Vodafone Group Plc New	ADR	92857W100	169	9,154	Shs	Def	2
Vodafone Group Plc-Sp ADR	Com	92857W100	363	19,700	Shs	Def	5
Vodafone Group Plc New	ADR	92857W100	29	1,600	Shs	Def	8
Vodafone	Com	92857W100	497	2,695	Shs	Def	9
Vodafone Group Plc New	ADR	92857W100	5,990	325,000	Shs	Def	10
Vornado Realty Trust	Com	929042109	1,374	31,116	Shs	Def	2
Vornado Rlty Tr Sh Ben Int	Com	929042109	2,072	46,920	Shs	Def	3
Vornado Realty Tr	Sh Ben Int	929042109	681	15,300	Shs	Def	9
Vornado Realty Trust	Com	929042109	493	11,157	Shs	Def	12
Vornado Realty Trust-6.50%	Pfd	929042208	12	200	Shs	Def	12
Vornado Realty Trust	Pfd	929042406	46	1,800	Shs	Def	12
Vulcan Matls Co Com	Com	929160109	2,030	42,700	Shs	Def	3
Vulcan Materials Co	Com	929160109	3	70	Shs	Def	6
Vulcan Materials Co	Com	929160109	338	7,100	Shs	Def	12
Wd 40 Co Com Nasd Indl	Com	929236107	1,033	34,280	Shs	Def	3
Wd 40 Co	Com	929236107	175	5,823	Shs	Def	12
Wfs Finl Inc	Com	92923B106	2,594	104,147	Shs	Def	6
Wci Communities Inc	Com	92923C104	161	6,600	Shs	Def	12
Wci Communities Inc.	Com	92923C104	24	1,000	Shs	Def	
Wec Cap Tr I Tr Pfd Secs 6.85%	Pfd	92923G204	58	2,400	Shs	Def	12
Whx Corp-Conv Pfd Ser A	Pfd	929248201	2	500	Shs	Def	12
Wgl Holdings Inc	Com	92924F106	878	32,690	Shs	Def	12
W-H Energy Services Inc	Com	92925E108	1,508	69,810	Shs	Def	3
W-H Energy Svcs Inc	Com	92925E108	9,901	458,400	Shs	Def	6
Wms Industries Inc	Com	929297109	4	200	Shs	Def	12
Wpp Group Plc Spons A	ADR	929309300	4,491	78,920	Shs	Def	6
Wpp Group Plc Sponsored ADR	ADR	929309300	172,243	3,050,700	Shs	Def	8
Wpp Group	ADR	929309300	675	13,730	Shs	Def	9
Wpp Group Plc Sponsored ADR	ADR	929309300	9,598	170,000	Shs	Def	10
Wpsr Capital Trust I	Pfd	92930N200	101	4,083	Shs	Def	12
W P Carey & Co Llc	Com	92930Y107	621	26,713	Shs	Def	12
W P S Resources Corp.	Com	92931B106	148	3,780	Shs	Def	9
Wps Resources Corp	Com	92931B106	887	22,502	Shs	Def	12
Wsfs Financial Corp.	Com	929328102	725	40,000	Shs	Def	2
Wsfs Finl Corp	Com	929328102	2,843	156,900	Shs	Def	6
Wsfs Financial Corp	Com	929328102	4	200	Shs	Def	12
Wvs Finl Corp	Com	929358109	16	1,000	Shs	Def	6
Wabash National Corp	Com	929566107	16	1,600	Shs	Def	12
Wabtec Corp	Com	929740108	2,665	177,800	Shs	Def	6
Wackenhut Corp-Ser B	Com	929794303	7	200	Shs	Def	12
Wackenhut Corrections Corp	Com	929798106	876	58,393	Shs	Def	12
Wachovia Corporation	Com	929903102	574	15,490	Shs	Def	2
Wachovia Corp	Com	929903102	19,769	533,133	Shs	Def	3
Wachovia	Com	929903102	16,395	442,153	Shs	Def	4

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

Wachovia Corp	Com	929903102	1,738	46,874 Shs	Def	5	
Wachovia Group Com	Com	929903102	58,167	1,571,128 Shs	Def	6	1,4
Wachovia Corp 2Nd	Com	929903102	1,371	37,532 Shs	Def	9	
Wachovia Corp 2Nd New	Com	929903102	565	15,247 Shs	Def	11	
Wachovia Corp 2Nd New	Com	929903102	15,008	404,760 Shs	Def	12	
Wachovia Corp.	Com	929903102	183	3,100 Shs	Def	15	
Waddell & Reed Finl Inc	Com	930059100	30	1,000 Shs	Def	6	
Waddell & Reed Financial - A	Com	930059100	1,189	39,000 Shs	Def	7	
Waddell & Reed Financial Inc	Com	930059100	10	330 Shs	Def	12	
Wake Forest Bancshares Inc	Com	930888102	25	1,685 Shs	Def	12	
Wal-Mart Stores	Com	931142103	947	15,450 Shs	Def	1	
Wal-Mart Stores, Inc.	Com	931142103	3,098	50,548 Shs	Def	2	
Wal Mart Stores Inc Com	Com	931142103	81,304	1,326,542 Shs	Def	3	1,2
Wal-Mart	Com	931142103	64	1,036 Shs	Def	4	
Wal Mart Stores Inc	Com	931142103	3,723	60,743 Shs	Def	5	
Wal Mart Stores Inc	Com	931142103	3	45 Shs	Def	6	
Wal-Mart Stores, Inc.	Com	931142103	4,440	72,441 Shs	Def	7	
Wal-Mart Stores, Inc.	Com	931142103	31	500 Shs	Def	8	
Wal-Mart Stores Inc.	Com	931142103	1,698	28,504 Shs	Def	9	
Wal-Mart Stores, Inc.	Com	931142103	7,312	119,300 Shs	Def	10	1
Wal-Mart Stores Inc	Com	931142103	6,477	105,663 Shs	Def	11	
Wal-Mart Stores Inc	Com	931142103	18,128	295,782 Shs	Def	12	
Walmart Stores Inc.	Com	931142103	4,308	44,555 Shs	Def	15	
Walgreen Co	Com	931422109	4,822	123,032 Shs	Def	2	1
Walgreen Co Com	Com	931422109	4,523	115,417 Shs	Def	3	1
Walgreen	Com	931422109	210	5,350 Shs	Def	4	
Walgreen Co Com	Com	931422109	2,010	51,295 Shs	Def	5	
Walgreen Co	Com	931422109	2	60 Shs	Def	6	
Walgreen Co	Com	931422109	11,249	287,032 Shs	Def	7	2
Walgreen Co	Com	931422109	2,213	56,467 Shs	Def	12	
Walgreen Co.	Com	931422109	162	2,600 Shs	Def	15	
Walker Interactive Systems Inc	Com	931664106	10	5,000 Shs	Def	12	
Wallace Computer Services Inc	Com	932270101	386	19,100 Shs	Def	3	
Wallace Computer Service	Com	932270101	9,460	468,300 Shs	Def	6	4
Wallace Computer Services Inc	Com	932270101	91	4,500 Shs	Def	12	
Walter Industries Inc	Com	93317Q105	386	29,300 Shs	Def	3	
Walter Inds Inc	Com	93317Q105	9,058	687,800 Shs	Def	6	6
Warren Bancorp Inc	Com	934710104	1,064	88,700 Shs	Def	6	
Washington Federal Inc.	Com	938824109	3,358	140,266 Shs	Def	2	1
Washington Fed Inc Com	Com	938824109	18,956	791,810 Shs	Def	3	7
Washington Federal	Com	938824109	930	38,865 Shs	Def	4	
Washington Fed Inc	Com	938824109	15,550	648,264 Shs	Def	6	6
Washington Federal Inc	Com	938824109	137	5,723 Shs	Def	12	
Washington Mutual, Inc.	Com	939322103	482	14,551 Shs	Def	2	
Washington Mutual Inc	Com	939322103	5,947	179,500 Shs	Def	3	1
Washington Mutual	Com	939322103	2,253	68,003 Shs	Def	4	
Washington Mutual Inc Com	Com	939322103	3,076	92,844 Shs	Def	5	
Washington Mut Inc	Com	939322103	34,185	1,032,262 Shs	Def	6	9
Washington Mutual, Inc.	Com	939322103	5,899	178,055 Shs	Def	7	1
Washington Mutual, Inc.	Com	939322103	278,479	8,405,649 Shs	Def	8	
Washington Mutual Inc.	Com	939322103	1,245	37,627 Shs	Def	9	
Washington Mutual, Inc.	Com	939322103	585,709	17,679,120 Shs	Def	10	17,6
Washington Mutual Inc	Com	939322103	340	10,250 Shs	Def	11	
Washington Mutual Inc	Com	939322103	9,934	299,834 Shs	Def	12	
Washington Mutual, Inc.	Com	939322103	33,130	1,000,000 Shs	Def	14	1,0
Washington Mutual Inc.	Com	939322103	488	9,700 Shs	Def	15	
Washington Post Co-Cl B	Com	939640108	3,548	5,845 Shs	Def	12	
Washington Post	Com	939640108	48	50 Shs	Def	15	
Washington Real Estate	Com	939653101	262	9,100 Shs	Def	2	
Washington Real Estate	Com	939653101	3,292	114,503 Shs	Def	12	
Washington Trust Bancorp Inc	Com	940610108	41	2,094 Shs	Def	12	
Waste Connections Inc	Com	941053100	5	150 Shs	Def	12	

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

Waste Hldgs Inc	Com	941057101	146	23,200	Shs	Def	6	
Waste Management	Com	94106L109	6,951	255,100	Shs	Def	4	2
Waste Management, Inc.	Com	94106L109	350,188	12,850,932	Shs	Def	8	
Waste Management Inc.	Com	94106L109	362	13,250	Shs	Def	9	
Waste Management, Inc.	Com	94106L109	721,200	26,466,056	Shs	Def	10	26,4
Waste Management Inc Del	Com	94106L109	11,062	405,959	Shs	Def	12	
Waste Management Inc.	Com	94106L109	56	1,300	Shs	Def	15	
Water Pik Technologies I	Com	94113U100	1,951	192,200	Shs	Def	6	1
Water Pik Technologies Inc	Com	94113U100	4	420	Shs	Def	12	
Waters Corp	Com	941848103	363	13,000	Shs	Def	9	
Waters Corp	Com	941848103	322	11,510	Shs	Def	12	
Waterside Capital Corp	Com	941872103	19	8,566	Shs	Def	12	
Watsco Inc Com	Com	942622200	93	5,200	Shs	Def	3	
Watsco Inc	Com	942622200	982	55,000	Shs	Def	6	
Watsco Inc	Com	942622200	5	300	Shs	Def	12	
Watson Pharmaceuticals	Com	942683103	448	16,525	Shs	Def	5	
Watson Pharmaceutical Inc	Com	942683103	8	280	Shs	Def	6	
Watson Pharmaceuticals Inc	Com	942683103	750	27,695	Shs	Def	12	
Watts Industries Inc Class	Com	942749102	5	300	Shs	Def	2	
Watts Inds Inc Cl A Nasd Inld	Com	942749102	304	18,100	Shs	Def	3	
Watts Inds Inc	Com	942749102	3,338	198,700	Shs	Def	6	1
Wausau-Mosinee Paper Corp	Com	943315101	173	13,525	Shs	Def	12	
Wave Systems Corp-Cl A	Com	943526103	2	900	Shs	Def	12	
Wayne Savings Bancshares Inc	Com	946250107	13	700	Shs	Def	12	
Waypoint Financial Corp	Com	946756103	1,381	83,500	Shs	Def	3	
Waypoint Financial	Com	946756103	56	3,400	Shs	Def	4	
Waypoint Financial Corp	Com	946756103	367	22,173	Shs	Def	12	
Weatherford International	Com	947074100	27	575	Shs	Def	4	
Weatherford International Inc	Com	947074100	672	14,100	Shs	Def	5	
Weatherford International Inc	Com	947074100	464	9,743	Shs	Def	12	
Webb Interactive Svcs Inc	Com	94748P104	1	1,000	Shs	Def	12	
Websense Inc	Com	947684106	4	150	Shs	Def	12	
Web Methods	Com	94768C108	2	100	Shs	Def	6	
Webmethods Inc	Com	94768C108	30	1,736	Shs	Def	12	
Webmd Corp Com	Com	94769M105	2,190	295,210	Shs	Def	6	2
Webmd Corp	Com	94769M105	112	14,551	Shs	Def	12	
Webster Finl Corp Wa	Com	947890109	10,973	293,150	Shs	Def	3	2
Webster Finl Corp Conn	Com	947890109	5,420	144,800	Shs	Def	6	1
Webster Financial Corp	Com	947890109	1,151	30,749	Shs	Def	12	
Weingarten Realty Investors	Com	948741103	68	1,318	Shs	Def	2	
Weingarten Rlty Invs Sh Ben Int	Com	948741103	36	710	Shs	Def	3	
Weingarten Realty Investors	Com	948741103	2,286	44,050	Shs	Def	9	
Weingarten Realty Investors	Com	948741103	1,667	32,430	Shs	Def	12	
Weingarten Realty Investors	Pfd	948741202	10	400	Shs	Def	12	
Weis Markets Inc	Com	948849104	44	1,441	Shs	Def	2	
Weis Markets Inc	Com	948849104	832	27,414	Shs	Def	12	
Wellman Inc	Com	949702104	1,146	69,640	Shs	Def	6	
Wellpoint Health Networks Inc.	Com	94973H108	2,101	33,000	Shs	Def	3	
Wellpoint Health Networks Inc.	Com	94973H108	15,516	243,700	Shs	Def	8	
Wellpoint Health Networks	Com	94973H108	6	100	Shs	Def	9	
Wellpoint Health Networks Inc.	Com	94973H108	132,434	2,080,000	Shs	Def	10	2,0
Wellpoint Health Networks Inc	Com	94973H108	366	5,742	Shs	Def	12	
Wells Fargo & Co.	Com	949746101	741	15,000	Shs	Def	1	
Wells Fargo Company	Com	949746101	1,364	27,619	Shs	Def	2	
Wells Fargo & Co Com	Com	949746101	32,686	661,667	Shs	Def	3	6
Wells Fargo	Com	949746101	4,122	83,439	Shs	Def	4	
Wells Fargo & Company New	Com	949746101	3,790	76,725	Shs	Def	5	
Wells Fargo & Co New	Com	949746101	4	90	Shs	Def	6	
Wells Fargo Company	Com	949746101	5,094	103,126	Shs	Def	7	1
Wells Fargo & Co	Com	949746101	463	9,366	Shs	Def	11	
Wells Fargo & Co-New	Com	949746101	9,714	196,636	Shs	Def	12	
Wells Fargo & Co.	Com	949746101	543	6,900	Shs	Def	15	

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

Wells Fargo & Co New Adj Rate	Pfd	949746200	25	500 Shs	Def	12
Wells Fargo Cap Tr V	Pfd	94975T209	42	1,700 Shs	Def	12
Wells Fargo Cap Trust Iv	Pfd	94976Y207	1,427	58,050 Shs	Def	12
Wells Real Estate Fund Lp Vi	Com	950000869	9	1,031 Shs	Def	12
Wellsford Real Pptys	Com	950240200	5,238	260,550 Shs	Def	6
Wendy'S International Inc	Com	950590109	4	108 Shs	Def	2
Wendys Intl Inc Com	Com	950590109	5,800	165,800 Shs	Def	3
Wendys Intl Inc	Com	950590109	8	240 Shs	Def	6
Wendys International Inc	Com	950590109	1,802	51,517 Shs	Def	12
Wesbanco Inc	Com	950810101	117	4,912 Shs	Def	12
Wesbanco Inc Capital Trust I	Pfd	950810309	133	13,300 Shs	Def	12
Wesco Financial Corp	Com	950817106	164	525 Shs	Def	12
Wesco Intl Inc	Com	95082P105	18	2,500 Shs	Def	2
Wesco Intl Inc	Com	95082P105	5,323	760,400 Shs	Def	6
West Coast Bancorp Ore N	Com	952145100	10	660 Shs	Def	6
West Corporation	Com	952355105	6,727	212,600 Shs	Def	3
West Marine Inc	Com	954235107	32	1,600 Shs	Def	12
West Penn Power Co-8% Qrtly	Com	955278825	120	4,700 Shs	Def	12
West Pharmaceutical Svcs Inc	Com	955306105	68	2,250 Shs	Def	12
Westamerica Bancorp	Com	957090103	13	300 Shs	Def	12
Westbank Corp	Com	957116106	77	6,800 Shs	Def	6
Westcoast Hospitality Co	Com	95750P106	42	5,900 Shs	Def	6
Westell Technologies Inc-Cl A	Com	957541105	2	1,090 Shs	Def	12
Western Asset Premier Bd Fund	Cl End Fd	957664105	3,243	216,046 Shs	Def	12
Westcorp Inc	Com	957907108	5,740	262,721 Shs	Def	6
Western Digital Corp	Com	958102105	349	55,990 Shs	Def	12
Western Gas Resources Inc	Com	958259103	33	900 Shs	Def	12
Western Gas Resources Inc	Pfd	958259202	2	65 Shs	Def	12
Western Resources Capital Ii	Pfd	958905200	11	500 Shs	Def	12
Western Res Cap I-7.875% Cum	Pfd	959423203	114	5,354 Shs	Def	12
Western Resources Inc	Com	959425109	26	1,500 Shs	Def	2
Western Resources Inc Com	Com	959425109	1,554	90,600 Shs	Def	3
Western Resources, In	Com	959425109	12,508	727,976 Shs	Def	6
Western Resources Inc	Com	959425109	20	1,173 Shs	Def	12
Western Wireless Corp-Cl A	Com	95988E204	10	1,100 Shs	Def	12
Westfield Financial Inc	Com	96008D101	6	400 Shs	Def	12
George Weston Limitee	Com	961148509	22	300 Shs	Def	12
Westpac Capital Trust I	Pfd	96121S209	30	1,200 Shs	Def	12
Westpoint Stevens Inc	Com	961238102	10	4,565 Shs	Def	12
Westwood One, Inc.	Com	961815107	383	10,000 Shs	Def	1
Westwood One Inc	Com	961815107	20	532 Shs	Def	12
Wet Seal Inc -Cl A	Com	961840105	18,332	525,430 Shs	Def	3
Weyerhaeuser Co.	Com	962166104	883	14,045 Shs	Def	1
Weyerhaeuser Co. B	CL B	962166104	526	8,363 Shs	Def	1
Weyerhaeuser Co.	Com	962166104	490	7,800 Shs	Def	2
Weyerhaeuser Co	Com	962166104	6	100 Shs	Def	6
Weyerhaeuser Co	Com	962166104	661	10,519 Shs	Def	12
Weyerhaeuser Co.	Com	962166104	28	280 Shs	Def	15
Whirlpool Corp Com	Com	963320106	30,734	406,800 Shs	Def	3
Whirlpool Corp	Com	963320106	891	11,800 Shs	Def	5
Whirlpool Corp	Com	963320106	828	10,960 Shs	Def	6
Whirlpool Corp	Com	963320106	97	1,279 Shs	Def	12
White Electric Designs Corp	Com	963801105	29	4,000 Shs	Def	12
Whitman Education Group Inc	Com	966524100	47	8,000 Shs	Def	12
Whitney Holding Corp	Com	966612103	138	2,766 Shs	Def	12
Whitney Information Network	Com	966621104	1	300 Shs	Def	12
Whole Foods Market, Inc.	Com	966837106	91	2,000 Shs	Def	2
Whole Foods Market, Inc.	Com	966837106	1,298	28,400 Shs	Def	7
Whole Foods Market Inc	Com	966837106	224	4,900 Shs	Def	12
Wild Oats Markets Inc.	Com	96808B107	16	1,950 Shs	Def	2
Wild Oats Markets Inc	Com	96808B107	3	300 Shs	Def	12
John Wiley & Sons Inc-Cl A	Com	968223206	1,453	55,450 Shs	Def	12



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

Williams Communications Group	Com	969455104	5	32,620	Shs	Def	12	
Williams Communications Group	Com	969455104	1	5,000	Shs	Def		
Williams Companies Inc.	Com	969457100	117	4,975	Shs	Def	2	
Williams Companies	Com	969457100	9	380	Shs	Def	4	
Williams Cos Inc Com	Com	969457100	30,186	1,277,092	Shs	Def	6	1,2
Williams Companies Inc	Com	969457100	2,831	120,158	Shs	Def	12	
Williams Cos	Com	969457100	15,495	657,000	Shs	Def	13	6
Williams Cos Inc.	Com	969457100	4,399	118,300	Shs	Def	15	1
Williams Cos Inc	Pfd	969457886	320	12,500	Shs	Def	12	
Williams Cos	PFD	969457886	7,661	300,000	Shs	Def	13	3
Williams Clayton Energy	Com	969490101	503	40,200	Shs	Def	6	
Williams Energy Partners L P	Com	969491109	6,231	159,740	Shs	Def	12	
Williams Sonoma Inc.	Com	969904101	299	6,508	Shs	Def	2	
Williams Sonoma Inc	Com	969904101	146	3,171	Shs	Def	12	
Willis Lease Finance Cor	Com	970646105	187	39,900	Shs	Def	6	
Willow Grove Bancorp Inc	Com	97111E101	22	1,000	Shs	Def	12	
Wilmington Trust Corp. New	Com	971807102	427	6,350	Shs	Def	7	
Wilmington Trust Corp	Com	971807102	1,221	18,136	Shs	Def	12	
Wilson's The Leather Expe	Com	972463103	3,211	268,500	Shs	Def	6	2
Wilson's Leather Experts Inc	Com	972463103	12	1,000	Shs	Def	12	
Wind River Systems Inc	Com	973149107	26	1,895	Shs	Def	12	
Winfield Capital Corp	Com	973859101	2	1,700	Shs	Def	12	
Winn Dixie Stores Inc Com	Com	974280109	513	32,000	Shs	Def	3	
Winn Dixie Stores Inc	Com	974280109	9,386	585,150	Shs	Def	6	5
Winn-Dixie Stores Inc	Com	974280109	1,199	74,745	Shs	Def	12	
Winnebago Inds Inc Com	Com	974637100	995	23,700	Shs	Def	3	
Winnebago Industries Inc	Com	974637100	22	532	Shs	Def	12	
Winton Finl Corp	Com	976446104	5	500	Shs	Def	2	
Winton Financial Corp	Com	976446104	37	3,711	Shs	Def	12	
Wintrust Finl Corp	Com	97650W108	23	1,000	Shs	Def	3	
Wireless Telecom Group Inc	Com	976524108	2	600	Shs	Def	12	
Wireless Facilities Inc	Com	97653A103	2	300	Shs	Def	12	
Wireless Holdrs Tr	Com	97653L208	23	500	Shs	Def	12	
Wisconsin Energy Power	Com	976657106	2	90	Shs	Def	2	
Wisconsin Energy Corp Com	Com	976657106	290	11,650	Shs	Def	5	
Wisconsin Energy Corp	Com	976657106	6	250	Shs	Def	6	
Wisconsin Energy Corp	Com	976657106	1,869	75,113	Shs	Def	12	
Wisconsin Power & Light Co	Pfd	976826305	46	600	Shs	Def	12	
Wolters Kluwer Nv Spons	ADR	977874205	546	26,055	Shs	Def	2	
Wolters Kluwer N V Ad	Com	977874205	5,493	264,421	Shs	Def	6	2
Wolverine Tube Inc	Com	978093102	1,849	212,500	Shs	Def	6	2
Wolverine Tube Inc	Com	978093102	2	200	Shs	Def	12	
Wolverine World Wide Inc	Com	978097103	34	1,920	Shs	Def	12	
Woodward Governor Co	Com	980745103	7,967	115,800	Shs	Def	3	1
Woodward Governor Co	Com	980745103	1,995	29,000	Shs	Def	6	
Workflow Mgmt Inc	Com	98137N109	1,307	216,100	Shs	Def	6	2
Workflow Management Inc	Com	98137N109	1	110	Shs	Def	12	
World Accep Corp Del	Com	981419104	2,406	342,800	Shs	Def	6	3
World Fuel Services Corp Com	Com	981475106	288	14,700	Shs	Def	3	
World Fuel Svcs Corp	Com	981475106	3,359	171,400	Shs	Def	6	1
***World Wide Warranty Inc	Com	98154P102	1	5,000	Shs	Def	12	
World Wireless Communications	Com	98155B102	1	3,700	Shs	Def		
Worldgate Communications Inc	Com	98156L307	16	12,240	Shs	Def	12	
World Wrestling Fedn	Com	98156Q108	4,443	310,360	Shs	Def	6	3
Worldcom, Inc. -	Com	98157D106	2,929	434,507	Shs	Def	2	4
Worldcom Inc - Worldcom Group	Com	98157D106	5,931	879,996	Shs	Def	3	8
Worldcom Inc.-Worldcom Group	Com	98157D106	14	2,141	Shs	Def	4	
Worldcom Inc-Worldcom Group	Com	98157D106	6,397	949,156	Shs	Def	5	7
Worldcom Inc	Com	98157D106	24,810	3,680,911	Shs	Def	6	3,5
Worldcom, Inc. - Worldcom Group	Com	98157D106	2	300	Shs	Def	7	
Worldcom, Inc. - Worldcom Group	Com	98157D106	188	27,931	Shs	Def	9	
Worldcom Inc Ga New	Com	98157D106	112	16,646	Shs	Def	11	

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

Worldcom Inc-Ga New	Com	98157D106	3,863	573,194	Shs	Def	12	
Worldcom Inc Ga New	WRLDCom	G98157D106	3	300	Shs	Def	15	
Worldcom, Inc. - Mci	Com	98157D304	16	2,672	Shs	Def	2	
Worldcom Inc - Mci Group	Com	98157D304	72	12,100	Shs	Def	3	
Worldcom Inc - Mci Group	Com	98157D304	1	85	Shs	Def	4	
Worldcom Ga New Mci Group	Com	98157D304	980	165,872	Shs	Def	6	1
Worldcom, Inc. - Mci Group	Com	98157D304	426	61,849	Shs	Def	9	
Worldcom Inc Ga New	Com	98157D304	134	22,739	Shs	Def	12	
Worthington Industries, Inc.	Com	981811102	38	2,500	Shs	Def	2	
Worthington Industries Inc	Com	981811102	7,708	501,855	Shs	Def	3	4
Worthington Industries Inc	Com	981811102	147	9,560	Shs	Def	12	
Wright Medical Group Inc	Com	98235T107	41	2,050	Shs	Def	12	
Wrigley (Wm) Jr. Company	Com	982526105	77	1,440	Shs	Def	2	
Wrigley (Wm) Jr. Company	Com	982526105	8,852	166,055	Shs	Def	7	1
Wm Wrigley Jr Co	Com	982526105	221	4,150	Shs	Def	11	
Wm Wrigley Jr Co	Com	982526105	901	16,900	Shs	Def	12	
Wm Wrigley Jr Co-Cl B	Com	982526204	155	2,880	Shs	Def	12	
Wyeth	Com	983024100	4,346	66,200	Shs	Def	1	
Wyeth	Com	983024100	8,892	135,442	Shs	Def	2	1
Wyeth	Com	983024100	12,765	194,436	Shs	Def	3	1
Wyeth	Com	983024100	45	686	Shs	Def	4	
Wyeth Corp	Com	983024100	3,629	55,280	Shs	Def	5	
Wyeth	Com	983024100	4,624	70,398	Shs	Def	6	
Wyeth	Com	983024100	1,136	17,300	Shs	Def	7	
Wyeth	Com	983024100	344	5,200	Shs	Def	9	
Wyeth	Com	983024100	584	8,894	Shs	Def	11	
Wyeth	Com	983024100	15,916	242,445	Shs	Def	12	
Wyeth	Com	983024100	12,399	119,305	Shs	Def	15	1
Wyndham International Inc	Com	983101106	6	6,927	Shs	Def	12	
Xm Satellite Radio Hldgs Inc	Com	983759101	294	21,320	Shs	Def	12	
Xo Communications Inc	Com	983764101	4	46,958	Shs	Def	12	
X-Rite Inc	Com	983857103	19	2,400	Shs	Def	12	
Xto Energy Inc	Com	98385X106	25,697	1,281,650	Shs	Def	3	1,2
Xto Energy Inc	Com	98385X106	19	950	Shs	Def	12	
Xcel Energy, Inc.	Com	98389B100	153	6,052	Shs	Def	2	
Xcel Energy Inc	Com	98389B100	253	9,997	Shs	Def	5	
Xcel Energy Inc	Com	98389B100	4	150	Shs	Def	6	
Xcel Energy, Inc.	Com	98389B100	10	400	Shs	Def	7	
Xcel Energy Inc.	Com	98389B100	522	20,662	Shs	Def	9	
Xcel Energy Inc	Com	98389B100	671	26,476	Shs	Def	11	
Xcel Energy Inc	Com	98389B100	18,155	716,175	Shs	Def	12	
Xcel Energy	Com	98389B100	20,263	800,000	Shs	Def	13	8
Xcel Energy Inc	Pfd	98389B209	24	455	Shs	Def	12	
Xanser Corp	Com	98389J103	1	500	Shs	Def	12	
Xeta Technologies Inc	Com	983909102	748	111,700	Shs	Def	6	1
Xeta Technologies Inc	Com	983909102	7	1,000	Shs	Def	12	
Xilinx Inc	Com	983919101	805	20,185	Shs	Def	12	
Xerox Corp.	Com	984121103	245	22,800	Shs	Def	2	
Xerox Corp Com	Com	984121103	3,109	289,200	Shs	Def	3	2
Xerox Corp	Com	984121103	81	7,540	Shs	Def	6	
Xerox Corp	Com	984121103	1,688	157,021	Shs	Def	12	
Xerox Corp Convertible	Cvt	984121BB8	3,640	6,500,000	Prn	Def		
Xybernaut Corp	Com	984149104	2	1,200	Shs	Def	12	
Yahoo Inc	Com	984332106	102	5,500	Shs	Def	2	
Yahoo Inc	Com	984332106	337	18,269	Shs	Def	12	
Yang Ming Marine 144A Gdr Ta	GDR	984749101	1	431	Shs	Def	3	
Yankee Candle Inc	Com	984757104	6	250	Shs	Def	12	
Xicor Inc	Com	984903104	9	800	Shs	Def	12	
Yardville Capital Trust-9.25%	Pfd	985017201	13	1,250	Shs	Def	12	
Yardville Natl Bancorp	Com	985021104	1,715	127,500	Shs	Def	6	1
Yardville National Bancorp-N J	Com	985021104	221	16,441	Shs	Def	12	
Yellow Corp Com	Com	985509108	2,650	100,400	Shs	Def	3	

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

Yellow Corp	Com	985509108	2,998	113,611	Shs	Def	6	1
York International Inc	Com	986670107	38	1,050	Shs	Def	2	
York Intl	Com	986670107	4,258	118,600	Shs	Def	3	1
York Intl Corp New	Com	986670107	19,098	531,980	Shs	Def	6	5
York International Corp New	Com	986670107	116	3,240	Shs	Def	12	
Yorkshire Capital Trust I	Pfd	98719V206	31	1,300	Shs	Def	12	
Young Broadcasting Inc-Cl A	Com	987434107	17	670	Shs	Def	12	
Z-Tel Technologies Inc	Com	988792107	95	46,480	Shs	Def	12	
Zale Corp New Com	Com	988858106	122	3,000	Shs	Def	3	
Zale Corp New	Com	988858106	27,206	670,090	Shs	Def	6	6
***Zi Corporation	Com	988918108	1	100	Shs	Def	12	
Zapata Corp	Com	989070602	78	2,990	Shs	Def	12	
Zebra Technologies C	Com	989207105	141	2,600	Shs	Def	3	
Zebra Technologies Corp-Cl A	Com	989207105	5	100	Shs	Def	12	
Zila Inc	Com	989513205	15	6,600	Shs	Def	12	
Zimmer Holdings, Inc.	Com	98956P102	549	16,109	Shs	Def	2	
Zimmer Holdings	Com	98956P102	2	60	Shs	Def	4	
Zimmer Hldgs Inc	Com	98956P102	3	87	Shs	Def	6	
Zimmer Holdings, Inc.	Com	98956P102	57	1,684	Shs	Def	7	
Zimmer Holdings Inc	Com	98956P102	2,545	74,744	Shs	Def	12	
Zimmer Holdings Inc.	Com	98956P102	64	1,180	Shs	Def	15	
Zing Networks Inc	PFD	9896119A8	42	100,000	Shs	Def	5	1
Zing Networks Inc	PFD	9896119B6	11	26,661	Shs	Def	5	
Zions Bancorp	Com	989701107	22,361	377,273	Shs	Def	1	1
Zions Bancorp	Com	989701107	7	115	Shs	Def	6	
Zions Bancorporation	Com	989701107	4,826	81,420	Shs	Def	7	
Zions Bancorporation	Com	989701107	1,371	23,133	Shs	Def	12	
Zixit Corp	Com	98974P100	33	5,000	Shs	Def		
Zoran Corp	Com	98975F101	4	100	Shs	Def	12	
Zonagen Inc	Com	98975L108	16	3,700	Shs	Def	12	
Zoltek Companies Inc	Com	98975W104	2	900	Shs	Def	12	
Zweig Fund Inc	Cl End Fd	989834106	131	15,557	Shs	Def	12	
Zweig Total Return Fund Inc	Cl End Fd	989837109	49	6,870	Shs	Def	12	
Zomax Inc Minn	Com	989929104	1,901	260,400	Shs	Def	6	2
Zomax Inc - Mn	Com	989929104	64	8,700	Shs	Def	12	
North Star Inc.	Com	990186918	27	2,000	Shs	Def	2	
***Envipco Hldgs Nv	Com	B3603F117	1	3,000	Shs	Def	12	
***Aixtron Ord Npv	Com	D0198L101	72	3,900	Shs	Def	12	
***Basf Ag-Ord	Com	D06216101	30	750	Shs	Def	12	
***Bayerische Moteren Werke Ag	Com	D12096109	40	1,000	Shs	Def	12	
Daimlerchrysler A.G.	ADR	D1668R123	203	4,500	Shs	Def	2	
Daimlerchrysler A.G.	ADR	D1668R123	972	21,524	Shs	Def	9	
***Daimlerchrysler A.G.	Com	D1668R123	1,100	24,418	Shs	Def	12	
Deutsche Bank Ag	Com	D18190898	64	1,000	Shs	Def	2	
Deutsche Bank Aktieng	Com	D18190898	4,073	62,917	Shs	Def	6	
***Deutsche Bank Ag Namen Akt	Com	D18190898	17	266	Shs	Def	12	
***Deutsche Bank Ag Namen Akt	Com	D1820R102	119	1,850	Shs	Def	12	
***E.On Ag Npv	Com	D24909109	35	700	Shs	Def	12	
***Schering Ag	Com	D67334108	88	1,500	Shs	Def	12	
***Thyssen Krupp Ag	Com	D8398Q119	17	1,100	Shs	Def	12	
***Zapf Creation	Com	D98299106	16	700	Shs	Def	12	
***Accor	Com	F00189120	40	1,000	Shs	Def	12	
***Dassault Systemes Sa	Com	F2457H100	24	500	Shs	Def	12	
***Euro Disney Sca-Dep Rcpts	Com	F26387112	2	1,700	Shs	Def	12	
***Sanofi-Synthelabo	Com	F5548N101	32	500	Shs	Def	12	
***Vinci Sa	Com	F5879X108	49	750	Shs	Def	12	
***Thales	Com	F9156M108	36	1,000	Shs	Def	12	
Ace Ltd	Com	G0070K103	39,820	954,809	Shs	Def	6	9
***Ace Ltd-Ord	Com	G0070K103	203	4,875	Shs	Def	12	
Amdocs Limited	Com	G02602103	477	17,900	Shs	Def	7	
***Amdocs Limited	Com	G02602103	561	21,066	Shs	Def	12	
Annuity & Life Re Hld	Com	G03910109	8,859	458,798	Shs	Def	6	4

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

***Apex Silver Mines Ltd	Com	G04074103	357	26,600	Shs	Def	12
Apw Ltd.	Com	G04397108	2	8,700	Shs	Def	2
***Apw Ltd	Com	G04397108	1	3,000	Shs	Def	12
Arch Capital Group Ltd	Com	G0450A105	39	1,500	Shs	Def	12
Accenture Ltd	Com	G1150G111	2	82	Shs	Def	6
Accenture Ltd.	Com	G1150G111	2,315	86,700	Shs	Def	8
Accenture Ltd.	Com	G1150G111	70,088	2,625,000	Shs	Def	10
***Accenture Ltd Cl-A	Com	G1150G111	7	250	Shs	Def	12
***Boosey & Hawkes Gr	Com	G1239DD10	4	1,659	Shs	Def	12
***Bsch Finance Ltd	Pfd	G16547153	42	1,650	Shs	Def	12
***Bsch Finance Ltd	Pfd	G16547179	29	1,200	Shs	Def	12
***Bsch Finance Ltd	Pfd	G16547187	34	1,400	Shs	Def	12
***Bsch Finance Ltd	Pfd	G16547286	134	5,125	Shs	Def	12
***Bunge Ltd	Com	G16962105	162	7,500	Shs	Def	12
Bunge Limited	Com	G16962105	65	3,000	Shs	Def	
***Carlton Communications Plc	Pfd	G19068140	16	875	Shs	Def	12
***Espirito Santo Overseas Ltd	Pfd	G3122A107	16	645	Shs	Def	12
***Xcelera Inc	Com	G31611109	10	5,472	Shs	Def	12
***Eurotunnel Plc/Eurotunnel	Com	G32060108	29	30,000	Shs	Def	12
Everest Re Group	Com	G3223R108	16,163	233,872	Shs	Def	6
***Everest Re Group Ltd	Com	G3223R108	317	4,570	Shs	Def	12
***Foster Wheeler Ltd	Com	G36535105	1	400	Shs	Def	12
Foster Wheeler Ltd	Com	G36535105	17	5,000	Shs	Def	
Fresh Del Monte Produce Inc	Com	G36738105	476	25,300	Shs	Def	3
***Fruit Of The Loom Ltd Cl A	Com	G3682L105	1	8,000	Shs	Def	12
***Garmin Ltd	Com	G37260109	39	1,700	Shs	Def	12
***Glaxosmithkline	Com	G3910J112	3	141	Shs	Def	12
***Global Crossing Ltd	Com	G3921A100	18	161,134	Shs	Def	12
***Global Crossing Ltd	Pfd	G3921A126	3	4,200	Shs	Def	12
***Global Crossing Ltd	Pfd	G3921A134	8	4,400	Shs	Def	12
Global Santafe Corpor	Com	G3930E101	2,792	85,388	Shs	Def	6
***Globalsantafe Corp	Com	G3930E101	392	11,987	Shs	Def	12
***Globalstar	Com	G3930H104	1	8,820	Shs	Def	12
***Diageo Plc-Ord 28 101/108P	Com	G42089113	9	720	Shs	Def	12
***Helen Of Troy Ltd-Bermuda	Com	G4388N106	17	1,200	Shs	Def	12
Ingersoll Rand Co	Com	G4776G101	25	500	Shs	Def	3
***Ingersoll Rand Co Ltd	Com	G4776G101	2,466	49,310	Shs	Def	12
Ipc Holdings Ltd	Com	G4933P101	4,016	123,420	Shs	Def	3
***Ipc Holdings Ltd	Com	G4933P101	20	600	Shs	Def	12
***Iqe Plc	Com	G49356119	31	18,356	Shs	Def	12
***Knightsbridge Tankers Ltd	Com	G5299G106	783	43,099	Shs	Def	12
***Lasalle Re Holdings Ltd	Pfd	G5383Q119	99	4,300	Shs	Def	12
***Lj International Inc	Com	G55312105	4	3,000	Shs	Def	12
***Loral Space &	Com	G56462107	31	14,355	Shs	Def	12
Loral Space & Communications	Com	G56462107	11	5,000	Shs	Def	
Marvell Tech Group Ltd	Com	G5876H105	11	250	Shs	Def	6
***Marvell Technology Group	Com	G5876H105	388	8,865	Shs	Def	12
***Newscorp Overseas Ltd	Pfd	G6478B108	226	9,300	Shs	Def	12
***Newscorp Overseas Ltd	Pfd	G6478B116	46	2,400	Shs	Def	12
***Nordic American Tanker	Com	G65773106	2	100	Shs	Def	12
***Orient Express Hotels Ltd	Com	G67743107	108	5,250	Shs	Def	12
***Partnerre Ltd	Com	G6852T105	20	375	Shs	Def	12
***Partnerre Ltd-8% Cum Pfd	Pfd	G6852T113	118	4,757	Shs	Def	12
***Psion Plc-Ord 5P	Com	G72928107	3	3,000	Shs	Def	12
***Qiao Xing Universal	Com	G7303A109	61	12,500	Shs	Def	12
Renaissancere Holdings Ltd	Com	G7496G103	3,481	33,800	Shs	Def	3
Renaissance Re Hldgs Ltd	Com	G7496G103	12,234	118,775	Shs	Def	6
***Renaissancere Holdings Ltd	Com	G7496G103	77	750	Shs	Def	12
***Repsol International Cap	Pfd	G7513K103	25	1,185	Shs	Def	12
***Rhone Poulenc Overseas Ltd	Pfd	G75495104	61	2,400	Shs	Def	12
***Royal Bank Of Scotland	Com	G76891111	23	906	Shs	Def	12
***Royal Bk Of Scotland Grp	Com	G76893190	1	726	Shs	Def	12

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

Scottish Annuity & Life Hldgs	Com	G7885T104	222	11,700	Shs	Def	3
***Seven Seas Petroleum Inc	Com	G80550109	5	2,500	Shs	Def	12
***Shire Pharmaceuticals Group	Com	G81083100	12	1,500	Shs	Def	12
Smith & Nephew P L C	Com	G82343164	214	36,262	Shs	Def	6
***3D Labs Inc Ltd	Com	G8846W103	9	2,500	Shs	Def	12
***Tiers Principal Protected	Com	G88649119	4	500	Shs	Def	12
Tommy Hilfiger Corp	Com	G8915Z102	382	26,650	Shs	Def	3
***Tommy Hilfiger Corp-Ord	Com	G8915Z102	64	4,450	Shs	Def	12
Transocean Sedco Forex Inc	Com	G90078109	148	5,215	Shs	Def	2
Transocean Sedco Fore	Com	G90078109	19,403	580,416	Shs	Def	6
***Transocean Sedco Forex Inc	Com	G90078109	595	17,909	Shs	Def	12
Sedcoforex Holdings Ltd.	Com	G90078109	85	1,600	Shs	Def	15
***Trenwick Group Ltd Bermuda	Com	G9032C109	11	1,237	Shs	Def	12
***Vodafone Group Plc New	Com	G93882101	17	9,222	Shs	Def	12
***Wembly Plc-Ord 100P	Com	G95393164	54	4,500	Shs	Def	12
***White Mtns Ins Group Ltd	Com	G9618E107	840	2,431	Shs	Def	12
Xl Capital Ltd - Class A	Com	G98255105	173	600	Shs	Def	2
Xl Capital Ltd.	Com	G98255105	1,624	17,370	Shs	Def	6
***Xl Capital Ltd-Cl A	Com	G98255105	266	2,850	Shs	Def	12
***Xoma Ltd-(Bermuda)	Com	G9825R107	86	10,050	Shs	Def	12
***Yue Yuen Industrial	Com	G98803128	3	1,000	Shs	Def	12
***Alcon Inc	Com	H01301102	10	300	Shs	Def	12
***Unaxis Holdings Ltd	Com	H11076199	2	16	Shs	Def	12
***Credit Suisse Grp	Com	H3698D419	15	400	Shs	Def	12
***Julius Bear Holding Ag	Com	H4407G180	29	90	Shs	Def	12
***Nestle Sa	Com	H57312466	44	200	Shs	Def	12
***Swatch Group Ag	Com	H83949141	122	1,200	Shs	Def	12
***Fantastic Corp Zug Namen	Com	H8651D108	1	2,500	Shs	Def	12
***Ubs Ag	Com	H8920M855	33	669	Shs	Def	12
***Zurich Financial Services	Com	H9870Y105	12	50	Shs	Def	12
***Isuzu Motors Ltd	Com	J24994105	3	5,000	Shs	Def	12
***Mitsubishi Heavy Industries	Com	J44002129	8	2,300	Shs	Def	12
***Mitsui Sumitomo Insurance	Com	J45174109	9	2,000	Shs	Def	12
***Showa Shell Sekiyu Kk	Com	J75390104	36	6,000	Shs	Def	12
Terumo Corp.	Com	J83173104	56	20,300	Shs	Def	2
***Toyota Industries	Com	J91085100	5	300	Shs	Def	12
Millicom Intl Cellular Sa	Com	L6388F102	1	91	Shs	Def	6
***Millicom International	Com	L6388F102	34	5,000	Shs	Def	12
A.C.L.N. Limited	Com	M01764105	20	2,400	Shs	Def	3
***A.C.L.N. Limited	Com	M01764105	2	200	Shs	Def	12
***Audiocodes Ltd Ord	Com	M15342104	4	1,200	Shs	Def	12
Check Point Software Techn	Com	M22465104	6,782	223,100	Shs	Def	3
Check Point Software Tech Ltd	Com	M22465104	1,599	52,600	Shs	Def	7
***Check Point Software	Com	M22465104	511	16,810	Shs	Def	12
***Compugen Limited	Com	M25722105	54	16,000	Shs	Def	12
***Elscint Ltd-Ord New	Com	M40168102	1	160	Shs	Def	12
***Emblaze Systems Ltd	Com	M40266104	1	400	Shs	Def	12
***Fundtech Ltd	Com	M47095100	2	500	Shs	Def	12
***Gilat Satellite Networks	Com	M51474100	3	750	Shs	Def	12
Given Imaging	Com	M52020100	208	19,000	Shs	Def	12
***Lanoptics Ltd-Ord	Com	M6706C103	434	38,901	Shs	Def	12
***Lumenis Ltd	Com	M6778Q105	35	3,185	Shs	Def	12
Orbotech Ltd	Com	M75253100	5,502	180,304	Shs	Def	6
***Rada Electronics Industries	Com	M81863108	1	360	Shs	Def	12
***Taro Pharmaceutical	Com	M8737E108	3	100	Shs	Def	12
Verisity Ltd	Com	M97385112	13	600	Shs	Def	3
***Asml Holding Nv Ny Reg Shs	Com	N07059111	25	993	Shs	Def	12
***Cnh Global N.V.	Com	N20935107	2	300	Shs	Def	12
Core Laboratories Nv	Com	N22717107	730	49,450	Shs	Def	3
Core Laboratories N.V.	Com	N22717107	6	400	Shs	Def	4
***Core Laboratories Nv	Com	N22717107	37	2,500	Shs	Def	
***Icts International Nv	Com	N43837108	7	1,000	Shs	Def	12

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

***Indigo Nv	Com	N44495104	1	130 Shs	Def	12	
***Indigo Nv	Com	N44990021	205	29,950 Shs	Def	12	
***Madge Networks Nv	Com	N5424G106	3	6,770 Shs	Def	12	
***Randstad Hldgs Nv	Com	N7291Y137	52	3,416 Shs	Def	12	
***Capital Re Llc-7.65% Cum	Pfd	P20578103	372	15,335 Shs	Def	12	
***Grupo Finaciero Banorte Sa	Com	P49501201	19	7,860 Shs	Def	12	
***Grupo Financiero Bbva	Com	P49505103	2	1,925 Shs	Def	12	
***Steiner Leisure Ltd	Com	P8744Y102	44	2,062 Shs	Def	12	
Royal Caribbean Cruis	Com	V7780T103	3,977	181,989 Shs	Def	6	1
***Royal Caribbean Cruises Ltd	Com	V7780T103	131	5,810 Shs	Def	12	
***Singapore Airlines Ltd	Com	V80178110	2	307 Shs	Def	12	
***Stelmar Shipping Ltd	Com	V8726M103	17	1,000 Shs	Def	12	
Ase Test Limited	Com	Y02516105	10,541	675,300 Shs	Def	3	6
***Bangkok Bank Public Co Ltd	Com	Y0606R119	35	25,000 Shs	Def	12	
***Beijing Datang Power	Com	Y0771J108	66	180,000 Shs	Def	12	
***Cathay Pacific Airways Ltd	Com	Y11757104	5	3,500 Shs	Def	12	
***Creative Technology Ltd-Ord	Com	Y1775U107	31	2,525 Shs	Def	12	
Flextronics International Ltd	Com	Y2573F102	126	6,906 Shs	Def	2	
***Flextronics International	Com	Y2573F102	19,719	1,080,470 Shs	Def	12	
Flextronics International Ltd	Com	Y2573F102	1,095	60,000 Shs	Def		
Gigamedia Limited	Com	Y2711Y104	3,569	1,439,300 Shs	Def	3	1,1
***Henderson Land Development	Com	Y31580106	71	17,000 Shs	Def	12	
***Hong Kong Exchange	Com	Y3506N105	57	37,000 Shs	Def	12	
Omi Corp New	Com	Y6476W104	7	1,850 Shs	Def	12	
***Pacific Internet Limited	Com	Y66183107	2	650 Shs	Def	12	
***Pacific Century Cyberworks	Com	Y6801N134	2	6,500 Shs	Def	12	
***Singapore Exchange	Com	Y79946102	70	100,000 Shs	Def	12	
***Teekay Shipping Corp	Com	Y8564W103	257	6,730 Shs	Def	12	
***Venture Manufacturing	Com	Y9360Y103	79	8,000 Shs	Def	12	