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LEGG MASON, INC.  
Form 13F-HR  
November 14, 2012

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2012

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 International Drive  
Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Thomas Lemke  
Title: General Counsel  
Phone: 410-454-4475

Signature, Place, and Date of Signing:

Thomas Lemke Baltimore, MD November 14, 2012

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

Form 13F File Number	Name
28-2204	Brandywine Global Investment Management, LLC
28-1701	Legg Mason Capital Management, Inc.
28-6397	Legg Mason Investment Counsel & Trust Co, NA
28-6399	LMM, LLC
28-10245	Western Asset Management Company
28-6251	Legg Mason International Equities
28-11345	Legg Mason Investment Counsel, LLC

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28-11611	ClearBridge Advisors, LLC
28-11198	Legg Mason Asset Management (Japan) Co. Ltd
28-13247	Global Currents Investment Management, LLC
28-3428	Private Capital Management, L.P.
28-3780	Royce & Associates, LLC
28-0377	Batterymarch Financial Management, Inc.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3

Form13F Information Table Entry Total: 78

Form13F Information Table Value Total: \$207,198 (thousands)

List of Other Included Managers:

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

No.	13F File Number	Name
1	28-	Miscellaneous
2	28-14027	Permal Asset Management Inc.
3	28-14026	Permal Investment Management Services Limited

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANA
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	1121	16000	SH		DEFINED	1
ANADARKO PETE CORP	COM	032511107	378	5400	SH		DEFINED	1
APACHE CORP	COM	037411105	372	4300	SH		DEFINED	1
ARCH CAP GROUP LTD	ORD	G0450A105	925	22200	SH		DEFINED	1
BLOCK H & R INC	COM	093671105	477	27500	SH		DEFINED	1
CAPITAL ONE FINL CORP	COM	14040H105	839	14700	SH		DEFINED	1
CHESAPEAKE GRANITE WASH TR	COM SH BEN INT	165185109	719	35501	SH		DEFINED	2
CHEVRON CORP NEW	COM	166764100	910	7800	SH		DEFINED	1
CHIMERA INVT CORP	COM	16934Q109	1023	377212	SH		DEFINED	2,3
CHIMERA INVT CORP	COM	16934Q109	2020	745371	SH		DEFINED	2
CHINA FD INC	COM	169373107	2970	133241	SH		DEFINED	2,3
CINTAS CORP	COM	172908105	485	11700	SH		DEFINED	1
COLONY FINL INC	COM	19624R106	679	34849	SH		DEFINED	2,3
COLONY FINL INC	COM	19624R106	1301	66755	SH		DEFINED	2
CONOCOPHILLIPS	COM	20825C104	675	11800	SH		DEFINED	1
CREXUS INVT CORP	COM	226553105	689	63725	SH		DEFINED	2,3
CREXUS INVT CORP	COM	226553105	1249	115535	SH		DEFINED	2
CSX CORP	COM	126408103	563	27100	SH		DEFINED	1
CVS CAREMARK CORPORATION	COM	126650100	1095	22600	SH		DEFINED	1

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DANA HLDG CORP	COM	235825205	345	28000	SH	DEFINED	1
ECA MARCELLUS TR I	COM UNIT	26827L109	750	38634	SH	DEFINED	2
EMCOR GROUP INC	COM	29084Q100	434	15200	SH	DEFINED	1
ETFS PLATINUM TR	SH BEN INT	26922V101	2164	14228	SH	DEFINED	2
EXELON CORP	COM	30161N101	413	11600	SH	DEFINED	1
FLUOR CORP NEW	COM	343412102	828	14700	SH	DEFINED	1
GOOGLE INC	CL A	38259P508	1132	1500	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	475	14000	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	282	16500	SH	DEFINED	1
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	2065	102557	SH	DEFINED	2
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	739	36734	SH	DEFINED	2, 3
ISHARES INC	MSCI JAPAN	464286848	2036	222026	SH	DEFINED	2
ISHARES INC	MSCI EMU INDEX	464286608	3990	132763	SH	DEFINED	2
ISHARES INC	MSCI S KOREA	464286772	5474	92580	SH	DEFINED	2, 3
ISHARES TR	RUSSELL 2000	464287655	2144	25687	SH	DEFINED	1
ISHARES TR	BARCLYS TIPS BD	464287176	3511	28834	SH	DEFINED	1
ISHARES TR	FTSE CHINA25 IDX	464287184	7929	229150	SH	DEFINED	2, 3
ISHARES TR	S&P 500 INDEX	464287200	19881	137674	SH	DEFINED	1
ISHARES TR	BARCLYS 20+ YR	464287432	4405	35455	SH	DEFINED	1
ISHARES TR	MSCI EAFE INDEX	464287465	12253	231175	SH	DEFINED	1
ISHARES TR	RUSSELL1000VAL	464287598	4812	66658	SH	DEFINED	1
ISHARES TR	RUSSELL1000GRW	464287614	2549	38208	SH	DEFINED	1
ISHARES TR	S&P CITINT TBD	464288117	1334	12970	SH	DEFINED	1
ISHARES TR	BARCLYS INTER CR	464288638	1333	11958	SH	DEFINED	1
ISHARES TR	DJ HOME CONSTN	464288752	2461	127135	SH	DEFINED	2
ISHARES TR	RUSSELL 1000	464287622	1576	19818	SH	DEFINED	1
LILLY ELI & CO	COM	532457108	441	9300	SH	DEFINED	1
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	2088	38880	SH	DEFINED	2
MARKET VECTORS ETF TR	JR GOLD MINERS E	57060U589	2092	84599	SH	DEFINED	2
MFA FINANCIAL INC	COM	55272X102	2068	243244	SH	DEFINED	2
MFA FINANCIAL INC	COM	55272X102	792	93151	SH	DEFINED	2, 3
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	4067	291137	SH	DEFINED	2, 3
MORGAN STANLEY CHINA A SH FD	COM	617468103	11483	614729	SH	DEFINED	2, 3
NEWS CORP	CL B	65248E203	1240	50000	SH	DEFINED	1
NORTHSTAR RLTY FIN CORP	COM	66704R100	645	101433	SH	DEFINED	2, 3
NORTHSTAR RLTY FIN CORP	COM	66704R100	1285	201919	SH	DEFINED	2
NUANCE COMMUNICATIONS INC	COM	67020Y100	638	25600	SH	DEFINED	1
OMNIVISION TECHNOLOGIES INC	COM	682128103	552	39500	SH	DEFINED	1
PEPSICO INC	COM	713448108	1621	22900	SH	DEFINED	1
PHILIP MORRIS INTL INC	COM	718172109	783	8700	SH	DEFINED	1
PHILLIPS 66	COM	718546104	274	5900	SH	DEFINED	1
SANDRIDGE MISSISSIPPIAN TR I	UNIT BEN INT	80007T101	679	27567	SH	DEFINED	2
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	2578	35097	SH	DEFINED	2
SPDR GOLD TRUST	GOLD SHS	78463V107	2210	12852	SH	DEFINED	2
SPDR SERIES TRUST	BRCLYS YLD ETF	78464A417	3439	85506	SH	DEFINED	1
SPDR SERIES TRUST	S&P REGL BKG	78464A698	2547	88917	SH	DEFINED	2
SPDR SERIES TRUST	S&P PHARMAC	78464A722	2585	43235	SH	DEFINED	2
STARWOOD PPTY TR INC	COM	85571B105	1240	53262	SH	DEFINED	2
STARWOOD PPTY TR INC	COM	85571B105	663	28494	SH	DEFINED	2, 3
UNITEDHEALTH GROUP INC	COM	91324P102	898	16200	SH	DEFINED	1
VANGUARD BD INDEX FD INC	TOTAL BND MRKT	921937835	16360	192120	SH	DEFINED	1
VANGUARD INDEX FDS	REIT ETF	922908553	18278	281326	SH	DEFINED	1
VANGUARD INDEX FDS	SMALL CP ETF	922908751	2482	30967	SH	DEFINED	1
VANGUARD INDEX FDS	TOTAL STK MKT	922908769	5032	68318	SH	DEFINED	1
VANGUARD INTL EQUITY INDEX F	MSCI EMR MKT ETF	922042858	518	12399	SH	DEFINED	1
VANGUARD SPECIALIZED PORTFOL	DIV APP ETF	921908844	8259	138375	SH	DEFINED	2
VULCAN MATLS CO	COM	929160109	507	10700	SH	DEFINED	1
WILLIS GROUP HOLDINGS PUBLIC	SHS	G96666105	610	16500	SH	DEFINED	1
WISDOMTREE TRUST	CHINESE YUAN ETF	97717W182	4439	174910	SH	DEFINED	2, 3