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LEGG MASON INC  
Form 13F-HR  
May 15, 2009

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 31,2009

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Joseph Sullivan  
Title: Chief Administrative Officer  
Phone: 410-454-4988

Signature, Place, and Date of Signing:

Joseph Sullivan Baltimore, MD May 15, 2009

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

Form 13F File Number	Name
28-3428	Private Capital Management, L.P.
28-3780	Royce & Associates, LLC
28-3658	Barrett Associates, Inc.
28-1801	Bartlett & Co.
28-0377	Batterymarch Financial Management, Inc.
28-2204	Brandywine Global Investment Management, LLC
28-1701	Legg Mason Capital Management, Inc.

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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
28-11611	ClearBridge Advisors, LLC
28-2568	ClearBridge Asset Management, Inc.
28-11198	Legg Mason Asset Management (Japan) Co. Ltd
28-13247	Global Currents Investment Management, LLC

### FORM 13F SUMMARY PAGE

**Report Summary:**

Number of Other Included Managers: 1

Form13F Information Table Entry Total: 163

Form13F Information Table Value Total: \$47,291 (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

### FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTH MANA
ABBOTT LABS	COM	002824100	320	6700	SH		DEFINED	1
ACCENTURE LTD BERMUDA	CL A	G1150G111	325	11800	SH		DEFINED	1
ADVANCE AUTO PARTS INC	COM	00751Y106	140	3400	SH		DEFINED	1
AFFILIATED COMPUTER SERVICES	CL A	008190100	144	3000	SH		DEFINED	1
AFLAC INC	COM	001055102	44	2270	SH		DEFINED	1
AGNICO EAGLE MINES LTD	COM	008474108	308	5400	SH		DEFINED	1
ALBERTO CULVER CO NEW	COM	013078100	28	1200	SH		DEFINED	1
ALTERA CORP	COM	021441100	271	15400	SH		DEFINED	1
ALTRIA GROUP INC	COM	02209S103	492	30670	SH		DEFINED	1
AMDOCS LTD	ORD	G02602103	412	22200	SH		DEFINED	1
AMERICAN ELEC PWR INC	COM	025537101	137	5400	SH		DEFINED	1
AMGEN INC	COM	031162100	768	15500	SH		DEFINED	1
AMPHENOL CORP NEW	CL A	032095101	134	4700	SH		DEFINED	1
AON CORP	COM	037389103	49	1200	SH		DEFINED	1
APOLLO GROUP INC	CL A	037604105	337	4300	SH		DEFINED	1
APPLE INC	COM	037833100	495	4700	SH		DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	362	13000	SH		DEFINED	1
AUTOZONE INC	COM	053332102	131	800	SH		DEFINED	1

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BALL CORP	COM	058498106	57	1300	SH	DEFINED	1
BARRICK GOLD CORP	COM	067901108	156	4800	SH	DEFINED	1
BCE INC	COM NEW	05534B760	40	2000	SH	DEFINED	1
BMC SOFTWARE INC	COM	055921100	289	8730	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	218	9900	SH	DEFINED	1
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	277	20100	SH	DEFINED	1
CHEVRON CORP NEW	COM	166764100	777	11550	SH	DEFINED	1
CHUBB CORP	COM	171232101	182	4300	SH	DEFINED	1
CIGNA CORP	COM	125509109	162	9200	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	1138	67800	SH	DEFINED	1
COCA COLA CO	COM	191216100	462	10500	SH	DEFINED	1
COCA COLA ENTERPRISES INC	COM	191219104	165	12500	SH	DEFINED	1
COMPUTER SCIENCES CORP	COM	205363104	159	4300	SH	DEFINED	1
CONAGRA FOODS INC	COM	205887102	90	5300	SH	DEFINED	1
CONOCOPHILLIPS	COM	20825C104	251	6400	SH	DEFINED	1
CONSOL ENERGY INC	COM	20854P109	31	1200	SH	DEFINED	1
CONSTELLATION BRANDS INC	CL A	21036P108	98	8200	SH	DEFINED	1
CULLEN FROST BANKERS INC	COM	229899109	110	2330	SH	DEFINED	1
CVS CAREMARK CORPORATION	COM	126650100	377	13700	SH	DEFINED	1
D R HORTON INC	COM	23331A109	189	19400	SH	DEFINED	1
DEAN FOODS CO NEW	COM	242370104	158	8700	SH	DEFINED	1
DELL INC	COM	24702R101	152	15950	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	291	6500	SH	DEFINED	1
DICKS SPORTING GOODS INC	COM	253393102	342	23900	SH	DEFINED	1
DIRECTV GROUP INC	COM	25459L106	303	13280	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	324	17800	SH	DEFINED	1
DOMINION RES INC VA NEW	COM	25746U109	203	6530	SH	DEFINED	1
DTE ENERGY CO	COM	233331107	64	2300	SH	DEFINED	1
E M C CORP MASS	COM	268648102	313	27400	SH	DEFINED	1
EXELON CORP	COM	30161N101	123	2700	SH	DEFINED	1
EXPRESS SCRIPTS INC	COM	302182100	139	3000	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	707	10380	SH	DEFINED	1
F M C CORP	COM NEW	302491303	106	2450	SH	DEFINED	1
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	157	600	SH	DEFINED	1
FAMILY DLR STORES INC	COM	307000109	181	5400	SH	DEFINED	1
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	135	6900	SH	DEFINED	1
FIRST AMERN CORP CALIF	COM	318522307	146	5500	SH	DEFINED	1
FLOWSERVE CORP	COM	34354P105	113	2000	SH	DEFINED	1
FLUOR CORP NEW	COM	343412102	18	500	SH	DEFINED	1
FOREST LABS INC	COM	345838106	128	5800	SH	DEFINED	1
FPL GROUP INC	COM	302571104	92	1800	SH	DEFINED	1
GAP INC DEL	COM	364760108	34	2600	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	159	3800	SH	DEFINED	1
GENERAL ELECTRIC CO	COM	369604103	77	7600	SH	DEFINED	1
GENUINE PARTS CO	COM	372460105	353	11800	SH	DEFINED	1
GILEAD SCIENCES INC	COM	375558103	274	5900	SH	DEFINED	1
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	467	41100	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	527	20900	SH	DEFINED	1
HEINZ H J CO	COM	423074103	652	19700	SH	DEFINED	1
HEWITT ASSOCS INC	COM	42822Q100	252	8460	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	457	14237	SH	DEFINED	1
HONEYWELL INTL INC	COM	438516106	45	1600	SH	DEFINED	1
HUDSON CITY BANCORP	COM	443683107	121	10300	SH	DEFINED	1
HUMANA INC	COM	444859102	71	2700	SH	DEFINED	1
IAMGOLD CORP	COM	450913108	119	13900	SH	DEFINED	1
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	224	8400	SH	DEFINED	1
INTEL CORP	COM	458140100	506	33600	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	1212	12506	SH	DEFINED	1
INTERPUBLIC GROUP COS INC	COM	460690100	70	16900	SH	DEFINED	1
ISHARES TR	MSCI EAFE IDX	464287465	647	17200	SH	DEFINED	1
ISHARES TR	RUSSELL1000VAL	464287598	685	16800	SH	DEFINED	1
ISHARES TR	RUSSELL 2000	464287655	135	3200	SH	DEFINED	1

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ISHARES TR	RUSSELL1000GRW	464287614	306	8700	SH	DEFINED	1
ITT EDUCATIONAL SERVICES INC	COM	45068B109	49	400	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	1016	19300	SH	DEFINED	1
JPMORGAN CHASE & CO	COM	46625H100	433	16270	SH	DEFINED	1
KBR INC	COM	48242W106	136	9800	SH	DEFINED	1
KIMBERLY CLARK CORP	COM	494368103	33	700	SH	DEFINED	1
KROGER CO	COM	501044101	121	5700	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	136	2000	SH	DEFINED	1
LEXMARK INTL NEW	CL A	529771107	89	5220	SH	DEFINED	1
LIFE TECHNOLOGIES CORP	COM	53217V109	377	11600	SH	DEFINED	1
LILLY ELI & CO	COM	532457108	146	4350	SH	DEFINED	1
LOCKHEED MARTIN CORP	COM	539830109	325	4700	SH	DEFINED	1
MAGNA INTL INC	CL A	559222401	308	11500	SH	DEFINED	1
MAIDENFORM BRANDS INC	COM	560305104	260	28300	SH	DEFINED	1
MARATHON OIL CORP	COM	565849106	213	8100	SH	DEFINED	1
MARSH & MCLENNAN COS INC	COM	571748102	408	20100	SH	DEFINED	1
MCDONALDS CORP	COM	580135101	339	6200	SH	DEFINED	1
MCKESSON CORP	COM	58155Q103	67	1900	SH	DEFINED	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	149	3600	SH	DEFINED	1
MERCK & CO INC	COM	589331107	223	8300	SH	DEFINED	1
METLIFE INC	COM	59156R108	167	7300	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	137	7450	SH	DEFINED	1
MONSANTO CO NEW	COM	61166W101	175	2100	SH	DEFINED	1
MORGAN STANLEY	COM NEW	617446448	340	14900	SH	DEFINED	1
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	5463	580506	SH	DEFINED	1
MOSAIC CO	COM	61945A107	101	2400	SH	DEFINED	1
MYLAN INC	COM	628530107	904	67400	SH	DEFINED	1
NAVISTAR INTL CORP NEW	COM	63934E108	37	1100	SH	DEFINED	1
NOBLE CORP	COM	H5833N103	26	1100	SH	DEFINED	1
NCR CORP NEW	COM	62886E108	142	17800	SH	DEFINED	1
NEWS CORP	CL B	65248E203	302	39200	SH	DEFINED	1
NORTHROP GRUMMAN CORP	COM	666807102	227	5200	SH	DEFINED	1
NRG ENERGY INC	COM NEW	629377508	391	22200	SH	DEFINED	1
ORACLE CORP	COM	68389X105	570	31500	SH	DEFINED	1
PEPSICO INC	COM	713448108	155	3000	SH	DEFINED	1
PETSMART INC	COM	716768106	30	1400	SH	DEFINED	1
PFIZER INC	COM	717081103	367	26900	SH	DEFINED	1
PHILIP MORRIS INTL INC	COM	718172109	401	11260	SH	DEFINED	1
PITNEY BOWES INC	COM	724479100	386	16500	SH	DEFINED	1
POLO RALPH LAUREN CORP	CL A	731572103	174	4100	SH	DEFINED	1
PRECISION CASTPARTS CORP	COM	740189105	132	2200	SH	DEFINED	1
PRIDE INTL INC DEL	COM	74153Q102	204	11300	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	318	6750	SH	DEFINED	1
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	42	1400	SH	DEFINED	1
PULTE HOMES INC	COM	745867101	292	26700	SH	DEFINED	1
RAYTHEON CO	COM NEW	755111507	226	5800	SH	DEFINED	1
RENT A CTR INC NEW	COM	76009N100	150	7700	SH	DEFINED	1
ROSS STORES INC	COM	778296103	176	4900	SH	DEFINED	1
ROYAL BK CDA MONTREAL QUE	COM	780087102	108	3700	SH	DEFINED	1
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	594	25700	SH	DEFINED	1
SAFEWAY INC	COM NEW	786514208	45	2200	SH	DEFINED	1
SARA LEE CORP	COM	803111103	564	69729	SH	DEFINED	1
SEMPRA ENERGY	COM	816851109	88	1900	SH	DEFINED	1
SHAW GROUP INC	COM	820280105	28	1000	SH	DEFINED	1
STANCORP FINL GROUP INC	COM	852891100	16	700	SH	DEFINED	1
STANLEY WKS	COM	854616109	327	11200	SH	DEFINED	1
SYBASE INC	COM	871130100	194	6400	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	413	27600	SH	DEFINED	1
SYNOPSIS INC	COM	871607107	170	8200	SH	DEFINED	1
TALISMAN ENERGY INC	COM	87425E103	38	3600	SH	DEFINED	1
TESORO CORP	COM	881609101	34	2500	SH	DEFINED	1
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	528	11700	SH	DEFINED	1

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THERMO FISHER SCIENTIFIC INC	COM	883556102	468	13100	SH	DEFINED	1
TIDEWATER INC	COM	886423102	12	300	SH	DEFINED	1
TORONTO DOMINION BK ONT	COM NEW	891160509	110	3180	SH	DEFINED	1
TRANSALTA CORP	COM	89346D107	133	9000	SH	DEFINED	1
TRAVELERS COMPANIES INC	COM	89417E109	334	8200	SH	DEFINED	1
TYSON FOODS INC	CL A	902494103	444	47200	SH	DEFINED	1
UBS AG	SHS NEW	H89231338	160	16887	SH	DEFINED	1
UGI CORP NEW	COM	902681105	97	4100	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	484	23100	SH	DEFINED	1
UNUM GROUP	COM	91529Y106	217	17300	SH	DEFINED	1
URS CORP NEW	COM	903236107	203	5000	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	272	18600	SH	DEFINED	1
VALERO ENERGY CORP NEW	COM	91913Y100	92	5100	SH	DEFINED	1
VANGUARD INDEX FDS	REIT ETF	922908553	321	13200	SH	DEFINED	1
VANGUARD INTL EQUITY INDEX F	EMR MKT ETF	922042858	92	3900	SH	DEFINED	1
VERIZON COMMUNICATIONS INC	COM	92343V104	420	13900	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	474	9080	SH	DEFINED	1
WELLS FARGO & CO NEW	COM	949746101	169	11840	SH	DEFINED	1
WISCONSIN ENERGY CORP	COM	976657106	482	11700	SH	DEFINED	1
WYETH	COM	983024100	564	13100	SH	DEFINED	1
XILINX INC	COM	983919101	20	1000	SH	DEFINED	1