

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-B

November 29, 2006

PAGE 1
000 B000000 09/30/2006
000 C000000 910068
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 WESTERN ASSET HIGH INCOME OPP. FUND INC.
001 B000000 811-7920
001 C000000 8004512010
002 A000000 125 BROAD STREET
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10004
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
008 A000001 LEGG MASON PARTNERS FUND ADVISOR, LLC
008 B000001 A
008 C000001 801-00000
008 D010001 NEW YORK
008 D020001 NY
008 D030001 10022
008 A000002 WESTERN ASSET MANAGEMENT COMPANY
008 B000002 S
008 C000002 801-00000
008 D010002 PASADENA
008 D020002 CA
008 D030002 91105
011 A000001 LEGG MASON INVESTOR SERVICES, LLC
011 B000001 8-016767
011 C010001 BALTIMORE
011 C020001 MD
011 C030001 21202
011 A000002 CITIGROUP GLOBAL MARKETS INC.
011 B000002 8-8177
011 C010002 NEW YORK
011 C020002 NY
011 C030002 10013
012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY
012 B000001 84-000416
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10038
013 A000001 KPMG LLP
PAGE 2
013 B010001 NEW YORK
013 B020001 NY
013 B030001 10154
014 A000001 LEGG MASON INVESTOR SERVICES, LLC
014 B000001 8-016767
015 A000001 STATE STREET BANK AND TRUST COMPANY

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015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02110
015 E010001 X
018 000000 Y
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019 B000000 168
019 C000000 BARNEYOOOO
021 000000 0
022 A000001 BARCLAYS CAPITAL INC.
022 B000001 05-0346412
022 C000001 2290135
022 D000001 927
022 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
022 B000002 13-5674085
022 C000002 1625312
022 D000002 20019
022 A000003 NOMURA SECURITIES INTERNATIONAL, INC.
022 B000003 13-2642206
022 C000003 473211
022 D000003 0
022 A000004 BANC OF AMERICA SECURITIES LLC
022 B000004 56-2058405
022 C000004 235655
022 D000004 17068
022 A000005 DEUTSCHE BANK SECURITIES, INC.
022 B000005 13-2730828
022 C000005 211683
022 D000005 30308
022 A000006 BEAR STEARNS SECURITIES CORP.
022 B000006 13-3604093
022 C000006 41905
022 D000006 29984
022 A000007 CREDIT SUISSE SECURITIES (USA) LLC
022 B000007 13-5659485
022 C000007 44870
022 D000007 25770
022 A000008 JPMORGAN CHASE & CO.
022 B000008 13-3224016
022 C000008 41659
022 D000008 14304
022 A000009 MORGAN STANLEY
022 B000009 13-2655998
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PAGE 3
022 D000009 11313
022 A000010 UBS SECURITIES LLC
022 B000010 13-3873456
022 C000010 28217
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023 C000000 5084752
023 D000000 216591
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026 F000000 N
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 072 I000000 133
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074 V020000 0.00
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| | SIGNATURE | ROBERT BRAULT |
| | TITLE | TREASURER |