

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  
019 A000000 Y  
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  
022 C000009 28555  
PAGE 3  
022 D000009 11313  
022 A000010 UBS SECURITIES LLC  
022 B000010 13-3873456  
022 C000010 28217  
022 D000010 10841  
023 C000000 5084752  
023 D000000 216591  
024 000000 N  
026 A000000 N  
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026 E000000 N  
026 F000000 N  
026 G010000 N  
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| 054 | B000000 | Y     |
|     | PAGE    | 5     |
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| 062 | L000000 | 0.0   |
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| 070 | B010000 | N      |
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| 070 | F020000 | N      |
| 070 | G010000 | Y      |
| 070 | G020000 | N      |
| 070 | H010000 | N      |
| 070 | H020000 | N      |
| 070 | I010000 | N      |
| 070 | I020000 | N      |
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| 070 | J020000 | Y      |
| 070 | K010000 | N      |
| 070 | K020000 | N      |
| 070 | L010000 | Y      |
| 070 | L020000 | Y      |
| 070 | M010000 | Y      |
| 070 | M020000 | N      |
| 070 | N010000 | Y      |
| 070 | N020000 | N      |
| 070 | O010000 | N      |
| 070 | O020000 | N      |
| 070 | P010000 | N      |
| 070 | P020000 | N      |
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072 H000000 0  
 072 I000000 133  
 072 J000000 22  
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 072 L000000 218

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072 M000000 11  
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 072 O000000 0  
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 072 S000000 38  
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074 V020000 0.00  
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| 077 | N000000   | N                                 |
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| 077 | Q020000   | N                                 |
| 077 | Q030000   | N                                 |
| 078 | 000000    | N                                 |
| 080 | A000000   | ICI Mutual Insurance Company      |
| 080 | C000000   | 145000                            |
| 081 | A000000   | Y                                 |
| 081 | B000000   | 167                               |
| 082 | A000000   | Y                                 |
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| 087 | A030000   | HIO                               |
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| 088 | C000000   | N                                 |
| 088 | D000000   | N                                 |
|     | SIGNATURE | ROBERT BRAULT                     |
|     | TITLE     | TREASURER                         |