

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

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

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
026 B000000 Y
026 C000000 N
026 D000000 Y
026 E000000 N
026 F000000 N
026 G010000 N
026 G020000 N

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

026	H000000	N	
027	000000	N	
028	A010000		0
028	A020000		0
028	A030000		0
028	A040000		0
028	B010000		0
028	B020000		0
028	B030000		0
028	B040000		0
028	C010000		0
028	C020000		0
028	C030000		0
028	C040000		0
028	D010000		0
028	D020000		0
028	D030000		0
028	D040000		0
028	E010000		0
028	E020000		0
028	E030000		0
028	E040000		0
028	F010000		0
028	F020000		0
028	F030000		0
028	F040000		0
028	G010000		0
028	G020000		0
028	G030000		0
028	G040000		0
028	H000000		0
030	A000000		0
030	B000000	0.00	
030	C000000	0.00	
031	A000000		0
	PAGE	4	
031	B000000		0
032	000000		0
033	000000		0
035	000000		0
036	B000000		0
038	000000		0
042	A000000		0
042	B000000		0
042	C000000		0
042	D000000		0
042	E000000		0
042	F000000		0
042	G000000		0
042	H000000		0
043	000000		0
044	000000		0
045	000000	Y	
046	000000	N	
047	000000	Y	
048	000000		0.800
048	A010000		0
048	A020000	0.000	
048	B010000		0
048	B020000	0.000	
048	C010000		0
048	C020000	0.000	

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

048	D010000		0
048	D020000	0.000	
048	E010000		0
048	E020000	0.000	
048	F010000		0
048	F020000	0.000	
048	G010000		0
048	G020000	0.000	
048	H010000		0
048	H020000	0.000	
048	I010000		0
048	I020000	0.000	
048	J010000		0
048	J020000	0.000	
048	K010000		0
048	K020000	0.000	
049	000000	N	
050	000000	N	
051	000000	N	
052	000000	N	
053	A000000	Y	
053	B000000	Y	
053	C000000	N	
054	A000000	Y	
054	B000000	Y	
	PAGE	5	
054	C000000	Y	
054	D000000	N	
054	E000000	N	
054	F000000	N	
054	G000000	Y	
054	H000000	Y	
054	I000000	N	
054	J000000	Y	
054	K000000	N	
054	L000000	Y	
054	M000000	Y	
054	N000000	N	
054	O000000	Y	
055	A000000	N	
055	B000000	N	
056	000000	N	
057	000000	N	
058	A000000	N	
059	000000	Y	
060	A000000	Y	
060	B000000	Y	
061	000000		0
062	A000000	Y	
062	B000000	0.0	
062	C000000	0.0	
062	D000000	1.5	
062	E000000	0.0	
062	F000000	0.0	
062	G000000	0.0	
062	H000000	0.0	
062	I000000	0.0	
062	J000000	0.0	
062	K000000	0.0	
062	L000000	0.0	
062	M000000	0.0	
062	N000000	0.0	

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

062	O000000	0.0
062	P000000	93.1
062	Q000000	2.8
062	R000000	0.8
063	A000000	0
063	B000000	17.8
064	A000000	N
064	B000000	Y
065	000000	N
066	A000000	N
067	000000	N
068	A000000	N
068	B000000	N
069	000000	N
070	A010000	Y
	PAGE	6
070	A020000	Y
070	B010000	N
070	B020000	N
070	C010000	Y
070	C020000	N
070	D010000	N
070	D020000	N
070	E010000	N
070	E020000	N
070	F010000	N
070	F020000	N
070	G010000	Y
070	G020000	N
070	H010000	N
070	H020000	N
070	I010000	N
070	I020000	N
070	J010000	Y
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
070	Q010000	N
070	Q020000	N
070	R010000	N
070	R020000	N
071	A000000	342603
071	B000000	326002
071	C000000	501715
071	D000000	65
072	A000000	12
072	B000000	44500
072	C000000	181
072	D000000	0
072	E000000	0
072	F000000	4196
072	G000000	0

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

072 H000000 0
 072 I000000 133
 072 J000000 22
 072 K000000 0
 072 L000000 218

PAGE 7

072 M000000 11
 072 N000000 0
 072 O000000 0
 072 P000000 0
 072 Q000000 0
 072 R000000 31
 072 S000000 38
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 87
 072 X000000 4736
 072 Y000000 12
 072 Z000000 39957
 072AA000000 13277
 072BB000000 0
 072CC010000 0
 072CC020000 18370
 072DD010000 37259
 072DD020000 0
 072EE000000 0
 073 A010000 0.5040
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.0000
 074 A000000 1
 074 B000000 8242
 074 C000000 0
 074 D000000 504750
 074 E000000 3725
 074 F000000 455
 074 G000000 0
 074 H000000 0
 074 I000000 0
 074 J000000 5138
 074 K000000 0
 074 L000000 10680
 074 M000000 321
 074 N000000 533312
 074 O000000 6248
 074 P000000 368
 074 Q000000 0
 074 R010000 0
 074 R020000 0
 074 R030000 0
 074 R040000 296
 074 S000000 0
 074 T000000 526400
 074 U010000 73927
 074 U020000 0
 074 V010000 7.12

PAGE 8

074 V020000 0.00
 074 W000000 0.0000
 074 X000000 29921
 074 Y000000 0

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

075	A000000	0
075	B000000	524491
076	000000	6.37
077	A000000	Y
077	B000000	Y
077	C000000	N
077	D000000	N
077	E000000	Y
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	Y
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
082	B000000	100
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
	PAGE	9
087	A010000	HIGH INCOME OPPORTUNITY FUND INC.
087	A020000	42967Q105
087	A030000	HIO
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
	SIGNATURE	ROBERT BRAULT
	TITLE	TREASURER