ZENIX INCOME FUND INC Form 3 August 01, 2006 FORM 3 UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549 OMB APPROVAL OMB Number: 3235-0104

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person <u>*</u> Legg Mason Partners Fund Advisor, LLC			2. Date of Event Requiring Statement (Month/Day/Year) 08/01/2006	3. Issuer Name and Ticker or Trading Symbol ZENIX INCOME FUND INC [ZIF]						
(Last)	(First)	(Middle)		4. Relationsh Person(s) to l	ip of Reporting Issuer	5. If Amendment, Date Original Filed(Month/Day/Year)				
399 PARK	AVENUE			(Chaol	all applicable)					
(Street)				(Check all applicable)		6. Individual or Joint/Group				
NEW YORK, NY 10022				Director 10% Owner OfficerX Other (give title below) (specify below) Advisor to the Fund		Form filed by One Reporting				
(City)	(State)	(Zip)	Table I - N	Table I - Non-Derivative Securities Beneficially Owned						
1.Title of Secu (Instr. 4)	ırity		2. Amount o Beneficially (Instr. 4)		Ownership C	. Nature of Indirect Beneficial Ownership Instr. 5)				
Reminder: Rep owned directly	-		each class of securities benefic	cially S	SEC 1473 (7-02)					
	inforı requi	mation cont ired to resp	spond to the collection of tained in this form are not ond unless the form displ MB control number.	t						
Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)										
					<u> </u>	- (), (), (), (), (), (), (), ()				

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)		3. Title and Amount of Securities Underlying Derivative Security			5. Ownership Form of	6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	(Instr. 4) Title	Amount or Number of Shares	Price of Derivative Security	Derivative Security: Direct (D) or Indirect (I)	

January 31,

2005

0.5

Expires:

response...

Estimated average burden hours per

(Instr. 5)

Reporting Owners

Reporting Owner Name / Address	Relationships				
	Director	10% Owner	Officer	Other	
Legg Mason Partners Fund Advisor, LLC 399 PARK AVENUE NEW YORK, NY 10022	Â	Â	Â	Advisor to the Fund	
LEGG MASON INC 100 LIGHT ST BALTIMORE, MD 21202-1476	Â	Â	Â	Parent of Advisor	
Signatures					

William J. Renahan by Power of Attorney for Mark Fetting of Legg Mason Partners Fund Advisor, LLC				
**Signature of Reporting Person	Date			
William J. Renahan by Power of Attorney for Mark Fetting of Legg Mason, Inc.	08/01/2006			
**Signature of Reporting Person	Date			

Explanation of Responses:

No securities are beneficially owned

- * If the form is filed by more than one reporting person, *see* Instruction 5(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

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Remarks:

Legg Mason, Inc. is filing for itself and on behalf of its controlling companies other than Legg l

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.