

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-B

November 24, 2009

PAGE 1
000 B000000 09/30/2009
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 8887770102
002 A000000 55 WATER STREET, 32ND FLOOR
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10041
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 801-66785
008 D010001 NEW YORK
008 D020001 NY
008 D030001 10018
008 A000002 WESTERN ASSET MANAGEMENT COMPANY
008 B000002 S
008 C000002 801-08162
008 D010002 PASADENA
008 D020002 CA
008 D030002 91101
008 A000003 WESTERN ASSET MANAGEMENT CO. LTD.
008 B000003 S
008 C000003 801-00000
008 D010003 LONDON
008 D050003 ENGLAND
008 D060003 EC2A2EN
012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY
012 B000001 84-00416
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10038
013 A000001 KPMG LLP
013 B010001 NEW YORK
013 B020001 NY
013 B030001 10154
015 A000001 STATE STREET BANK AND TRUST COMPANY
PAGE 2
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02111
015 E010001 X
018 000000 Y

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

019 A000000 Y
019 B000000 148
019 C000000 LMPARTNERS
021 000000 0
022 A000001 MORGAN STANLEY
022 B000001 13-2655998
022 C000001 1369340
022 D000001 24101
022 A000002 JPMORGAN CHASE & CO.
022 B000002 13-3224016
022 C000002 54677
022 D000002 37404
022 A000003 CREDIT SUISSE SECURITIES (USA) LLC
022 B000003 05-0546650
022 C000003 45604
022 D000003 33357
022 A000004 BANC OF AMERICA SECURITIES LLC
022 B000004 56-2058405
022 C000004 25086
022 D000004 14815
022 A000005 CITIGROUP GLOBAL MARKETS, INC.
022 B000005 11-2418191
022 C000005 17636
022 D000005 21406
022 A000006 DEUTSCHE BANK SECURITIES, INC.
022 B000006 13-2730828
022 C000006 28772
022 D000006 9972
022 A000007 STERNE, AGEE & LEACH, INC.
022 B000007 63-0463600
022 C000007 9874
022 D000007 20742
022 A000008 PERSHING LLC
022 B000008 13-2741729
022 C000008 6020
022 D000008 19698
022 A000009 GOLDMAN SACHS & CO.
022 B000009 13-5108880
022 C000009 11141
022 D000009 6287
022 A000010 BARCLAYS CAPITAL INC.
022 B000010 06-1031656
022 C000010 9684
022 D000010 6793
023 C000000 1587558
PAGE 3
023 D000000 235074
024 000000 Y
025 A000001 BANC OF AMERICA SECURITIES LLC
025 B000001 56-2058405
025 C000001 E
025 D000001 2575
025 A000002 JPMORGAN CHASE & CO.
025 B000002 13-3224013
025 C000002 D
025 D000002 1965
025 A000003 BANC OF AMERICA SECURITIES LLC
025 B000003 56-2058405
025 C000003 D
025 D000003 1207
026 A000000 N
026 B000000 Y

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

| | | | |
|-----|---------|------|-------|
| 026 | C000000 | N | |
| 026 | D000000 | Y | |
| 026 | E000000 | N | |
| 026 | F000000 | N | |
| 026 | G010000 | N | |
| 026 | G020000 | N | |
| 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 |
| | PAGE | 4 | |
| 028 | G040000 | | 0 |
| 028 | H000000 | | 0 |
| 030 | A000000 | | 0 |
| 030 | B000000 | 0.00 | |
| 030 | C000000 | 0.00 | |
| 031 | A000000 | | 0 |
| 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 |

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

| | | |
|-----|---------|-------|
| 048 | A010000 | 0 |
| 048 | A020000 | 0.000 |
| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| 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 |
| | PAGE | 5 |
| 052 | 000000 | N |
| 053 | A000000 | N |
| 054 | A000000 | Y |
| 054 | B000000 | Y |
| 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 | Y |
| 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 | 1.3 |
| 062 | E000000 | 0.0 |
| 062 | F000000 | 0.0 |
| 062 | G000000 | 0.0 |
| 062 | H000000 | 0.0 |
| 062 | I000000 | 0.0 |
| 062 | J000000 | 0.0 |

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

| | | |
|-----|---------|--------|
| 062 | K000000 | 0.0 |
| 062 | L000000 | 0.0 |
| 062 | M000000 | 0.0 |
| 062 | N000000 | 0.0 |
| 062 | O000000 | 0.0 |
| 062 | P000000 | 91.6 |
| 062 | Q000000 | 4.4 |
| 062 | R000000 | 1.5 |
| 063 | A000000 | 0 |
| 063 | B000000 | 7.1 |
| 064 | A000000 | N |
| 064 | B000000 | Y |
| 065 | 000000 | N |
| 066 | A000000 | N |
| 067 | 000000 | N |
| | PAGE | 6 |
| 068 | A000000 | N |
| 068 | B000000 | N |
| 069 | 000000 | N |
| 070 | A010000 | Y |
| 070 | A020000 | Y |
| 070 | B010000 | N |
| 070 | B020000 | N |
| 070 | C010000 | Y |
| 070 | C020000 | Y |
| 070 | D010000 | N |
| 070 | D020000 | N |
| 070 | E010000 | Y |
| 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 | Y |
| 070 | P020000 | N |
| 070 | Q010000 | N |
| 070 | Q020000 | N |
| 070 | R010000 | N |
| 070 | R020000 | N |
| 071 | A000000 | 247591 |
| 071 | B000000 | 241411 |
| 071 | C000000 | 341802 |
| 071 | D000000 | 71 |
| 072 | A000000 | 12 |
| 072 | B000000 | 47802 |
| 072 | C000000 | 458 |

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

072 D000000 0
 072 E000000 0
 072 F000000 2789
 072 G000000 0
 072 H000000 0

PAGE 7

072 I000000 37
 072 J000000 7
 072 K000000 0
 072 L000000 98
 072 M000000 121
 072 N000000 0
 072 O000000 81
 072 P000000 0
 072 Q000000 0
 072 R000000 41
 072 S000000 243
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 81
 072 X000000 3498
 072 Y000000 0
 072 Z000000 44762
 072AA000000 0
 072BB000000 56293
 072CC010000 64669
 072CC020000 0
 072DD010000 45192
 072DD020000 0
 072EE000000 0
 073 A010000 0.6100
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.0000
 074 A000000 2
 074 B000000 5448
 074 C000000 0
 074 D000000 407031
 074 E000000 4374
 074 F000000 2112
 074 G000000 0
 074 H000000 0
 074 I000000 0
 074 J000000 4264
 074 K000000 0
 074 L000000 10896
 074 M000000 38
 074 N000000 434165
 074 O000000 9870
 074 P000000 292
 074 Q000000 0
 074 R010000 0
 074 R020000 0
 074 R030000 0
 074 R040000 147
 074 S000000 0

PAGE 8

074 T000000 423856
 074 U010000 74409
 074 U020000 0
 074 V010000 5.70

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

| | | |
|-----------|----------------|-----------------------------------|
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 27953 |
| 074 | Y000000 | 0 |
| 075 | A000000 | 0 |
| 075 | B000000 | 355494 |
| 076 | 000000 | 5.82 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | C000000 | N |
| 077 | D000000 | N |
| 077 | E000000 | N |
| 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 | N |
| 077 | Q020000 | N |
| 077 | Q030000 | N |
| 078 | 000000 | N |
| 080 | A000000 | ICI Mutual Insurance Companies |
| 080 | C000000 | 75000 |
| 081 | A000000 | Y |
| 081 | B000000 | 147 |
| 082 | A000000 | Y |
| 082 | B000000 | 250 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |
| 085 | B000000 | N |
| 086 | A010000 | 482 |
| 086 | A020000 | 2336 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| | PAGE | 9 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | High Income Opportunity Fund Inc. |
| 087 | A020000 | 95766K109 |
| 087 | A030000 | HIO |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | KAPREL OZSOLAK | |
| TITLE | TREASURER | |