

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-B

November 24, 2010

PAGE 1
000 B000000 09/30/2010
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 COMPANY LIMITED
008 B000003 S
008 C000003 801-21068
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
014 A000001 LEGG MASON INVESTOR SERVICES, LLC
PAGE 2
014 B000001 8-016767
015 A000001 STATE STREET BANK AND TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02111

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

015 E010001 X
 018 000000 Y
 019 A000000 Y
 019 B000000 148
 019 C000000 LMPARTNERS
 021 000000 0
 022 A000001 MORGAN STANLEY
 022 B000001 13-2655998
 022 C000001 1352181
 022 D000001 28259
 022 A000002 CREDIT SUISSE SECURITIES (USA) LLC
 022 B000002 05-0546650
 022 C000002 76517
 022 D000002 68403
 022 A000003 BANC OF AMERICA SECURITIES LLC
 022 B000003 56-2058405
 022 C000003 69425
 022 D000003 34421
 022 A000004 JPMORGAN CHASE & CO.
 022 B000004 13-3224016
 022 C000004 51461
 022 D000004 39908
 022 A000005 DEUTSCHE BANK SECURITIES, INC.
 022 B000005 13-2730828
 022 C000005 51936
 022 D000005 38078
 022 A000006 CITIGROUP GLOBAL MARKETS INC.
 022 B000006 11-2418191
 022 C000006 28769
 022 D000006 22948
 022 A000007 STERNE, AGEE & LEACH, INC.
 022 B000007 63-0463600
 022 C000007 11197
 022 D000007 37430
 022 A000008 PERSHING LLC
 022 B000008 13-2741729
 022 C000008 10678
 022 D000008 25598
 022 A000009 BARCLAYS CAPITAL INC.
 022 B000009 06-1031656
 022 C000009 20463
 022 D000009 15240
 022 A000010 GOLDMAN SACHS & CO.
 022 B000010 13-5108880
 022 C000010 17489
 PAGE 3
 022 D000010 12525
 023 C000000 1723047
 023 D000000 389717
 024 000000 Y
 025 A000001 CITIGROUP GLOBAL MARKETS INC.
 025 B000001 11-2418191
 025 C000001 E
 025 D000001 4495
 025 A000002 BANC OF AMERICA SECURITIES LLC
 025 B000002 56-2058405
 025 C000002 E
 025 D000002 2977
 025 A000003 BANC OF AMERICA SECURITIES LLC
 025 B000003 56-2058405
 025 C000003 D
 025 D000003 1943

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

025 A000004 GOLDMAN SACHS & CO.

025 B000004 13-5108880

025 C000004 D

025 D000004 1147

026 A000000 N

026 B000000 Y

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

PAGE 4

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

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

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

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
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
	PAGE	5
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	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	0.3

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

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
062	O000000	0.0
062	P000000	91.0
062	Q000000	4.1
062	R000000	3.4
063	A000000	0

PAGE 6

063	B000000	6.6
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
070	A020000	Y
070	B010000	N
070	B020000	N
070	C010000	Y
070	C020000	N
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	Y
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	414687

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

071	B000000	418519
071	C000000	431963
071	D000000	96
072	A000000	12
072	B000000	45485
PAGE 7		
072	C000000	674
072	D000000	0
072	E000000	0
072	F000000	3543
072	G000000	0
072	H000000	0
072	I000000	107
072	J000000	7
072	K000000	0
072	L000000	67
072	M000000	105
072	N000000	59
072	O000000	163
072	P000000	0
072	Q000000	0
072	R000000	43
072	S000000	84
072	T000000	0
072	U000000	0
072	V000000	0
072	W000000	17
072	X000000	4196
072	Y000000	0
072	Z000000	41963
072AA	000000	0
072BB	000000	14417
072CC	010000	48589
072CC	020000	0
072DD	010000	45677
072DD	020000	0
072EE	000000	0
073	A010000	0.6120
073	A020000	0.0000
073	B000000	0.0000
073	C000000	0.0000
074	A000000	887
074	B000000	1459
074	C000000	0
074	D000000	434609
074	E000000	9569
074	F000000	6004
074	G000000	0
074	H000000	0
074	I000000	136
074	J000000	8014
074	K000000	0
074	L000000	9737
074	M000000	39
074	N000000	470454
074	O000000	12533
074	P000000	314
PAGE 8		
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	0

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

074	R040000	200
074	S000000	0
074	T000000	457407
074	U010000	74929
074	U020000	0
074	V010000	6.10
074	V020000	0.00
074	W000000	0.0000
074	X000000	28500
074	Y000000	0
075	A000000	0
075	B000000	442487
076	000000	6.27
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 Company
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	520
086	A020000	3093
	PAGE	9
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
087	A010000	High Income Opportunity Fund Inc.
087	A020000	95766K109
087	A030000	HIO
088	A000000	N

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

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE STEVEN FRANK

TITLE TREASURER