

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-A

May 29, 2009

PAGE 1
000 A000000 03/31/2009
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
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015 C020001 MA
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022 A000001 MORGAN STANLEY
022 B000001 13-2655998
022 C000001 716553
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022 A000002 JPMORGAN CHASE & CO.
022 B000002 13-3224016
022 C000002 20842
022 D000002 14030
022 A000003 CREDIT SUISSE SECURITIES (USA) LLC
022 B000003 05-0546650
022 C000003 16995
022 D000003 13682
022 A000004 BANC OF AMERICA SECURITIES LLC
022 B000004 56-2058405
022 C000004 6354
022 D000004 6356
022 A000005 DEUTSCHE BANK SECURITIES LLC
022 B000005 13-2730828
022 C000005 7193
022 D000005 4967
022 A000006 GOLDMAN SACHS & CO.
022 B000006 13-5108880
022 C000006 5588
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022 A000007 PERSHING LLC
022 B000007 13-2741729
022 C000007 1653
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022 A000008 CITIGROUP GLOBAL MARKETS, INC.
022 B000008 11-2418191
022 C000008 2592
022 D000008 4005
022 A000009 BARCLAYS CAPITAL INC.
022 B000009 06-1031656
022 C000009 3819
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022 A000010 STERNE, AGEE & LEACH, INC.
022 B000010 63-0463600
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PAGE 3
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025 A000002 BANC OF AMERICA SECURITIES LLC
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025 A000003 CITIGROUP GLOBAL MARKETS, INC.
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| 071 | C000000 | 314799 |
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 072 V000000 0
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 074 R030000 0
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 074 S000000 0

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074 T000000 311931
 074 U010000 74103
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| 078 | 000000 | N |
| 080 | C000000 | 0 |
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| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | High Income Opportunity Fund Inc. |
| 087 | A020000 | 95766K109 |
| 087 | A030000 | HIO |
| 088 | A000000 | N |
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| SIGNATURE | KAPREL OZSOLAK | |
| TITLE | TREASURER | |