

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-B

November 26, 2008

PAGE 1
000 B000000 09/30/2008
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 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 91105
008 A000003 WESTERN ASSET MANAGEMENT CO. LTD.
008 B000003 S
008 C000003 801-00000
008 D010003 LONDON
008 D050003 ENGLAND
008 D060003 EC2M3X6
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 02110
015 E010001 X
018 000000 Y

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

019 A000000 Y
019 B000000 149
019 C000000 LMPARTNERS
021 000000 0
022 A000001 MORGAN STANLEY
022 B000001 13-2655998
022 C000001 2124556
022 D000001 24135
022 A000002 JPMORGAN CHASE & CO.
022 B000002 13-3224016
022 C000002 57323
022 D000002 54910
022 A000003 CREDIT SUISSE SECURITIES (USA) LLC
022 B000003 05-0546650
022 C000003 44002
022 D000003 53197
022 A000004 BANC OF AMERICA SECURITIES LLC
022 B000004 56-2058405
022 C000004 23381
022 D000004 17412
022 A000005 LEHMAN BROTHERS, INC.
022 B000005 13-2518466
022 C000005 24327
022 D000005 8267
022 A000006 DEUTSCHE BANK SECURITIES LLC
022 B000006 13-2730828
022 C000006 12954
022 D000006 17749
022 A000007 CITIGROUP GLOBAL MARKETS, INC.
022 B000007 11-2418191
022 C000007 17243
022 D000007 9606
022 A000008 GOLDMAN SACHS & CO.
022 B000008 13-5108880
022 C000008 17618
022 D000008 4342
022 A000009 BARCLAYS CAPITAL INC.
022 B000009 06-1031656
022 C000009 8047
022 D000009 8487
022 A000010 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
022 B000010 13-5674085
022 C000010 6913
022 D000010 7616
023 C000000 2354198
PAGE 3
023 D000000 232446
024 000000 Y
025 A000001 BANC OF AMERICA SECURITIES LLC
025 B000001 56-2058405
025 C000001 E
025 D000001 2539
025 A000002 CITIGROUP GLOBAL MARKETS, INC.
025 B000002 11-2418191
025 C000002 D
025 D000002 1343
025 A000003 CITIGROUP GLOBAL MARKETS, INC.
025 B000003 11-2418191
025 C000003 E
025 D000003 1029
025 A000004 MORGAN STANLEY
025 B000004 13-2655998

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

025	C000004	D	
025	D000004		994
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
028	F020000		0
028	F030000		0
	PAGE	4	
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	
043	000000		0
044	000000		0

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

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
048 J020000 0.000
048 K010000 0
PAGE 5
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 Y
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 1.8
062 E000000 0.0
062 F000000 0.0

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

062	G000000	0.0
062	H000000	0.0
062	I000000	0.0
062	J000000	0.0
062	K000000	0.0
062	L000000	1.2
062	M000000	0.0
062	N000000	0.0
062	O000000	0.0
062	P000000	90.1
062	Q000000	3.3
062	R000000	1.1
063	A000000	0
063	B000000	8.1
064	A000000	N
	PAGE	6
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	Y
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	248940
071	B000000	258218
071	C000000	460315

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

071 D000000 54
 072 A000000 12
 072 B000000 47292
 072 C000000 465
 072 D000000 0

PAGE 7

072 E000000 0
 072 F000000 3843
 072 G000000 0
 072 H000000 0
 072 I000000 10
 072 J000000 15
 072 K000000 0
 072 L000000 78
 072 M000000 85
 072 N000000 61
 072 O000000 118
 072 P000000 0
 072 Q000000 0
 072 R000000 41
 072 S000000 88
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 21
 072 X000000 4360
 072 Y000000 1
 072 Z000000 43398
 072AA000000 0
 072BB000000 16109
 072CC010000 0
 072CC020000 91797
 072DD010000 41769
 072DD020000 0
 072EE000000 0
 073 A010000 0.5650
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.0000
 074 A000000 1
 074 B000000 7417
 074 C000000 4746
 074 D000000 386564
 074 E000000 4349
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 0
 074 J000000 2953
 074 K000000 0
 074 L000000 12889
 074 M000000 38
 074 N000000 418957
 074 O000000 4778
 074 P000000 309
 074 Q000000 0
 074 R010000 0

PAGE 8

074 R020000 0
 074 R030000 123
 074 R040000 174
 074 S000000 0

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

074	T000000	413573
074	U010000	73927
074	U020000	0
074	V010000	5.59
074	V020000	0.00
074	W000000	0.0000
074	X000000	29176
074	Y000000	0
075	A000000	0
075	B000000	479057
076	000000	4.34
077	A000000	Y
077	B000000	Y
078	000000	N
080	A000000	ICI Mutual Insurance Company
080	C000000	100000
081	A000000	Y
081	B000000	148
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	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
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	