

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
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005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
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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
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013 A000001 KPMG LLP
013 B010001 NEW YORK
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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

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022 B000001 13-2655998
022 C000001 1352181
022 D000001 28259
022 A000002 CREDIT SUISSE SECURITIES (USA) LLC
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022 C000002 76517
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022 A000003 BANC OF AMERICA SECURITIES LLC
022 B000003 56-2058405
022 C000003 69425
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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
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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
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022 A000008 PERSHING LLC
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022 C000008 10678
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022 A000009 BARCLAYS CAPITAL INC.
022 B000009 06-1031656
022 C000009 20463
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022 A000010 GOLDMAN SACHS & CO.
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022 C000010 17489
PAGE 3
022 D000010 12525
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025 A000001 CITIGROUP GLOBAL MARKETS INC.
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071 D000000 96
072 A000000 12
072 B000000 45485

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074 P000000 314

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| 081 | B000000 | 147 |
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| 087 | A010000 | High Income Opportunity Fund Inc. |
| 087 | A020000 | 95766K109 |
| 087 | A030000 | HIO |
| 088 | A000000 | N |

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088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE STEVEN FRANK
TITLE TREASURER