

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

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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

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| 054 | K000000 | N     |   |
| 054 | L000000 | Y     |   |
| 054 | M000000 | Y     |   |
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| 059 | 000000  | Y     |   |
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| 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      |
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| 070 | G020000 | N      |
| 070 | H010000 | N      |
| 070 | H020000 | N      |
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| 070 | M010000 | Y      |
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| 070 | P010000 | N      |
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| 071 | A000000 | 248940 |
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| 071 | C000000 | 460315 |

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| 071 D000000 | 54     |
| 072 A000000 | 12     |
| 072 B000000 | 47292  |
| 072 C000000 | 465    |
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| PAGE 7      |        |
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| 072 F000000 | 3843   |
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| 072 L000000 | 78     |
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| 072 N000000 | 61     |
| 072 O000000 | 118    |
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| 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      |

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|           |                |                                   |
|-----------|----------------|-----------------------------------|
| 074       | T000000        | 413573                            |
| 074       | U010000        | 73927                             |
| 074       | U020000        | 0                                 |
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| 074       | V020000        | 0.00                              |
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| 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                                 |
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| 087       | A010000        | High Income Opportunity Fund Inc. |
| 087       | A020000        | 95766K109                         |
| 087       | A030000        | HIO                               |
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| 088       | C000000        | N                                 |
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| SIGNATURE | KAPREL OZSOLAK |                                   |
| TITLE     | TREASURER      |                                   |