

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-A

May 27, 2010

PAGE 1
000 A000000 03/31/2010
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 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
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
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015 C030001 02111

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015 E010001 X
018 000000 Y
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021 000000 0
022 A000001 MORGAN STANLEY
022 B000001 13-2655998
022 C000001 750836
022 D000001 12229
022 A000002 CREDIT SUISSE SECURITIES (USA) LLC
022 B000002 05-0546650
022 C000002 36897
022 D000002 34449
022 A000003 BANC OF AMERICA SECURITIES LLC
022 B000003 56-2058405
022 C000003 39514
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022 A000004 DEUTSCHE BANK SECURITIES, INC.
022 B000004 13-2730828
022 C000004 21856
022 D000004 18494
022 A000005 JPMORGAN CHASE & CO.
022 B000005 13-3224016
022 C000005 23622
022 D000005 16454
022 A000006 CITIGROUP GLOBAL MARKETS INC.
022 B000006 11-2418191
022 C000006 16476
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022 A000007 STERNE, AGEE & LEACH, INC.
022 B000007 63-0463600
022 C000007 5964
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022 A000008 PERSHING LLC
022 B000008 13-2741729
022 C000008 4724
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022 A000009 GOLDMAN SACHS & CO.
022 B000009 13-5108880
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022 A000010 BARCLAYS CAPITAL INC.
022 B000010 06-1031656
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PAGE 3
022 D000010 6005
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025 A000003 BANC OF AMERICA SECURITIES LLC
025 B000003 56-2058405
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 071 C000000 424972
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 072 A000000 6
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 074 M000000 70
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 074 P000000 321

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074 Q000000 0
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| 087 A010000 | High Income Opportunity Fund Inc. |
| 087 A020000 | 95766K109 |
| 087 A030000 | HIO |
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| 088 C000000 | N |
| 088 D000000 | N |
| SIGNATURE | KAPREL OZSOLAK |
| TITLE | CFO & TREASURER |