Western Asset Mortgage Opportunity Fund Inc. Announces Financial Position as of September 30, 2022

NEW YORK-- (Business Wire)—November 29, 2022—Western Asset Mortgage Opportunity Fund Inc. (NYSE: DMO) today announced the financial position of the Fund as of September 30, 2022.

	Current Q September 30, 2022	Previous Q June 30, 2022	Prior Yr Q September 30, 2021
Total Assets (a)	$ 243,711,511	$ 245,347,916	$ 256,289,436
Total Net Assets (a)	$ 145,748,553	$ 151,389,539	$ 174,829,508
NAV Per Share of Common Stock (b)	$ 12.75	$ 13.24	$ 15.43
Market Price Per Share	$ 11.11	$ 11.68	$ 15.46
Premium / (Discount)	(12.86)%	(11.78)%	0.19%
Outstanding Shares	11,430,895	11,433,869	11,332,779
Total Net Investment Income (c)	$ 3,023,794	$ 2,889,161	$ 2,291,828
Total Net Realized/Unrealized Gain/(Loss) (c)	$ (5,184,311)	$ (11,568,032)	$ 5,146,019
Net Increase/(Decrease) in Net Assets From Operations (c)	$ (2,160,517)	$ (8,678,871)	$ 7,437,847
Earnings per Common Share Outstanding			
Total Net Investment Income (c)	$ 0.26	$ 0.25	$ 0.20
Total Net Realized/Unrealized Gain/(Loss) (c)	$ (0.45)	$ (1.01)	$ 0.45
Net Increase/(Decrease) in Net Assets From Operations (c)	$ (0.19)	$ (0.76)	$ 0.65
Undistributed/(Overdistributed) Net Investment Income (d)	$ (7,201,035)	$ (6,795,561)	$ (10,317,354)
Undistributed/(Overdistributed) Net Investment Income Per Share (d)	$ (0.63)	$ (0.59)	$ (0.91)
Reverse Repurchase Agreements (d)	$ 89,609,000	$ 84,310,000	$ 76,488,000

Footnotes:

(a) The difference between total assets and total net assets is due primarily to the Fund’s use of borrowings; total net assets do not include borrowings.

(b) NAVs are calculated as of the close of business on the last business day in the periods indicated above.

(c) For the quarter indicated.

(d) As of the period indicated above.

This financial data is unaudited.

The Fund files its semi-annual and annual reports with the Securities and Exchange Commission (“SEC”), as well as its complete schedule of portfolio holdings for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. These reports are available on the SEC’s website at www.sec.gov. To obtain information on Forms N-PORT or a semi-annual or annual report from the Fund, shareholders can call 1-888-777-0102.

Legg Mason Partners Fund Advisor, LLC, is an indirect, wholly-owned subsidiary of Franklin Resources, Inc. (“Franklin Resources”).

For more information about the Fund, please call 1-888-777-0102 or consult the Fund’s web site at www.franklintempleton.com/investments/options/closed-end-funds. Hard copies of the Fund’s complete audited financial statements are available free of charge upon request.

Data and commentary provided in this press release are for informational purposes only. Franklin Resources and its affiliates do not engage in selling shares of the Fund.

Investor Contact: Fund Investor Services 1-888-777-0102
Category: Financials
Source: Franklin Resources, Inc.
Source: Legg Mason Closed End Funds