

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-B

November 23, 2011

PAGE 1
000 B000000 09/30/2011
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 620 EIGHTH AVENUE, 49TH FLOOR
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10018
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 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
012 C030001 10038
013 A000001 KPMG LLP
013 B010001 NEW YORK
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013 B030001 10154
014 A000001 LEGG MASON INVESTOR SERVICES, LLC
PAGE 2
014 B000001 8-53089
014 A000002 CARNES CAPITAL CORPORATION
014 B000002 8-33443
014 A000003 ROYCE FUND SERVICES, INC.
014 B000003 8-28663
014 A000004 PERMAL (HONG KONG) LIMITED

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014 B000004 8-00000
015 A000001 STATE STREET BANK AND TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02111
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 160
019 C000000 LEGGMASONF
020 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
020 B000001 13-5674085
020 C000001 2
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022 A000001 MORGAN STANLEY
022 B000001 13-2655998
022 C000001 1531425
022 D000001 29578
022 A000002 BANC OF AMERICA SECURITIES LLC
022 B000002 56-2058405
022 C000002 49511
022 D000002 47437
022 A000003 CREDIT SUISSE SECURITIES (USA) LLC
022 B000003 05-0546650
022 C000003 42346
022 D000003 38230
022 A000004 JPMORGAN CHASE & CO.
022 B000004 13-3224016
022 C000004 43802
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022 A000005 DEUTSCHE BANK SECURITIES, INC.
022 B000005 13-2730828
022 C000005 38925
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022 A000006 STERNE, AGEE & LEACH, INC.
022 B000006 63-0463600
022 C000006 13612
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022 A000007 BARCLAYS CAPITAL INC.
022 B000007 06-1031656
022 C000007 17469
022 D000007 16128
022 A000008 CITIGROUP GLOBAL MARKETS INC.
022 B000008 11-2418191
PAGE 3
022 C000008 19150
022 D000008 14072
022 A000009 JEFFERIES & COMPANY, INC.
022 B000009 95-2622900
022 C000009 13548
022 D000009 4213
022 A000010 GOLDMAN SACHS & CO.
022 B000010 13-5108880
022 C000010 9256
022 D000010 7042
023 C000000 1812348
023 D000000 302539
024 000000 Y
025 A000001 CITIGROUP GLOBAL MARKETS INC.
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058 A000000 N
059 000000 Y
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| 074 | L000000 | 10258 |
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086 E020000 0
086 F010000 0
086 F020000 0
087 A010000 WA High Income Opportunity Fund Inc.
087 A020000 95766K109
087 A030000 HIO
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE STEVEN FRANK
TITLE TREASURER