

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-A

May 22, 2012

PAGE 1
000 A000000 03/31/2012
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
013 B020001 NY
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 161
019 C000000 LEGGMASONF
020 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
020 B000001 13-5674085
020 C000001 2
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022 A000001 CREDIT SUISSE SECURITIES (USA) LLC
022 B000001 05-0546650
022 C000001 21959
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022 A000002 BNP PARIBAS CORP.
022 B000002 13-3235334
022 C000002 18742
022 D000002 17642
022 A000003 BANC OF AMERICA SECURITIES LLC
022 B000003 56-2058405
022 C000003 13844
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022 A000004 MORGAN STANLEY
022 B000004 13-2655998
022 C000004 20720
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022 A000005 JPMORGAN CHASE & CO.
022 B000005 13-3224016
022 C000005 21090
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022 A000006 DEUTSCHE BANK SECURITIES, INC.
022 B000006 13-2730828
022 C000006 11557
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022 A000007 GOLDMAN SACHS & CO.
022 B000007 13-5108880
022 C000007 9096
022 D000007 3627
022 A000008 BARCLAYS CAPITAL INC.
022 B000008 06-1031656
PAGE 3
022 C000008 5239
022 D000008 7396
022 A000009 JEFFERIES & COMPANY, INC.
022 B000009 95-2622900
022 C000009 5324
022 D000009 2674
022 A000010 CITIGROUP GLOBAL MARKETS INC.
022 B000010 11-2418191
022 C000010 3800
022 D000010 3656
023 C000000 142311
023 D000000 128419
024 000000 Y
025 A000001 CITIGROUP GLOBAL MARKETS INC.
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058 A000000 N
059 000000 Y
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| 088 | D000000 | N |
| SIGNATURE | STEVEN FRANK | |
| TITLE | TREASURER | |