

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-B

November 26, 2012

PAGE 1
000 B000000 09/30/2012
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 159
019 C000000 LEGGMASONF
020 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
020 B000001 13-5674085
020 C000001 4
021 000000 4
022 A000001 BARCLAYS CAPITAL INC.
022 B000001 06-1031656
022 C000001 458416
022 D000001 20200
022 A000002 BANC OF AMERICA SECURITIES LLC
022 B000002 56-2058405
022 C000002 35514
022 D000002 38381
022 A000003 CREDIT SUISSE SECURITIES (USA) LLC
022 B000003 05-0546650
022 C000003 36413
022 D000003 28888
022 A000004 BANQUE NATIONALE DE PARIS
022 C000004 29558
022 D000004 29074
022 A000005 JPMORGAN CHASE & CO.
022 B000005 13-3224016
022 C000005 33487
022 D000005 10779
022 A000006 DEUTSCHE BANK SECURITIES, INC.
022 B000006 13-2730828
022 C000006 22060
022 D000006 15006
022 A000007 GOLDMAN SACHS & CO.
022 B000007 13-5108880
022 C000007 25189
022 D000007 11701
022 A000008 MORGAN STANLEY
022 B000008 13-2655998
022 C000008 21696
PAGE 3
022 D000008 13366
022 A000009 STERNE, AGEE & LEACH, INC.
022 B000009 63-0463600
022 C000009 7515
022 D000009 15499
022 A000010 CITIGROUP GLOBAL MARKETS INC.
022 B000010 11-2418191
022 C000010 8221
022 D000010 9859
023 C000000 721111
023 D000000 259159
024 000000 Y
025 A000001 CITIGROUP GLOBAL MARKETS INC.
025 B000001 11-2418191
025 C000001 E
025 D000001 2368

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| 025 | A000002 | BANC OF AMERICA SECURITIES LLC | |
| 025 | B000002 | 56-2058405 | |
| 025 | C000002 | D | |
| 025 | D000002 | 1479 | |
| 025 | A000003 | GOLDMAN SACHS & CO. | |
| 025 | B000003 | 13-5108880 | |
| 025 | C000003 | D | |
| 025 | D000003 | 1182 | |
| 025 | A000004 | BARCLAYS CAPITAL INC. | |
| 025 | B000004 | 06-1031656 | |
| 025 | C000004 | D | |
| 025 | D000004 | 2283 | |
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| 045 | 000000 | Y |
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| 047 | 000000 | Y |
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059 000000 Y
060 A000000 Y
060 B000000 Y
061 000000 0
062 A000000 Y
062 B000000 0.0
062 C000000 0.9
062 D000000 2.3
062 E000000 0.0
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062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
062 K000000 0.0

PAGE 6

062 L000000 0.0
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062 N000000 0.0
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062 Q000000 4.0
062 R000000 3.7
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064 B000000 Y
065 000000 N
066 A000000 N
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070 O010000 N

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070 O020000 N
070 P010000 Y
070 P020000 N
070 Q010000 N
070 Q020000 N
PAGE 7
070 R010000 N
070 R020000 N
071 A000000 230348
071 B000000 232174
071 C000000 436620
071 D000000 53
072 A000000 12
072 B000000 40364
072 C000000 856
072 D000000 0
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072 F000000 3644
072 G000000 0
072 H000000 0
072 I000000 76
072 J000000 1
072 K000000 0
072 L000000 54
072 M000000 81
072 N000000 50
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072 U000000 0
072 V000000 0
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072CC010000 36048
072CC020000 0
072DD010000 38133
072DD020000 0
072EE000000 0
073 A010000 0.5060
073 A020000 0.0000
073 B000000 0.0000
073 C000000 0.0000
074 A000000 2158
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074 C000000 4500
074 D000000 434507
074 E000000 9029
074 F000000 7987
074 G000000 0
074 H000000 0
PAGE 8
074 I000000 461
074 J000000 3903
074 K000000 0
074 L000000 10916

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| 074 M000000 | 82 |
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| 074 P000000 | 316 |
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| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 363 |
| 074 R040000 | 613 |
| 074 S000000 | 0 |
| 074 T000000 | 472875 |
| 074 U010000 | 75562 |
| 074 U020000 | 0 |
| 074 V010000 | 6.26 |
| 074 V020000 | 0.00 |
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| 074 X000000 | 26750 |
| 074 Y000000 | 600 |
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| 075 B000000 | 455799 |
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| 077 P000000 | N |
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| 077 Q020000 | N |
| 077 Q030000 | N |
| 078 000000 | N |
| 080 A000000 | ICI Mutual Insurance Company |
| 080 C000000 | 75000 |
| 081 A000000 | Y |
| 081 B000000 | 158 |
| 082 A000000 | Y |
| 082 B000000 | 250 |
| PAGE 9 | |
| 083 A000000 | N |
| 083 B000000 | 0 |
| 084 A000000 | N |
| 084 B000000 | 0 |
| 085 A000000 | Y |
| 085 B000000 | N |
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| 086 A020000 | 0 |
| 086 B010000 | 0 |
| 086 B020000 | 0 |
| 086 C010000 | 0 |
| 086 C020000 | 0 |
| 086 D010000 | 0 |
| 086 D020000 | 0 |

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086 E010000 0
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