

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  
021 000000 2  
022 A000001 CREDIT SUISSE SECURITIES (USA) LLC  
022 B000001 05-0546650  
022 C000001 21959  
022 D000001 21588  
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  
022 D000003 19565  
022 A000004 MORGAN STANLEY  
022 B000004 13-2655998  
022 C000004 20720  
022 D000004 9307  
022 A000005 JPMORGAN CHASE & CO.  
022 B000005 13-3224016  
022 C000005 21090  
022 D000005 7420  
022 A000006 DEUTSCHE BANK SECURITIES, INC.  
022 B000006 13-2730828  
022 C000006 11557  
022 D000006 5365  
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.  
025 B000001 11-2418191  
025 C000001 E

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|     |         |                                |   |
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| 025 | D000001 | 7052                           |   |
| 025 | A000002 | BANC OF AMERICA SECURITIES LLC |   |
| 025 | B000002 | 56-2058405                     |   |
| 025 | C000002 | D                              |   |
| 025 | D000002 | 2579                           |   |
| 025 | A000003 | GOLDMAN SACHS & CO.            |   |
| 025 | B000003 | 13-5108880                     |   |
| 025 | C000003 | D                              |   |
| 025 | D000003 | 1078                           |   |
| 025 | A000004 | BARCLAYS CAPITAL INC.          |   |
| 025 | B000004 | 06-1031656                     |   |
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| 035 | 000000  |                                | 0 |
| 036 | B000000 |                                | 0 |

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| 046 | 000000  | N     |
| 047 | 000000  | Y     |
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| 054 | O000000 | Y     |
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| 055 | B000000 | N     |
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| 057 | 000000  | N     |

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058 A000000 N  
059 000000 Y  
060 A000000 Y  
060 B000000 Y  
061 000000 0  
062 A000000 Y  
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062 C000000 0.0  
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PAGE 6  
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070 L020000 Y  
070 M010000 Y  
070 M020000 Y  
070 N010000 Y  
070 N020000 N

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| 070   | O010000 | N |        |
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| 070   | Q010000 | N |        |
|       | PAGE    | 7 |        |
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| 070   | R020000 | N |        |
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|       | PAGE    | 8 |        |
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| 074   | I000000 |   | 1204   |
| 074   | J000000 |   | 757    |
| 074   | K000000 |   | 0      |

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|           |              |                                      |
|-----------|--------------|--------------------------------------|
| 074       | L000000      | 10453                                |
| 074       | M000000      | 974                                  |
| 074       | N000000      | 471800                               |
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| 074       | R020000      | 0                                    |
| 074       | R030000      | 612                                  |
| 074       | R040000      | 178                                  |
| 074       | S000000      | 0                                    |
| 074       | T000000      | 463159                               |
| 074       | U010000      | 75383                                |
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| 074       | X000000      | 26750                                |
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| 076       | 000000       | 6.16                                 |
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| 087       | A010000      | WA High Income Opportunity Fund Inc. |
| 087       | A020000      | 95766K109                            |
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| 088       | B000000      | N                                    |
| 088       | C000000      | N                                    |
|           | PAGE         | 9                                    |
| 088       | D000000      | N                                    |
| SIGNATURE | STEVEN FRANK |                                      |
| TITLE     | TREASURER    |                                      |