

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-A

May 25, 2011

PAGE 1
000 A000000 03/31/2011
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
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 165
019 C000000 LMPARTNERS
021 000000 0
022 A000001 MORGAN STANLEY
022 B000001 13-2655998
022 C000001 758671
022 D000001 18554
022 A000002 BANC OF AMERICA SECURITIES LLC
022 B000002 56-2058405
022 C000002 31635
022 D000002 32715
022 A000003 CREDIT SUISSE SECURITIES (USA) LLC
022 B000003 05-0546650
022 C000003 29139
022 D000003 22560
022 A000004 JPMORGAN CHASE & CO.
022 B000004 13-3224016
022 C000004 35034
022 D000004 15984
022 A000005 DEUTSCHE BANK SECURITIES, INC.
022 B000005 13-2730828
022 C000005 26176
022 D000005 13798
022 A000006 STERNE, AGEE & LEACH, INC.
022 B000006 63-0463600
022 C000006 7109
022 D000006 25773
022 A000007 CITIGROUP GLOBAL MARKETS INC.
022 B000007 11-2418191
022 C000007 14878
022 D000007 12455
022 A000008 BARCLAYS CAPITAL INC.
022 B000008 06-1031656
022 C000008 10190
022 D000008 8685
022 A000009 RBC CAPITAL MARKETS CORP.
PAGE 3
022 B000009 41-1416330
022 C000009 3870
022 D000009 8072
022 A000010 GOLDMAN SACHS & CO.
022 B000010 13-5108880
022 C000010 6285
022 D000010 5555
023 C000000 941075
023 D000000 199401
024 000000 Y
025 A000001 CITIGROUP GLOBAL MARKETS INC.
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025 D000001 5179
025 A000002 BANC OF AMERICA SECURITIES LLC
025 B000002 56-2058405

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060 B000000 Y
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PAGE 6

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062 P000000 87.2
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062 R000000 4.4
063 A000000 0
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070 P020000 N
070 Q010000 N
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070 R010000 N
070 R020000 N

PAGE 7

071 A000000 197471
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072 A000000 6
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PAGE 8

074 K000000 0
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074 N000000 485347

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087	A010000	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	