

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  
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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  
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015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02111  
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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  
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022 A000004 JPMORGAN CHASE & CO.  
022 B000004 13-3224016  
022 C000004 35034  
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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  
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022 A000009 RBC CAPITAL MARKETS CORP.  
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022 B000009 41-1416330  
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022 A000010 GOLDMAN SACHS & CO.  
022 B000010 13-5108880  
022 C000010 6285  
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023 C000000 941075  
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025 A000001 CITIGROUP GLOBAL MARKETS INC.  
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025 C000001 E  
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025 B000002 56-2058405

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087	A020000	95766K109
087	A030000	HIO
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SIGNATURE	STEVEN FRANK	
TITLE	TREASURER	