

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
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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
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019 C000000 LEGGMASONF
020 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
020 B000001 13-5674085
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022 A000001 CREDIT SUISSE SECURITIES (USA) LLC
022 B000001 05-0546650
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022 B000002 13-3235334
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022 A000003 BANC OF AMERICA SECURITIES LLC
022 B000003 56-2058405
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022 A000004 MORGAN STANLEY
022 B000004 13-2655998
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022 A000005 JPMORGAN CHASE & CO.
022 B000005 13-3224016
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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
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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
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087	A020000	95766K109
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SIGNATURE	STEVEN FRANK	
TITLE	TREASURER	