

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-B

November 23, 2011

PAGE 1  
000 B000000 09/30/2011  
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 160  
019 C000000 LEGGMASONF  
020 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
020 B000001 13-5674085  
020 C000001 2  
021 000000 2  
022 A000001 MORGAN STANLEY  
022 B000001 13-2655998  
022 C000001 1531425  
022 D000001 29578  
022 A000002 BANC OF AMERICA SECURITIES LLC  
022 B000002 56-2058405  
022 C000002 49511  
022 D000002 47437  
022 A000003 CREDIT SUISSE SECURITIES (USA) LLC  
022 B000003 05-0546650  
022 C000003 42346  
022 D000003 38230  
022 A000004 JPMORGAN CHASE & CO.  
022 B000004 13-3224016  
022 C000004 43802  
022 D000004 23297  
022 A000005 DEUTSCHE BANK SECURITIES, INC.  
022 B000005 13-2730828  
022 C000005 38925  
022 D000005 19483  
022 A000006 STERNE, AGEE & LEACH, INC.  
022 B000006 63-0463600  
022 C000006 13612  
022 D000006 35727  
022 A000007 BARCLAYS CAPITAL INC.  
022 B000007 06-1031656  
022 C000007 17469  
022 D000007 16128  
022 A000008 CITIGROUP GLOBAL MARKETS INC.  
022 B000008 11-2418191  
PAGE 3  
022 C000008 19150  
022 D000008 14072  
022 A000009 JEFFERIES & COMPANY, INC.  
022 B000009 95-2622900  
022 C000009 13548  
022 D000009 4213  
022 A000010 GOLDMAN SACHS & CO.  
022 B000010 13-5108880  
022 C000010 9256  
022 D000010 7042  
023 C000000 1812348  
023 D000000 302539  
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 | 5539                           |   |
| 025 | A000002 | BANC OF AMERICA SECURITIES LLC |   |
| 025 | B000002 | 56-2058405                     |   |
| 025 | C000002 | E                              |   |
| 025 | D000002 | 2321                           |   |
| 025 | A000003 | BANC OF AMERICA SECURITIES LLC |   |
| 025 | B000003 | 56-2058405                     |   |
| 025 | C000003 | D                              |   |
| 025 | D000003 | 1622                           |   |
| 025 | A000004 | GOLDMAN SACHS & CO.            |   |
| 025 | B000004 | 13-5108880                     |   |
| 025 | C000004 | D                              |   |
| 025 | D000004 | 1009                           |   |
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| 033 | 000000  |                                | 0 |
| 035 | 000000  |                                | 0 |
| 036 | B000000 |                                | 0 |

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| 044 | 000000  | 0     |
| 045 | 000000  | Y     |
| 046 | 000000  | N     |
| 047 | 000000  | Y     |
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| 054 | B000000 | Y     |
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| 054 | L000000 | Y     |
| 054 | M000000 | Y     |
| 054 | N000000 | N     |
| 054 | O000000 | Y     |
| 055 | A000000 | Y     |
| 055 | B000000 | N     |
| 056 | 000000  | Y     |
| 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  
062 B000000 0.0  
062 C000000 0.0  
062 D000000 0.0  
062 E000000 0.0  
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062 G000000 0.0  
062 H000000 0.0  
062 I000000 0.0  
062 J000000 0.0  
PAGE 6  
062 K000000 0.0  
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062 O000000 0.0  
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062 Q000000 4.7  
062 R000000 5.7  
063 A000000 0  
063 B000000 6.7  
064 A000000 N  
064 B000000 Y  
065 000000 N  
066 A000000 N  
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070 B020000 N  
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070 K010000 N  
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070 L020000 Y  
070 M010000 Y  
070 M020000 Y  
070 N010000 Y  
070 N020000 N

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|       |         |    |        |
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| 070   | O010000 | N  |        |
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| 070   | P020000 | N  |        |
| 070   | Q010000 | N  |        |
|       | PAGE    | 7  |        |
| 070   | Q020000 | N  |        |
| 070   | R010000 | N  |        |
| 070   | R020000 | N  |        |
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| 071   | B000000 |    | 321640 |
| 071   | C000000 |    | 454993 |
| 071   | D000000 |    | 68     |
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| 072   | C000000 |    | 985    |
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| 072   | I000000 |    | 105    |
| 072   | J000000 |    | 7      |
| 072   | K000000 |    | 0      |
| 072   | L000000 |    | 52     |
| 072   | M000000 |    | 86     |
| 072   | N000000 |    | 59     |
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| 072   | Q000000 |    | 0      |
| 072   | R000000 |    | 46     |
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| 072   | W000000 |    | 18     |
| 072   | X000000 |    | 4211   |
| 072   | Y000000 |    | 0      |
| 072   | Z000000 |    | 37577  |
| 072AA | 000000  |    | 1444   |
| 072BB | 000000  |    | 0      |
| 072CC | 010000  |    | 0      |
| 072CC | 020000  |    | 25236  |
| 072DD | 010000  |    | 39774  |
| 072DD | 020000  |    | 0      |
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| 073   | C000000 |    | 0.0000 |
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| 074   | C000000 |    | 203    |
| 074   | D000000 |    | 390090 |
| 074   | E000000 |    | 13058  |
| 074   | F000000 |    | 10842  |
| 074   | G000000 |    | 0      |
|       | PAGE    | 8  |        |
| 074   | H000000 |    | 0      |
| 074   | I000000 |    | 725    |
| 074   | J000000 |    | 5259   |
| 074   | K000000 |    | 0      |

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|     |         |                              |
|-----|---------|------------------------------|
| 074 | L000000 | 10258                        |
| 074 | M000000 | 271                          |
| 074 | N000000 | 443233                       |
| 074 | O000000 | 9808                         |
| 074 | P000000 | 306                          |
| 074 | Q000000 | 0                            |
| 074 | R010000 | 0                            |
| 074 | R020000 | 0                            |
| 074 | R030000 | 0                            |
| 074 | R040000 | 144                          |
| 074 | S000000 | 0                            |
| 074 | T000000 | 432975                       |
| 074 | U010000 | 75179                        |
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| 074 | V010000 | 5.76                         |
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| 074 | X000000 | 27422                        |
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| 075 | A000000 | 0                            |
| 075 | B000000 | 468542                       |
| 076 | 000000  | 5.78                         |
| 077 | A000000 | Y                            |
| 077 | B000000 | Y                            |
| 077 | C000000 | N                            |
| 077 | D000000 | N                            |
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| 077 | O000000 | N                            |
| 077 | P000000 | N                            |
| 078 | 000000  | N                            |
| 080 | A000000 | ICI Mutual Insurance Company |
| 080 | B000000 | N/A                          |
| 080 | C000000 | 75000                        |
| 081 | A000000 | Y                            |
| 081 | B000000 | 159                          |
| 082 | A000000 | Y                            |
| 082 | B000000 | 250                          |
| 083 | A000000 | N                            |
|     | PAGE    | 9                            |
| 083 | B000000 | 0                            |
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| 085 | B000000 | N                            |
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| 086 | C010000 | 0                            |
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| 086 | D010000 | 0                            |
| 086 | D020000 | 0                            |
| 086 | E010000 | 0                            |

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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