

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  
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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  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02111  
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019 B000000 161  
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  
022 C000001 21959  
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022 A000002 BNP PARIBAS CORP.  
022 B000002 13-3235334  
022 C000002 18742  
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022 A000003 BANC OF AMERICA SECURITIES LLC  
022 B000003 56-2058405  
022 C000003 13844  
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022 A000004 MORGAN STANLEY  
022 B000004 13-2655998  
022 C000004 20720  
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022 A000005 JPMORGAN CHASE & CO.  
022 B000005 13-3224016  
022 C000005 21090  
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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  
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  
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022 A000010 CITIGROUP GLOBAL MARKETS INC.  
022 B000010 11-2418191  
022 C000010 3800  
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025 A000001 CITIGROUP GLOBAL MARKETS INC.  
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088	D000000	N
SIGNATURE	STEVEN FRANK	
TITLE	TREASURER	