

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

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

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

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

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	
026	A000000	N	
026	B000000	Y	
026	C000000	N	
026	D000000	Y	
026	E000000	N	
026	F000000	N	
026	G010000	N	
026	G020000	N	
026	H000000	N	
027	000000	N	
028	A010000		0
028	A020000		0
028	A030000		0
028	A040000		0
028	B010000		0
028	B020000		0
028	B030000		0
028	B040000		0
028	C010000		0
028	C020000		0
028	C030000		0
028	C040000		0
	PAGE	4	
028	D010000		0
028	D020000		0
028	D030000		0
028	D040000		0
028	E010000		0
028	E020000		0
028	E030000		0
028	E040000		0
028	F010000		0
028	F020000		0
028	F030000		0
028	F040000		0
028	G010000		0
028	G020000		0
028	G030000		0
028	G040000		0
028	H000000		0
030	A000000		0
030	B000000	0.00	
030	C000000	0.00	
031	A000000		0
031	B000000		0
032	000000		0
033	000000		0
035	000000		0
036	B000000		0

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

038	000000	0
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.800
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
	PAGE	5
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	N
054	A000000	Y
054	B000000	Y
054	C000000	Y
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	Y
054	H000000	Y
054	I000000	N
054	J000000	Y
054	K000000	N
054	L000000	Y
054	M000000	Y
054	N000000	N
054	O000000	Y
055	A000000	Y
055	B000000	N
056	000000	Y
057	000000	N

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

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
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
PAGE 6
062 K000000 0.0
062 L000000 0.0
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 85.4
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
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 Y
070 B010000 N
070 B020000 N
070 C010000 Y
070 C020000 N
070 D010000 N
070 D020000 N
070 E010000 Y
070 E020000 Y
070 F010000 N
070 F020000 N
070 G010000 Y
070 G020000 N
070 H010000 N
070 H020000 N
070 I010000 N
070 I020000 N
070 J010000 Y
070 J020000 Y
070 K010000 N
070 K020000 N
070 L010000 Y
070 L020000 Y
070 M010000 Y
070 M020000 Y
070 N010000 Y
070 N020000 N

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

070	O010000	N	
070	O020000	N	
070	P010000	Y	
070	P020000	N	
070	Q010000	N	
	PAGE	7	
070	Q020000	N	
070	R010000	N	
070	R020000	N	
071	A000000		308494
071	B000000		321640
071	C000000		454993
071	D000000		68
072	A000000	12	
072	B000000		40803
072	C000000		985
072	D000000		0
072	E000000		0
072	F000000		3767
072	G000000		0
072	H000000		0
072	I000000		105
072	J000000		7
072	K000000		0
072	L000000		52
072	M000000		86
072	N000000		59
072	O000000		35
072	P000000		0
072	Q000000		0
072	R000000		46
072	S000000		35
072	T000000		0
072	U000000		0
072	V000000		0
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
072EE	000000		0
073	A010000		0.5300
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		12527
074	B000000		0
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

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

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
074	U020000	0
074	V010000	5.76
074	V020000	0.00
074	W000000	0.0000
074	X000000	27422
074	Y000000	203
075	A000000	0
075	B000000	468542
076	000000	5.78
077	A000000	Y
077	B000000	Y
077	C000000	N
077	D000000	N
077	E000000	N
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
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
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	249
086	A020000	1557
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0

Edgar Filing: WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. - Form NSAR-B

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