

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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006 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  
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  
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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  
022 D000003 22560  
022 A000004 JPMORGAN CHASE & CO.  
022 B000004 13-3224016  
022 C000004 35034  
022 D000004 15984  
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.  
PAGE 3  
022 B000009 41-1416330  
022 C000009 3870  
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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 A000002 BANC OF AMERICA SECURITIES LLC  
025 B000002 56-2058405

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