

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-B

November 26, 2012

PAGE 1
000 B000000 09/30/2012
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
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 159
 019 C000000 LEGGMASONF
 020 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
 020 B000001 13-5674085
 020 C000001 4
 021 000000 4
 022 A000001 BARCLAYS CAPITAL INC.
 022 B000001 06-1031656
 022 C000001 458416
 022 D000001 20200
 022 A000002 BANC OF AMERICA SECURITIES LLC
 022 B000002 56-2058405
 022 C000002 35514
 022 D000002 38381
 022 A000003 CREDIT SUISSE SECURITIES (USA) LLC
 022 B000003 05-0546650
 022 C000003 36413
 022 D000003 28888
 022 A000004 BANQUE NATIONALE DE PARIS
 022 C000004 29558
 022 D000004 29074
 022 A000005 JPMORGAN CHASE & CO.
 022 B000005 13-3224016
 022 C000005 33487
 022 D000005 10779
 022 A000006 DEUTSCHE BANK SECURITIES, INC.
 022 B000006 13-2730828
 022 C000006 22060
 022 D000006 15006
 022 A000007 GOLDMAN SACHS & CO.
 022 B000007 13-5108880
 022 C000007 25189
 022 D000007 11701
 022 A000008 MORGAN STANLEY
 022 B000008 13-2655998
 022 C000008 21696
 PAGE 3
 022 D000008 13366
 022 A000009 STERNE, AGEE & LEACH, INC.
 022 B000009 63-0463600
 022 C000009 7515
 022 D000009 15499
 022 A000010 CITIGROUP GLOBAL MARKETS INC.
 022 B000010 11-2418191
 022 C000010 8221
 022 D000010 9859
 023 C000000 721111
 023 D000000 259159
 024 000000 Y
 025 A000001 CITIGROUP GLOBAL MARKETS INC.
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070	M020000	Y	
070	N010000	Y	
070	N020000	N	
070	O010000	N	

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070	O020000	N
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070	Q010000	N
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PAGE 7		
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080	C000000	75000
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081	B000000	158
082	A000000	Y
082	B000000	250
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086	D010000	0
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086	E020000	0
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087	A020000	95766K109
087	A030000	HIO
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	STEVEN FRANK	
TITLE	TREASURER	