

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-A

May 26, 2016

PAGE 1  
000 A000000 03/31/2016  
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  
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 COMPUTERSHARE INC.  
012 B000001 85-11340  
012 C010001 COLLEGE STATION  
012 C020001 TX  
012 C030001 77845  
012 C040001 4770  
013 A000001 KPMG LLP  
013 B010001 NEW YORK  
013 B020001 NY  
013 B030001 10154  
PAGE 2  
014 A000001 LEGG MASON INVESTOR SERVICES, LLC  
014 B000001 8-53089  
014 A000002 CARNES CAPITAL CORPORATION  
014 B000002 8-33443  
014 A000003 ROYCE FUND SERVICES, INC.  
014 B000003 8-28663

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014 A000004 PERMAL (HONG KONG) LIMITED  
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  
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019 B000000 163  
019 C000000 LEGGMASONF  
020 A000001 BANK OF AMERICA-MERRILL LYNCH  
020 B000001 56-2058405  
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021 000000 5  
022 A000001 DEUTSCHE BANK SECURITIES, INC.  
022 B000001 13-2730828  
022 C000001 512559  
022 D000001 18555  
022 A000002 BARCLAYS CAPITAL INC.  
022 B000002 06-1031656  
022 C000002 119635  
022 D000002 8224  
022 A000003 STATE STREET BANK & TRUST CO.  
022 B000003 04-1867445  
022 C000003 50297  
022 D000003 46335  
022 A000004 BANK OF AMERICA-MERRILL LYNCH  
022 B000004 56-2058405  
022 C000004 23771  
022 D000004 20492  
022 A000005 GOLDMAN SACHS & CO.  
022 B000005 13-5108880  
022 C000005 16874  
022 D000005 18216  
022 A000006 JPMORGAN CHASE & CO.  
022 B000006 13-3224016  
022 C000006 13762  
022 D000006 11607  
022 A000007 CREDIT SUISSE SECURITIES (USA) LLC  
022 B000007 05-0546650  
022 C000007 11237  
022 D000007 12763  
022 A000008 MORGAN STANLEY  
PAGE 3  
022 B000008 13-2655998  
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022 A000009 CITIGROUP GLOBAL MARKETS INC.  
022 B000009 11-2418191  
022 C000009 12508  
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022 A000010 JEFFERIES & COMPANY, INC.  
022 B000010 95-2622900  
022 C000010 2289  
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023 C000000 783147  
023 D000000 171200  
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025 A000001 BARCLAYS CAPITAL INC.  
025 B000001 06-1031656

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025 C000001 D  
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| 087 | A010000 | WA High Income Opportunity Fund Inc. |
| 087 | A020000 | 95766K109                            |
| 087 | A030000 | HIO                                  |
| 088 | A000000 | N                                    |
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088 D000000 N  
SIGNATURE STEVEN FRANK  
TITLE TREASURER