

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-B

November 28, 2017

PAGE 1
000 B000000 09/30/2017
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 811-07920
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 COMPUTERSHARE INC.
012 B000001 85-11340
012 C010001 LOUISVILLE
012 C020001 KY
012 C030001 40202
013 A000001 PRICEWATERHOUSECOOPERS LLP
013 B010001 BALTIMORE
013 B020001 MD
013 B030001 21202
014 A000001 Clarion Partners Securities LLC
PAGE 2
014 B000001 8-69204
014 A000002 EnTrustPermal Securities LLC
014 B000002 8-67822
014 A000003 Financial Guard, LLC
014 B000003 8-0178197
014 A000004 LEGG MASON INVESTOR SERVICES, LLC

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

014 B000004 8-53089
014 A000005 PERMAL (HONG KONG) LIMITED
014 B000005 8-00000
014 A000006 ROYCE FUND SERVICES, INC.
014 B000006 8-28663
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 150
019 C000000 LEGGMASONF
020 A000001 BANK OF AMERICA-MERRILL LYNCH
020 B000001 56-2058405
020 C000001 9
020 A000002 BARCLAYS CAPITAL INC.
020 B000002 06-1031656
020 C000002 1
021 000000 10
022 A000001 DEUTSCHE BANK SECURITIES, INC.
022 B000001 13-2730828
022 C000001 747682
022 D000001 19076
022 A000002 STATE STREET BANK & TRUST CO.
022 B000002 04-1867445
022 C000002 223627
022 D000002 170170
022 A000003 BANK OF AMERICA-MERRILL LYNCH
022 B000003 56-2058405
022 C000003 144069
022 D000003 150881
022 A000004 JPMORGAN CHASE & CO.
022 B000004 13-3224016
022 C000004 83643
022 D000004 59620
022 A000005 GOLDMAN SACHS & CO.
022 B000005 13-5108880
022 C000005 71127
022 D000005 70514
022 A000006 MORGAN STANLEY
022 B000006 13-2655998
022 C000006 56785
PAGE 3
022 D000006 35712
022 A000007 CITIGROUP GLOBAL MARKETS, INC.
022 B000007 11-2418191
022 C000007 49110
022 D000007 34727
022 A000008 BARCLAYS CAPITAL INC.
022 B000008 06-1031656
022 C000008 46439
022 D000008 25354
022 A000009 T. ROWE PRICE INVESTMENT SERVICES, INC.
022 B000009 52-1184650
022 C000009 0
022 D000009 58820
022 A000010 CREDIT SUISSE SECURITIES (USA) LLC
022 B000010 05-0546650
022 C000010 29343

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

022 D000010 21877
023 C000000 1528746
023 D000000 740524
024 000000 Y
025 A000001 JPMORGAN CHASE & CO.
025 B000001 13-3224016
025 C000001 D
025 D000001 2808
025 A000002 BANK OF AMERICA CORP.
025 B000002 56-2058405
025 C000002 D
025 D000002 2445
025 A000003 GOLDMAN SACHS & CO.
025 B000003 13-5108880
025 C000003 D
025 D000003 4814
025 A000004 BARCLAYS CAPITAL INC.
025 B000004 06-1031656
025 C000004 D
025 D000004 8306
025 A000005 CREDIT SUISSE
025 B000005 05-0546650
025 C000005 D
025 D000005 2933
025 A000006 CITIGROUP GLOBAL MARKETS INC.
025 B000006 11-2418191
025 C000006 D
025 D000006 2238
025 A000007 CITIGROUP GLOBAL MARKETS INC.
025 B000007 11-2418191
025 C000007 E
025 D000007 3859
026 A000000 N
026 B000000 Y
026 C000000 N
PAGE 4
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
028 D010000 0
028 D020000 0
028 D030000 0
028 D040000 0
028 E010000 0
028 E020000 0
028 E030000 0

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

| | | |
|-----|---------|-------|
| 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 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| 042 | E000000 | 0 |
| | PAGE 5 | |
| 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 |
| 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 |

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

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

PAGE 6

055 A000000 N
055 B000000 N
056 000000 Y
057 000000 N
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 2.1
062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
062 K000000 0.0
062 L000000 0.1
062 M000000 2.8
062 N000000 0.0
062 O000000 0.0
062 P000000 83.2
062 Q000000 8.7
062 R000000 2.6
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 Y
070 B020000 N
070 C010000 Y
070 C020000 N
070 D010000 N
070 D020000 N
070 E010000 Y

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

070 E020000 Y
 070 F010000 N
 070 F020000 N
 070 G010000 Y
 070 G020000 N
 PAGE 7
 070 H010000 N
 070 H020000 N
 070 I010000 N
 070 I020000 N
 070 J010000 Y
 070 J020000 Y
 070 K010000 Y
 070 K020000 Y
 070 L010000 Y
 070 L020000 Y
 070 M010000 Y
 070 M020000 Y
 070 N010000 Y
 070 N020000 N
 070 O010000 N
 070 O020000 N
 070 P010000 Y
 070 P020000 N
 070 Q010000 N
 070 Q020000 N
 070 R010000 N
 070 R020000 N
 071 A000000 564306
 071 B000000 583215
 071 C000000 712158
 071 D000000 79
 072 A000000 12
 072 B000000 50741
 072 C000000 736
 072 D000000 0
 072 E000000 0
 072 F000000 5796
 072 G000000 0
 072 H000000 0
 072 I000000 229
 072 J000000 8
 072 K000000 0
 072 L000000 39
 072 M000000 181
 072 N000000 69
 072 O000000 0
 072 P000000 1
 072 Q000000 0
 072 R000000 73
 072 S000000 90
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 164
 072 X000000 6648
 072 Y000000 0
 PAGE 8
 072 Z000000 44829
 072AA000000 0
 072BB000000 5244
 072CC010000 21965

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

| | |
|-------------|--------|
| 072CC020000 | 0 |
| 072DD010000 | 47055 |
| 072DD020000 | 0 |
| 072EE000000 | 0 |
| 073 A010000 | 0.3600 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 958 |
| 074 B000000 | 15000 |
| 074 C000000 | 1033 |
| 074 D000000 | 691522 |
| 074 E000000 | 10481 |
| 074 F000000 | 8873 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 0 |
| 074 J000000 | 7513 |
| 074 K000000 | 0 |
| 074 L000000 | 11855 |
| 074 M000000 | 37 |
| 074 N000000 | 747272 |
| 074 O000000 | 12395 |
| 074 P000000 | 507 |
| 074 Q000000 | 0 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 3881 |
| 074 S000000 | 0 |
| 074 T000000 | 730489 |
| 074 U010000 | 129232 |
| 074 U020000 | 0 |
| 074 V010000 | 5.65 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 26765 |
| 074 Y000000 | 0 |
| 075 A000000 | 0 |
| 075 B000000 | 724338 |
| 076 000000 | 5.13 |
| 077 A000000 | Y |
| 077 B000000 | Y |
| 077 C000000 | N |
| 077 D000000 | N |
| 077 E000000 | N |
| 077 F000000 | N |
| PAGE 9 | |
| 077 G000000 | N |
| 077 H000000 | N |
| 077 I000000 | N |
| 077 J000000 | N |
| 077 K000000 | Y |
| 077 L000000 | N |
| 077 M000000 | N |
| 077 N000000 | N |
| 077 O000000 | N |
| 077 P000000 | N |
| 077 Q010000 | N |
| 077 Q020000 | N |
| 077 Q030000 | N |
| 078 000000 | N |

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

080 A000000 ICI Mutual
080 B000000 NA
080 C000000 60000
081 A000000 Y
081 B000000 165
082 A000000 N
082 B000000 0
083 A000000 N
083 B000000 0
084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 N
086 A010000 0
086 A020000 0
086 B010000 0
086 B020000 0
086 C010000 0
086 C020000 0
086 D010000 0
086 D020000 0
086 E010000 0
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 RICHARD F. SENNETT
TITLE PFO