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HIGH INCOME OPPORTUNITY FUND INC

Form NSAR-A

May 30, 2006

PAGE 1
000 A000000 03/31/2006
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 HIGH INCOME OPPORTUNITY FUND INC.
001 B000000 811-7920
001 C000000 8004512010
002 A000000 125 BROAD STREET
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10004
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
008 A000001 SMITH BARNEY FUND MANAGEMENT LLC
008 B000001 A
008 C000001 801-8314
008 D010001 NEW YORK
008 D020001 NY
008 D030001 10022
010 A000001 SMITH BARNEY FUND MANAGEMENT LLC
010 B000001 801-8314
010 C010001 NEW YORK
010 C020001 NY
010 C030001 10022
011 A000001 CITIGROUP GLOBAL MARKETS INC.
011 B000001 8-8177
011 C010001 NEW YORK
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011 C030001 10013
012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY
012 B000001 84-000416
012 C010001 NEW YORK
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013 A000001 KPMG LLP
013 B010001 NEW YORK
013 B020001 NY
013 B030001 10154
014 A000001 LEGG MASON INVESTOR SERVICES, LLC
014 B000001 8-016767
015 A000001 STATE STREET BANK AND TRUST COMPANY
PAGE 2
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02110
015 E010001 X
018 000000 Y

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019 A000000 Y
019 B000000 185
019 C000000 BARNEY0000
021 000000 0
022 A000001 BARCLAYS CAPITAL INC.
022 B000001 05-0346412
022 C000001 2287373
022 D000001 0
022 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
022 B000002 13-5674085
022 C000002 594826
022 D000002 6500
022 A000003 BANC OF AMERICA SECURITIES LLC
022 B000003 56-2058405
022 C000003 218462
022 D000003 7838
022 A000004 DEUTSCHE BANK SECURITIES, INC.
022 B000004 13-2730828
022 C000004 185152
022 D000004 10632
022 A000005 BEAR STEARNS SECURITIES CORP.
022 B000005 13-3604093
022 C000005 20474
022 D000005 18671
022 A000006 CREDIT SUISSE FIRST BOSTON CORP.
022 B000006 13-2853402
022 C000006 22190
022 D000006 9769
022 A000007 JPMORGAN CHASE & CO.
022 B000007 13-3224016
022 C000007 23690
022 D000007 3350
022 A000008 MORGAN STANLEY
022 B000008 13-2655998
022 C000008 23737
022 D000008 1339
022 A000009 LEHMAN BROTHERS INC.
022 B000009 13-2518466
022 C000009 17045
022 D000009 7863
022 A000010 UBS SECURITIES LLC
022 B000010 13-3873456
022 C000010 13914
022 D000010 6589
023 C000000 3458792
PAGE 3
023 D000000 181234
024 000000 N
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026 F000000 N
026 G010000 N
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028 A010000 0
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| 070 | D020000 | N | |
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| 072 | L000000 | | 118 |
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072 N000000 33
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 072 P000000 0
 072 Q000000 0
 072 R000000 17

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072 S000000 26
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076 000000 6.20
 077 A000000 Y
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 077 C000000 Y

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077 D000000 N
077 E000000 Y
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087 A010000 HIGH INCOME OPPORTUNITY FUND INC.
087 A020000 42967Q105
087 A030000 HIO
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE ROBERT BRAULT
TITLE TREASURER