

HIGH INCOME OPPORTUNITY FUND INC  
Form NSAR-A  
May 30, 2006

PAGE 1  
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000 C000000 910068  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
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001 A000000 HIGH INCOME OPPORTUNITY FUND INC.  
001 B000000 811-7920  
001 C000000 8004512010  
002 A000000 125 BROAD STREET  
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011 A000001 CITIGROUP GLOBAL MARKETS INC.  
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012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY  
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013 A000001 KPMG LLP  
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014 A000001 LEGG MASON INVESTOR SERVICES, LLC  
014 B000001 8-016767  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
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SIGNATURE ROBERT BRAULT  
TITLE TREASURER