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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
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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
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008 D010001 NEW YORK
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011 B000001 8-8177
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012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY
012 B000001 84-000416
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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
PAGE 2
015 B000001 C
015 C010001 BOSTON
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087 A020000 42967Q105
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088 A000000 N
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SIGNATURE ROBERT BRAULT
TITLE TREASURER