

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  
011 C020001 NY  
011 C030001 10013  
012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY  
012 B000001 84-000416  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10038  
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

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-A

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  
 026 A000000 N  
 026 B000000 Y  
 026 C000000 N  
 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

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-A

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
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
PAGE 4		
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
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

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-A

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	Y
053	B000000	Y
053	C000000	N
054	A000000	Y
054	B000000	Y
054	C000000	Y
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	Y
054	H000000	Y
	PAGE	5
054	I000000	N
054	J000000	Y
054	K000000	N
054	L000000	Y
054	M000000	Y
054	N000000	N
054	O000000	Y
055	A000000	N
055	B000000	N
056	000000	N
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	0.1
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	0.0
062	M000000	0.0
062	N000000	0.0
062	O000000	0.0
062	P000000	96.2
062	Q000000	1.1
062	R000000	0.9
063	A000000	0
063	B000000	9.8

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-A

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 N  
 070 B020000 N  
 070 C010000 Y  
 070 C020000 N  
 070 D010000 N  
 PAGE 6  
 070 D020000 N  
 070 E010000 N  
 070 E020000 N  
 070 F010000 N  
 070 F020000 N  
 070 G010000 Y  
 070 G020000 N  
 070 H010000 N  
 070 H020000 N  
 070 I010000 N  
 070 I020000 N  
 070 J010000 Y  
 070 J020000 Y  
 070 K010000 N  
 070 K020000 N  
 070 L010000 Y  
 070 L020000 Y  
 070 M010000 Y  
 070 M020000 N  
 070 N010000 Y  
 070 N020000 N  
 070 O010000 N  
 070 O020000 N  
 070 P010000 N  
 070 P020000 N  
 070 Q010000 N  
 070 Q020000 N  
 070 R010000 N  
 070 R020000 N  
 071 A000000 208212  
 071 B000000 181710  
 071 C000000 497499  
 071 D000000 37  
 072 A000000 6  
 072 B000000 22500  
 072 C000000 77  
 072 D000000 0  
 072 E000000 0  
 072 F000000 2096  
 072 G000000 0  
 072 H000000 0  
 072 I000000 15  
 072 J000000 28  
 072 K000000 0  
 072 L000000 118  
 072 M000000 6

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-A

072 N000000 33  
 072 O000000 0  
 072 P000000 0  
 072 Q000000 0  
 072 R000000 17

PAGE 7

072 S000000 26  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 11  
 072 X000000 2350  
 072 Y000000 12  
 072 Z000000 20239  
 072AA000000 6527  
 072BB000000 0  
 072CC010000 0  
 072CC020000 8665  
 072DD010000 18630  
 072DD020000 0  
 072EE000000 0  
 073 A010000 0.2520  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 0  
 074 B000000 613  
 074 C000000 0  
 074 D000000 513400  
 074 E000000 1064  
 074 F000000 3635  
 074 G000000 0  
 074 H000000 0  
 074 I000000 421  
 074 J000000 349  
 074 K000000 0  
 074 L000000 11171  
 074 M000000 342  
 074 N000000 530995  
 074 O000000 2129  
 074 P000000 359  
 074 Q000000 0  
 074 R010000 0  
 074 R020000 0  
 074 R030000 0  
 074 R040000 240  
 074 S000000 0  
 074 T000000 528267  
 074 U010000 73927  
 074 U020000 0  
 074 V010000 7.15  
 074 V020000 0.00  
 074 W000000 0.0000  
 074 X000000 741  
 074 Y000000 0  
 075 A000000 0  
 075 B000000 525381

PAGE 8

076 000000 6.20  
 077 A000000 Y  
 077 B000000 N  
 077 C000000 Y

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-A

077 D000000 N  
077 E000000 Y  
077 F000000 N  
077 G000000 N  
077 H000000 N  
077 I000000 N  
077 J000000 N  
077 K000000 N  
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  
080 C000000 0  
081 B000000 0  
082 B000000 0  
083 B000000 0  
084 B000000 0  
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 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