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HIGH YIELD INCOME FUND INC  
Form N-PX  
July 23, 2009

FORM N-PX

ANNUAL REPORT OF PROXY VOTING RECORD OF  
REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-05296

The High Yield Income Fund, Inc.

(Exact name of registrant as specified in charter)

100 Mulberry Street, Gateway Center Three, 4 th Floor, Newark, NJ 07102

(Address of principal executive offices) (Zip Code)

Jonathan D. Shain, Esq.

100 Mulberry Street, Gateway Center Three, 4 th Floor, Newark, NJ 07102

(Name and address of agent for service)

Registrant's telephone number, including area code: 973-802-6469

Date of fiscal year-end: August 31

Date of reporting period: June 30, 2009

Item 1. Proxy Voting Record

In determining votes against management, any ballot that management did not make a recommendation is considered to be "FOR" regardless of the vote cast. Any "Abstain" vote cast is considered as voted, and to be against the management recommendation.

\*\*\*\*\* FORM N-Px REPORT \*\*\*\*\*

ICA File Number: 811-05296  
Reporting Period: 07/01/2008 - 06/30/2009  
The High Yield Income Fund, Inc.

===== THE HIGH YIELD INCOME FUND - SUB-ADVISER: PIM =====

There is no proxy voting activity for the fund, as the fund did not hold any votable positions during the reporting period.

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===== END NPX REPORT

SIGNATURES

Pursuant to the requirements of the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

The High Yield Income Fund, Inc.

By

/s/ Judy A. Rice\*  
(Jonathan D. Shain)

Judy A. Rice, President

Date: July 23, 2009

By Power of Attorney dated July 1, 2008. Incorporated by reference to corresponding exhibit to Post-Effective Amendment No. 33 to the Registration Statement on Form N1-A for Jennison Natural Resources Fund, Inc. (File No. 33-15166) filed via EDGAR on July 31, 2008.