

HIGH INCOME OPPORTUNITY FUND INC
Form NSAR-B
November 29, 2005

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000 B000000 09/30/2005
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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
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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
011 A000001 CITIGROUP GLOBAL MARKET INC.
011 B000001 8-8177
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10004
012 A000001 PFPC INC.
012 B000001 84-1761
012 C010001 PROVIDENCE
012 C020001 RI
012 C030001 02940
013 A000001 KPMG LLP
013 B010001 NEW YORK
013 B020001 NY
013 B030001 10017
014 A0000** CITICORP CAPITAL PHILLIPINES, INC.
014 A0000** CITICORP SECURITIES INTERNATIONAL (RP) INC.
014 A0000** CITIGROUP (CHILE) S.A. CORREDORES DE BOLSA
014 A0000** CITIGROUP GLOBAL MARKETS CHINA LIMITED
014 A0000** CITIGROUP GLOBAL MARKETS POLSKA SP. ZO.O
014 A0000** SALOMON BROTHERS ASSET MANAGE. ASIA PAC LTD.
014 A0000** SALOMON BROTHERS ASSET MANAGEMENT INC.
014 A0000** SALOMON BROTHERS ASSET MANAGEMENT LIMITED
PAGE 2
014 A0000** SALOMON BROTHERS UK LIMITED
014 A0000** SALOMON SMITH BARNEY AUS. CAP MKTS PTY LTD.
014 A0000** SALOMON SMITH BARNEY AUS. CORP. FIN. PTY LTD.
014 A0000** SALOMON SMITH BARNEY SA
014 A0000** SMITH BARNEY FUND MANAGEMENT LLC
014 A0000** SALOMON SMITH BARNEY SECURITIES (TAIWAN) LTD

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014 A0000** SMITH BARNEY GLOBAL CAPITAL MANAGEMENT, INC.
014 A0000** SMITH BARNEY STRATEGY ADVISERS INC.
014 A0000** TL&A INSURANCE DISTRIBUTION LLC
014 A0000** TRAVELERS ASSET MANAGEMENT INTL CORP.
014 A0000** TRAVELERS INVESTMENT ADVISERS, INC.
014 A0000** TRIBECA MANAGEMENT, LLC
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014 A000004 CITIBANK (SWITZERLAND)
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014 A000006 CITIBANK MERCADO DE CAPITALS, CA CITMERCA
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014 A000007 CITIBANK SECURITIES (TAIWAN) LIMITED
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014 A000010 CITICORP BROKERAGE (INDIA) LIMITED
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014 A000017 CITICORP INTERNATIONAL LIMITED
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014 A000019 CITICORP INVERSORA S.A. GERENTE DE FONDOS
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014 A000049 CITINVERSIONES DE TITULOS Y VALORES (PUESTO)
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014 A000050 CITINVERSIONES, S.A.
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014 A000051 CITISECURITIES LIMITED
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014 A000054 CITITRADING S.A. CASA SE VALORES
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014 A000058 CITIVALORES, S.A. (GUATEMALA)
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014 A000059 CITIVALORES, S.A. (PANAMA CITY)
014 B000059 8-0
014 A000060 DOM MAKLERSKI BANKU HANDLOWEGO S.A.
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014 A000061 LAVA TRADING, INC.

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014 A000062 LATIN AMERICAN INVESTMENT BANK BAHAMAS LTD.
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014 A000063 NIKKO CITIGROUP LIMITED
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014 A000064 PFS INVESTMENTS INC.
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014 A000065 PFSL INVESTMENTS INC.
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014 A000066 PT. CITIGROUP SECURITIES INDONESIA
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014 A000067 SALOMON REINVESTMENT COMPANY, INC.
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014 A000068 SALOMON SMITH BARNEY ASIA LIMITED
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014 A000070 SALOMON SWAPCO INC.
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014 A000071 SMITH BARNEY CITIGROUP AUSTRALIA PTY LIMITED
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014 A000072 TOWER SQUARE SECURITIES, INC.
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014 A000074 ZAO CITIGROUP GLOBAL MARKETS
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014 A000075 BANCO CITIBANK S.A.
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014 A000076 CITIBANK AKTIENGESELLSCHAFT
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014 A000077 CITIBANK BELGIUM S.A./N.V.
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014 A000078 CITIBANK BERHAD
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014 A000079 CITIBANK CANADA

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014 A000080 CITIBANK GLOBAL ASSET MANAGEMENT (ASIA) LTD
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014 A000081 CITIBANK INTERNATIONAL
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014 A000084 CITIBANK LIMITED
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014 A000085 CITIBANK MALAYSIA (L) LIMITED
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014 A000099 PFS DISTRIBUTORS, INC.
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022 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
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022 A000003 BARCLAYS BANK PLC

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022 A000005 DEUTSCHE BANK SECURITIES INC
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022 A000007 MORGAN STANLEY CO INC.
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022 A000008 LEHMAN BROTHERS INC.
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022 A000009 JPMORGAN CHASE & CO.
022 B000009 13-3224016
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SIGNATURE ROBERT BRAULT
TITLE TREASURER