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HIGH INCOME OPPORTUNITY FUND INC

Form NSAR-B

November 29, 2005

PAGE 1
000 B000000 09/30/2005
000 C000000 910068
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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
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 B000018 8-0
014 A000019 CITICORP INVERSORA S.A. GERENTE DE FONDOS
014 B000019 8-0
014 A000020 CITICORP INVESTMENT BANK (SINGAPORE) LIMITED
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014 A000021 CITICORP INVESTMENT SERVICES
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014 A000022 CITICORP MERCHANT BANK LIMITED
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014 A000023 CITICORP PERU S.A. SOCIEDAD AGENTE DE BOLSA
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014 A000024 CITICORP SECURITIES (CR) S.R.O.
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014 A000025 CITICORP SECURITIES (JAPAN) LIMITED
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014 A000026 CITICORP SECURITIES (THAILAND) LTD.
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014 A000027 CITICORP SECURITIES ASIA PACIFIC LIMITED
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014 A000028 CITICORP SECURITIES SERVICES, INC.
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014 A000030 CITIGROUP ASSET MANAGEMENT AUSTRALIA LIMITED
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014 A000031 CITIGROUP GLOBAL MARKETS (GUERNSEY) LIMITED
014 B000031 8-0
014 A000032 CITIGROUP GLOBAL MARKETS (PROPRIETARY) LTD.
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014 A000033 CITIGROUP GLOBAL MARKETS ASIA LIMITED
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014 A000034 CITIGROUP GLOBAL MARKETS AUSTRALIA FIXED INC.
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014 A000035 CITIGROUP GLOBAL MARKETS AUSTRALIA PTY LTD.
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014 A000036 CITIGROUP GLOBAL MARKETS CANADA INC.
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014 A000047 CITIGROUP GLOBAL MARKETS TAIWAN LIMITED
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014 A000048 CITIGROUP GLOBAL MARKETS U.K. EQUITY LIMITED
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014 A000049 CITINVERSIONES DE TITULOS Y VALORES (PUESTO)
014 B000049 8-0
014 A000050 CITINVERSIONES, S.A.
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014 A000051 CITISECURITIES LIMITED
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014 A000052 CITISTREET ADVISORS LLC
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014 A000054 CITITRADING S.A. CASA SE VALORES
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014 A000057 CITIVALORES S.A. COMISIONISTA DE BOLSA
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014 B000059 8-0
014 A000060 DOM MAKLERSKI BANKU HANDLOWEGO S.A.
014 B000060 8-0
014 A000061 LAVA TRADING, INC.
PAGE 5
014 B000061 8-0
014 A000062 LATIN AMERICAN INVESTMENT BANK BAHAMAS LTD.
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014 A000063 NIKKO CITIGROUP LIMITED
014 B000063 8-0
014 A000064 PFS INVESTMENTS INC.
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014 A000065 PFSL INVESTMENTS INC.
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014 A000066 PT. CITIGROUP SECURITIES INDONESIA
014 B000066 8-0
014 A000067 SALOMON REINVESTMENT COMPANY, INC.
014 B000067 8-0
014 A000068 SALOMON SMITH BARNEY ASIA LIMITED
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014 A000069 SALOMON SMITH BARNEY SECURITIES 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 A000073 TRAVELERS DISTRIBUTION LLC
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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 B000079 8-0
014 A000080 CITIBANK GLOBAL ASSET MANAGEMENT (ASIA) LTD
014 B000080 8-0
014 A000081 CITIBANK INTERNATIONAL
014 B000081 8-0
014 A000082 CITIBANK INTERNATIONAL PLC
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014 A000083 CITIBANK INVESTMENT AND SECURITIES RT.
014 B000083 8-0
014 A000084 CITIBANK LIMITED
014 B000084 8-0
014 A000085 CITIBANK MALAYSIA (L) LIMITED
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014 A000086 CITIBANK PRIVATKUNDEN AG
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PAGE 6

014 A000087 CITIBANK, N.A.
014 B000087 8-0
014 A000088 CITIBROKERAGE S.A.
014 B000088 8-0
014 A000089 CITIBUSINESS-LEASING FINANCIAL SERV CO. LTD.
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014 A000091 CITICORP VENTURE CAPITAL BERATUNGS GMBH
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014 A000095 CITISTREET FUNDS MANAGEMENT LLC
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014 A000096 CITIVALORES DE EL SALVADOR S.A. DE C.V.
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014 A000097 FORUM SECURITIES SERVICES LTD.
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014 A000098 INARCO INTERNATIONAL BANK NV
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014 A000099 PFS DISTRIBUTORS, INC.
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015 A000001 STATE STREET BANK AND TRUST COMPANY
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015 C010001 BOSTON
015 C020001 MA
015 C030001 02110
015 E010001 X
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019 C000000 BARNEYOOOO
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022 A000001 UBS FINANCIAL SERVICES INC.
022 B000001 13-3873456
022 C000001 3754728
022 D000001 2453
022 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
022 B000002 13-5674085
022 C000002 1984497
022 D000002 1321
022 A000003 BARCLAYS BANK PLC

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022 B000003 13-3551367
022 C000003 420409
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022 A000004 GOLDMAN SACHS & CO.
022 B000004 13-5108880
PAGE 7
022 C000004 293175
022 D000004 3469
022 A000005 DEUTSCHE BANK SECURITIES INC
022 B000005 13-6124068
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022 A000006 BANK OF AMERICA
022 B000006 95-4035346
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022 D000006 963
022 A000007 MORGAN STANLEY CO INC.
022 B000007 13-2655998
022 C000007 33423
022 D000007 5241
022 A000008 LEHMAN BROTHERS INC.
022 B000008 13-2518466
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022 A000009 JPMORGAN CHASE & CO.
022 B000009 13-3224016
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077 Q030000 N
078 000000 N
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SIGNATURE ROBERT BRAULT
TITLE TREASURER