

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  
014 B000021 8-0  
014 A000022 CITICORP MERCHANT BANK LIMITED  
014 B000022 8-0  
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 A000027 CITICORP SECURITIES ASIA PACIFIC LIMITED  
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014 A000028 CITICORP SECURITIES SERVICES, INC.  
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014 A000029 CITICORP TRUST BANK, FSB  
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014 A000030 CITIGROUP ASSET MANAGEMENT AUSTRALIA LIMITED  
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014 A000031 CITIGROUP GLOBAL MARKETS (GUERNSEY) LIMITED  
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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 A000038 CITIGROUP GLOBAL MARKETS INDIA PRIVATE LTD.  
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014 A000039 CITIGROUP GLOBAL MARKETS KOREA SECURITIES LTD  
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014 A000043 CITIGROUP GLOBAL MARKETS NEW ZEALAND LIMITED  
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014 A000044 CITIGROUP GLOBAL MARKETS PUERTO RICO INC.  
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014 A000046 CITIGROUP GLOBAL MARKETS SINGAPORE PTE. LTD.  
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014 A000047 CITIGROUP GLOBAL MARKETS TAIWAN LIMITED  
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014 A000048 CITIGROUP GLOBAL MARKETS U.K. EQUITY LIMITED  
014 B000048 8-0

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014 A000049 CITIINVERSIONES DE TITULOS Y VALORES (PUESTO)  
014 B000049 8-0  
014 A000050 CITIINVERSIONES, S.A.  
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014 A000051 CITISECURITIES LIMITED  
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014 A000052 CITISTREET ADVISORS LLC  
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014 A000053 CITISTREET EQUITIES LLC  
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014 A000054 CITITRADING S.A. CASA SE VALORES  
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014 A000055 CITIVALORES DE HONDURAS, S.A.  
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014 A000056 CITIVALORES PUESTO DE BOLSA, S.A.  
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014 A000057 CITIVALORES S.A. COMISIONISTA DE BOLSA  
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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.  
014 B000060 8-0  
014 A000061 LAVA TRADING, INC.

PAGE 5

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014 A000062 LATIN AMERICAN INVESTMENT BANK BAHAMAS LTD.  
014 B000062 8-0  
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  
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  
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014 A000081 CITIBANK INTERNATIONAL  
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014 A000082 CITIBANK INTERNATIONAL PLC  
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014 A000084 CITIBANK LIMITED  
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014 A000085 CITIBANK MALAYSIA (L) LIMITED  
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014 A000086 CITIBANK PRIVATKUNDEN AG  
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014 A000087 CITIBANK, N.A.  
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014 A000088 CITIBROKERAGE S.A.  
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014 A000089 CITIBUSINESS-LEASING FINANCIAL SERV CO. LTD.  
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014 A000090 CITICORP VALORES S.A. SOCIEDAD DE BOLSA  
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014 A000091 CITICORP VENTURE CAPITAL BERATUNGS GMBH  
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014 A000093 CITIGROUP INC.  
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014 A000094 CITISTREET FINANCIAL SERVICES 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 C020001 MA  
015 C030001 02110  
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022 A000001 UBS FINANCIAL SERVICES INC.  
022 B000001 13-3873456  
022 C000001 3754728  
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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  
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 022 A000004 GOLDMAN SACHS & CO.  
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 022 A000005 DEUTSCHE BANK SECURITIES INC  
 022 B000005 13-6124068  
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 022 A000006 BANK OF AMERICA  
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 022 A000009 JPMORGAN CHASE & CO.  
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077 Q030000 N  
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080 A000000 ICI MUTUAL INSURANCE COMPANY  
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SIGNATURE ROBERT BRAULT  
TITLE TREASURER