

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

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000 B000000 09/30/2005  
000 C000000 910068  
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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 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 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  
014 B0000\*\* 8-0  
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014 A000004 CITIBANK (SWITZERLAND)  
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014 A000005 CITIBANK AGENCIA DE VALORES S.A.  
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014 A000008 CITIBANK-CORRETORA DE CAMBIO, TUTULOS E VALO.  
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014 A000009 CITIBANK-DISTRIBUIDORA DE TITULOS E VALORES  
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014 A000010 CITICORP BROKERAGE (INDIA) LIMITED  
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014 A000018 CITICORP INTERNATIONAL SECURITIES LTD.

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014 A000019 CITICORP INVERSORA S.A. GERENTE DE FONDOS  
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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 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.  
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014 A000061 LAVA TRADING, INC.

PAGE 5

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014 A000063 NIKKO CITIGROUP LIMITED  
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014 A000064 PFS INVESTMENTS INC.  
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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 A000072 TOWER SQUARE SECURITIES, INC.  
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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 A000084 CITIBANK LIMITED  
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014 A000085 CITIBANK MALAYSIA (L) LIMITED  
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022 A000001 UBS FINANCIAL SERVICES INC.  
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TITLE TREASURER