

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-B

HIGH INCOME OPPORTUNITY FUND INC

Form NSAR-B

November 24, 2004

PAGE 1  
000 B000000 09/30/2004  
000 C000000 910068  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 HIGH INCOME OPPORTUNITY FUND INC.  
001 B000000 811-7920  
001 C000000 8003311710  
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  
007 C010200 2  
007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
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  
PAGE 2  
013 B030001 10017  
014 A000001 ACCI SECURITIES, INC.  
014 B000001 8-0  
014 A000002 ACCIONES Y VALORES DE MEXICO, S.A. DE C.V.  
014 B000002 8-0  
014 A000003 CALIFORNIA COMMERCE BANC SECURITIES, INC.

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-B

014 B000003 8-0  
014 A000004 CASA DE BOLSA BANAMEX, S.A. DE C.V. GRUPO FX  
014 B000004 8-0  
014 A000005 CHEAPSIDE (SSL) LIMITED  
014 B000005 8-0  
014 A000006 CITI VALORES DE EL SALVADOR S.A. DE C.V.  
014 B000006 8-0  
014 A000007 CITIBANK (SWITZERLAND)  
014 B000007 8-0  
014 A000008 CITIBANK AGENCIA DE VALORES S.A.  
014 B000008 8-0  
014 A000009 CITIBANK MERCADO DE CAPITALAS, CA CITMERCA  
014 B000009 8-0  
014 A000010 CITIBANK SECURITIES (TAIWAN) LIMITED  
014 B000010 8-0  
014 A000011 CITIBANK-CORRETORA DE CAMBIO, TITULOS E VALO.  
014 B000011 8-0  
014 A000012 CITIBANK-DISTRIBUIDORA DE TITULOS E VALORES  
014 B000012 8-0  
014 A000013 CITICORP BROKERAGE (INDIA) LIMITED  
014 B000013 8-0  
014 A000014 CITICORP CAPITAL MARKETS AUSTRALIA LIMITED  
014 B000014 8-0  
014 A000015 CITICORP CAPITAL MARKETS LIMITED  
014 B000015 8-0  
014 A000016 CITICORP CAPITAL MARKETS SOCIEDAD ANONIMA  
014 B000016 8-0  
014 A000017 CITICORP CAPITAL MARKETS URUGUAY S.A.  
014 B000017 8-0  
014 A000018 CITICORP CAPITAL PHILIPPINES, INC.  
014 B000018 8-0  
014 A000019 CITICORP FINANCIAL SERVICES CORPORATION  
014 B000019 8-0  
014 A000020 CITICORP INVESTMENT BANK (SINGAPORE) LIMITED  
014 B000020 8-0  
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  
014 B000023 8-0  
014 A000024 CITICORP SECURITIES (JAPAN) LIMITED  
014 B000024 8-0  
014 A000025 CITICORP SECURITIES (THAILAND) LTD.  
014 B000025 8-0  
PAGE 3  
014 A000026 CITICORP SECURITIES ASIA PACIFIC LIMITED  
014 B000026 8-0  
014 A000027 CITICORP SECURITIES BOLIVIA S.A.  
014 B000027 8-0  
014 A000028 CITICORP SECURITIES INTERNATIONAL (RP) INC.  
014 B000028 8-0  
014 A000029 CITICORP SECURITIES SERVICES, INC.  
014 B000029 8-0  
014 A000030 CITICORP SECURITIES WEST AFRICA  
014 B000030 8-0  
014 A000031 CITICORP VALORES S.A. SOCIEDAD DE BOLSA  
014 B000031 8-0  
014 A000032 CITIGROUP (CHILE) S.A. CORREDORES DE BOLSA  
014 B000032 8-0  
014 A000033 CITIGROUP ASSET MANAGEMENT AUSTRALIA LIMITED  
014 B000033 8-0

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-B

014 A000034 CITIGROUP GLOBAL MARKETS (GUERNSEY) LIMITED  
014 B000034 8-0  
014 A000035 CITIGROUP GLOBAL MARKETS (PROPRIETARY) LTD.  
014 B000035 8-0  
014 A000036 CITIGROUP GLOBAL MARKETS ASIA LIMITED  
014 B000036 8-0  
014 A000037 CITIGROUP GLOBAL MARKETS AUSTRALIA FIXED INC.  
014 B000037 8-0  
014 A000038 CITIGROUP GLOBAL MARKETS AUSTRALIA PTY LTD.  
014 B000038 8-0  
014 A000039 CITIGROUP GLOBAL MARKETS CANADA INC.  
014 B000039 8-0  
014 A000040 CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG  
014 B000040 8-0  
014 A000041 CITIGROUP GLOBAL MARKETS INC.  
014 B000041 8-0  
014 A000042 CITIGROUP GLOBAL MARKETS INDIA PRIVATE LTD.  
014 B000042 8-0  
014 A000043 CITIGROUP GLOBAL MARKETS KOREA SECURITIES LTD  
014 B000043 8-0  
014 A000044 CITIGROUP GLOBAL MARKETS LIMITED  
014 B000044 8-0  
014 A000045 CITIGROUP GLOBAL MARKETS MALAYSIA SDN. BHD.  
014 B000045 8-0  
014 A000046 CITIGROUP GLOBAL MARKETS MAURITIUS PRIVATE  
014 B000046 8-0  
014 A000047 CITIGROUP GLOBAL MARKETS NEW ZEALAND LIMITED  
014 B000047 8-0  
014 A000048 CITIGROUP GLOBAL MARKETS PUERTO RICO INC.  
014 B000048 8-0  
014 A000049 CITIGROUP GLOBAL MARKETS REPRESENTACOES LTDA.  
014 B000049 8-0  
014 A000050 CITIGROUP GLOBAL MARKETS SINGAPORE MERCHANT  
014 B000050 8-0  
014 A000051 CITIGROUP GLOBAL MARKETS SINGAPORE PTE. LTD.  
PAGE 4  
014 B000051 8-0  
014 A000052 CITIGROUP GLOBAL MARKETS TAIWAN LIMITED  
014 B000052 8-0  
014 A000053 CITIGROUP GLOBAL MARKETS U.K. EQUITY LIMITED  
014 B000053 8-0  
014 A000054 CITINVERSIONES DE TITULOS Y VALORES (PUESTO)  
014 B000054 8-0  
014 A000055 CITINVERSIONES, S.A.  
014 B000055 8-0  
014 A000056 CITISECURITIES LIMITED  
014 B000056 8-0  
014 A000057 CITISTREET ADVISORS LLC  
014 B000057 8-0  
014 A000058 CITISTREET EQUITIES LLC  
014 B000058 8-0  
014 A000059 CITITRADING S.A. CASA SE VALORES  
014 B000059 8-0  
014 A000060 CITIVALORES DE HONDURAS, S.A.  
014 B000060 8-0  
014 A000061 CITIVALORES PUESTO DE BOLSA, S.A.  
014 B000061 8-0  
014 A000062 CITIVALORES S.A. COMISIONISTA DE BOLSA  
014 B000062 8-0  
014 A000063 CITIVALORES, S.A. (GUATEMALA)  
014 B000063 8-0  
014 A000064 CITIVALORES, S.A. (PANAMA CITY)

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-B

014 B000064 8-0  
014 A000065 DOM MAKLERSKI BANKU HANDLOWEGO S.A.  
014 B000065 8-0  
014 A000066 JAPANCROSS SECURITIES CO., LTD.  
014 B000066 8-0  
014 A000067 LATIN AMERICAN INVESTMENT BANK BAHAMAS LTD.  
014 B000067 8-0  
014 A000068 NIKKO CITIGROUP LIMITED  
014 B000068 8-0  
014 A000069 PFS DISTRIBUTORS, INC.  
014 B000069 8-0  
014 A000070 PFS INVESTMENTS INC.  
014 B000070 8-0  
014 A000071 PFSL INVESTMENTS CANADA LTD.  
014 B000071 8-0  
014 A000072 PT SALOMON SMITH BARNEY INDONESIA  
014 B000072 8-0  
014 A000073 PT. CITIGROUP SECURITIES INDONESIA  
014 B000073 8-0  
014 A000074 SALOMON REINVESTMENT COMPANY, INC.  
014 B000074 8-0  
014 A000075 SALOMON SMITH BARNEY ASIA LIMITED  
014 B000075 8-0  
014 A000076 SALOMON SMITH BARNEY SECURITIES ASIA LIMITED  
014 B000076 8-0  
PAGE 5  
014 A000077 SALOMON SWAPCO INC.  
014 B000077 8-0  
014 A000078 SMITH BARNEY CITIGROUP AUSTRALIA PTY LIMITED  
014 B000078 8-0  
014 A000079 THE GENEVA COMPANIES INC.  
014 B000079 8-0  
014 A000080 TOWER SQUARE SECURITIES, INC.  
014 B000080 8-0  
014 A000081 TRAVELERS DISTRIBUTION LLC  
014 B000081 8-0  
014 A000082 ZAO CITIGROUP GLOBAL MARKETS  
014 B000082 8-0  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02110  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 221  
019 C000000 BARNEYOOOO  
020 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
020 B000001 13-5674085  
020 C000001 2  
020 C000002 0  
020 C000003 0  
020 C000004 0  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 2  
022 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-B

022 B000001 13-5674085  
 022 C000001 2257167  
 022 D000001 2830  
 022 A000002 UBS FINANCIAL SERVICES INC.  
 022 B000002 13-3873456  
 022 C000002 2205619  
 022 D000002 3812  
 022 A000003 DEUTSCE BANK SECURITIES INC.  
 022 B000003 13-2730828  
 022 C000003 212995  
 022 D000003 2735  
 022 A000004 GOLDMAN SACHS & CO.  
 022 B000004 13-5108880  
 022 C000004 208325  
 022 D000004 3503

PAGE 6

022 A000005 MORGAN STANLEY CO INC.  
 022 B000005 13-2655998  
 022 C000005 97642  
 022 D000005 3897  
 022 A000006 JP MORGAN CHASE SECURITIES INC.  
 022 B000006 13-3224016  
 022 C000006 54089  
 022 D000006 9337  
 022 A000007 BANK OF AMERICA  
 022 B000007 56-2058405  
 022 C000007 35915  
 022 D000007 1784  
 022 A000008 CS FIRST BOSTON CORP.  
 022 B000008 13-5659485  
 022 C000008 20395  
 022 D000008 3514  
 022 A000009 LEHMAN BROTHERS INC.  
 022 B000009 13-2518466  
 022 C000009 13655  
 022 D000009 9578  
 022 A000010 BEAR STERNS SECURITIES CORP.  
 022 B000010 13-3299429  
 022 C000010 11776  
 022 D000010 6465  
 023 C000000 5214489  
 023 D000000 245922

024 000000 N

025 D000001 0  
 025 D000002 0  
 025 D000003 0  
 025 D000004 0  
 025 D000005 0  
 025 D000006 0  
 025 D000007 0  
 025 D000008 0

026 A000000 N

026 B000000 Y

026 C000000 N

026 D000000 Y

026 E000000 N

026 F000000 N

026 G010000 N

026 G020000 N

026 H000000 N

027 000000 N

028 A010000 0

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-B

028	A020000	0
028	A030000	0
028	A040000	0
028	B010000	0
028	B020000	0
PAGE 7		
028	B030000	0
028	B040000	0
028	C010000	0
028	C020000	0
028	C030000	0
028	C040000	0
028	D010000	0
028	D020000	0
028	D030000	0
028	D040000	0
028	E010000	0
028	E020000	0
028	E030000	0
028	E040000	0
028	F010000	0
028	F020000	0
028	F030000	0
028	F040000	0
028	G010000	0
028	G020000	0
028	G030000	0
028	G040000	0
028	H000000	0
030	A000000	0
030	B000000	0.00
030	C000000	0.00
031	A000000	0
031	B000000	0
032	000000	0
033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	1.150
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
PAGE 8		
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-B

048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	N
054	A000000	Y
054	B000000	Y
054	C000000	Y
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	Y
054	H000000	Y
054	I000000	N
054	J000000	Y
054	K000000	N
054	L000000	Y
054	M000000	Y
054	N000000	N
054	O000000	Y
055	A000000	N
055	B000000	N
056	000000	N
057	000000	N
058	A000000	N
059	000000	Y
060	A000000	Y
060	B000000	Y
061	000000	0
062	A000000	Y
062	B000000	0.0
062	C000000	0.0
062	D000000	4.8
	PAGE	9
062	E000000	0.0
062	F000000	0.0
062	G000000	0.0
062	H000000	0.0
062	I000000	0.0
062	J000000	0.0
062	K000000	0.0
062	L000000	0.0
062	M000000	0.0
062	N000000	0.0
062	O000000	0.0
062	P000000	93.0
062	Q000000	0.0
062	R000000	1.3

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-B

063	A000000	0
063	B000000	7.9
064	A000000	N
064	B000000	Y
065	000000	N
066	A000000	N
067	000000	N
068	A000000	N
068	B000000	N
069	000000	N
070	A010000	Y
070	A020000	Y
070	B010000	N
070	B020000	N
070	C010000	Y
070	C020000	N
070	D010000	N
070	D020000	N
070	E010000	N
070	E020000	N
070	F010000	N
070	F020000	N
070	G010000	Y
070	G020000	N
070	H010000	N
070	H020000	N
070	I010000	N
070	I020000	N
070	J010000	Y
070	J020000	Y
070	K010000	N
070	K020000	N
070	L010000	Y
070	L020000	Y
070	M010000	Y
070	M020000	Y
070	N010000	Y
	PAGE	10
070	N020000	N
070	O010000	N
070	O020000	N
070	P010000	N
070	P020000	N
070	Q010000	N
070	Q020000	N
070	R010000	N
070	R020000	N
071	A000000	159412
071	B000000	169942
071	C000000	506511
071	D000000	31
072	A000000	12
072	B000000	47948
072	C000000	166
072	D000000	0
072	E000000	0
072	F000000	6157
072	G000000	0
072	H000000	0
072	I000000	30
072	J000000	65
072	K000000	0



Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-B

072 L000000	286
072 M000000	8
072 N000000	50
072 O000000	0
072 P000000	0
072 Q000000	0
072 R000000	32
072 S000000	109
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	14
072 X000000	6751
072 Y000000	0
072 Z000000	41363
072AA000000	10824
072BB000000	0
072CC010000	7011
072CC020000	0
072DD010000	42391
072DD020000	0
072EE000000	1962
073 A010000	0.5700
073 A020000	0.0000
073 B000000	0.0300
073 C000000	0.0000
074 A000000	0
PAGE 11	
074 B000000	25635
074 C000000	0
074 D000000	500893
074 E000000	4040
074 F000000	2689
074 G000000	0
074 H000000	0
074 I000000	251
074 J000000	2667
074 K000000	0
074 L000000	10823
074 M000000	32
074 N000000	547030
074 O000000	8131
074 P000000	507
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	237
074 S000000	0
074 T000000	538155
074 U010000	73927
074 U020000	0
074 V010000	7.28
074 V020000	0.00
074 W000000	0.0000
074 X000000	849
074 Y000000	0
075 A000000	0
075 B000000	534107
076 000000	6.83
077 A000000	Y
077 B000000	Y

Edgar Filing: HIGH INCOME OPPORTUNITY FUND INC - Form NSAR-B

077 C000000 N  
077 D000000 N  
077 E000000 N  
077 F000000 N  
077 G000000 N  
077 H000000 N  
077 I000000 N  
077 J000000 N  
077 K000000 N  
077 L000000 N  
077 M000000 N  
077 N000000 N  
077 O000000 Y  
077 P000000 N  
077 Q010000 N  
077 Q020000 N  
077 Q030000 Y

PAGE 12

078 000000 N  
080 A000000 ICI MUTUAL INSURANCE COMPANY  
080 C000000 145000  
081 A000000 Y  
081 B000000 220  
082 A000000 Y  
082 B000000 100  
083 A000000 N  
083 B000000 0  
084 A000000 N  
084 B000000 0  
085 A000000 Y  
085 B000000 N  
086 A010000 82  
086 A020000 587  
086 B010000 0  
086 B020000 0  
086 C010000 0  
086 C020000 0  
086 D010000 0  
086 D020000 0  
086 E010000 0  
086 E020000 0  
086 F010000 0  
086 F020000 0  
087 A010000 HIGH INCOME OPPORTUNITY FUND INC.  
087 A020000 42967Q105  
087 A030000 HIO  
088 A000000 N  
088 B000000 N  
088 C000000 N  
088 D000000 N  
SIGNATURE ROBERT BRAULT  
TITLE TREASURER