

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

HIGH INCOME OPPORTUNITY FUND INC

Form NSAR-B

November 29, 2005

PAGE 1
000 B000000 09/30/2005
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 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

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

014 B000018 8-0
014 A000019 CITICORP INVERSORA S.A. GERENTE DE FONDOS
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 (CR) S.R.O.
014 B000024 8-0
014 A000025 CITICORP SECURITIES (JAPAN) LIMITED
014 B000025 8-0
014 A000026 CITICORP SECURITIES (THAILAND) LTD.
014 B000026 8-0
014 A000027 CITICORP SECURITIES ASIA PACIFIC LIMITED
014 B000027 8-0
014 A000028 CITICORP SECURITIES SERVICES, INC.
014 B000028 8-0
014 A000029 CITICORP TRUST BANK, FSB
014 B000029 8-0
014 A000030 CITIGROUP ASSET MANAGEMENT AUSTRALIA LIMITED
014 B000030 8-0
014 A000031 CITIGROUP GLOBAL MARKETS (GUERNSEY) LIMITED
014 B000031 8-0
014 A000032 CITIGROUP GLOBAL MARKETS (PROPRIETARY) LTD.
014 B000032 8-0
014 A000033 CITIGROUP GLOBAL MARKETS ASIA LIMITED
014 B000033 8-0
014 A000034 CITIGROUP GLOBAL MARKETS AUSTRALIA FIXED INC.
014 B000034 8-0
014 A000035 CITIGROUP GLOBAL MARKETS AUSTRALIA PTY LTD.
014 B000035 8-0
PAGE 4
014 A000036 CITIGROUP GLOBAL MARKETS CANADA INC.
014 B000036 8-0
014 A000037 CITIGROUP GLOBAL MARKETS INC.
014 B000037 8-0
014 A000038 CITIGROUP GLOBAL MARKETS INDIA PRIVATE LTD.
014 B000038 8-0
014 A000039 CITIGROUP GLOBAL MARKETS KOREA SECURITIES LTD
014 B000039 8-0
014 A000040 CITIGROUP GLOBAL MARKETS LIMITED
014 B000040 8-0
014 A000041 CITIGROUP GLOBAL MARKETS MALAYSIA SDN. BHD.
014 B000041 8-0
014 A000042 CITIGROUP GLOBAL MARKETS MAURITIUS PRIVATE
014 B000042 8-0
014 A000043 CITIGROUP GLOBAL MARKETS NEW ZEALAND LIMITED
014 B000043 8-0
014 A000044 CITIGROUP GLOBAL MARKETS PUERTO RICO INC.
014 B000044 8-0
014 A000045 CITIGROUP GLOBAL MARKETS REPRESENTACOES LTDA.
014 B000045 8-0
014 A000046 CITIGROUP GLOBAL MARKETS SINGAPORE PTE. LTD.
014 B000046 8-0
014 A000047 CITIGROUP GLOBAL MARKETS TAIWAN LIMITED
014 B000047 8-0
014 A000048 CITIGROUP GLOBAL MARKETS U.K. EQUITY LIMITED
014 B000048 8-0

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

014 A000049 CITINVERSIONES DE TITULOS Y VALORES (PUESTO)
014 B000049 8-0
014 A000050 CITINVERSIONES, S.A.
014 B000050 8-0
014 A000051 CITISECURITIES LIMITED
014 B000051 8-0
014 A000052 CITISTREET ADVISORS LLC
014 B000052 8-0
014 A000053 CITISTREET EQUITIES LLC
014 B000053 8-0
014 A000054 CITITRADING S.A. CASA SE VALORES
014 B000054 8-0
014 A000055 CITIVALORES DE HONDURAS, S.A.
014 B000055 8-0
014 A000056 CITIVALORES PUESTO DE BOLSA, S.A.
014 B000056 8-0
014 A000057 CITIVALORES S.A. COMISIONISTA DE BOLSA
014 B000057 8-0
014 A000058 CITIVALORES, S.A. (GUATEMALA)
014 B000058 8-0
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
014 B000061 8-0
014 A000062 LATIN AMERICAN INVESTMENT BANK BAHAMAS LTD.
014 B000062 8-0
014 A000063 NIKKO CITIGROUP LIMITED
014 B000063 8-0
014 A000064 PFS INVESTMENTS INC.
014 B000064 8-0
014 A000065 PFSL INVESTMENTS INC.
014 B000065 8-0
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
014 B000068 8-0
014 A000069 SALOMON SMITH BARNEY SECURITIES ASIA LIMITED
014 B000069 8-0
014 A000070 SALOMON SWAPCO INC.
014 B000070 8-0
014 A000071 SMITH BARNEY CITIGROUP AUSTRALIA PTY LIMITED
014 B000071 8-0
014 A000072 TOWER SQUARE SECURITIES, INC.
014 B000072 8-0
014 A000073 TRAVELERS DISTRIBUTION LLC
014 B000073 8-0
014 A000074 ZAO CITIGROUP GLOBAL MARKETS
014 B000074 8-0
014 A000075 BANCO CITIBANK S.A.
014 B000075 8-0
014 A000076 CITIBANK AKTIENGESELLSCHAFT
014 B000076 8-0
014 A000077 CITIBANK BELGIUM S.A./N.V.
014 B000077 8-0
014 A000078 CITIBANK BERHAD
014 B000078 8-0
014 A000079 CITIBANK CANADA

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

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
014 B000082 8-0
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
014 B000085 8-0
014 A000086 CITIBANK PRIVATKUNDEN AG
014 B000086 8-0
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.
014 B000089 8-0
014 A000090 CITICORP VALORES S.A. SOCIEDAD DE BOLSA
014 B000090 8-0
014 A000091 CITICORP VENTURE CAPITAL BERATUNGS GMBH
014 B000091 8-0
014 A000092 CITIGROUP GENEVA CAPITAL STRATEGIES
014 B000092 8-0
014 A000093 CITIGROUP INC.
014 B000093 8-0
014 A000094 CITISTREET FINANCIAL SERVICES LLC
014 B000094 8-0
014 A000095 CITISTREET FUNDS MANAGEMENT LLC
014 B000095 8-0
014 A000096 CITIVALORES DE EL SALVADOR S.A. DE C.V.
014 B000096 8-0
014 A000097 FORUM SECURITIES SERVICES LTD.
014 B000097 8-0
014 A000098 INARCO INTERNATIONAL BANK NV
014 B000098 8-0
014 A000099 PFS DISTRIBUTORS, INC.
014 B000099 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 185
019 C000000 BARNEYOOOO
021 000000 0
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

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

022 B000003 13-3551367
022 C000003 420409
022 D000003 0
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
022 C000005 184675
022 D000005 1908
022 A000006 BANK OF AMERICA
022 B000006 95-4035346
022 C000006 50158
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
022 C000008 23810
022 D000008 3829
022 A000009 JPMORGAN CHASE & CO.
022 B000009 13-3224016
022 C000009 13814
022 D000009 4757
022 A000010 BEAR STEARNS SECURITIES CORP
022 B000010 13-3299429
022 C000010 8802
022 D000010 3091
023 C000000 6757480
023 D000000 23434
024 000000 N
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
028 A020000 0
028 A030000 0
028 A040000 0
028 B010000 0
028 B020000 0
028 B030000 0
028 B040000 0
028 C010000 0
028 C020000 0
028 C030000 0
028 C040000 0
PAGE 8
028 D010000 0
028 D020000 0
028 D030000 0
028 D040000 0

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

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
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
	PAGE	9
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

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

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		5.5
062	E000000		0.0
062	F000000		0.0
062	G000000		0.0
062	H000000		0.0
062	I000000		0.0
062	J000000		0.0
	PAGE	10	
062	K000000		0.0
062	L000000		0.0
062	M000000		0.0
062	N000000		0.0
062	O000000		0.0
062	P000000		89.9
062	Q000000		1.1
062	R000000		2.5
063	A000000		0
063	B000000		8.5
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	

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

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	N	
070	N010000	Y	
070	N020000	N	
070	O010000	N	
070	O020000	N	
070	P010000	N	
070	P020000	N	
070	Q010000	N	
	PAGE	11	
070	Q020000	N	
070	R010000	N	
070	R020000	N	
071	A000000		109460
071	B000000		120557
071	C000000		504261
071	D000000	22	
072	A000000	12	
072	B000000		44634
072	C000000		162
072	D000000		0
072	E000000		0
072	F000000		6193
072	G000000		0
072	H000000		0
072	I000000		30
072	J000000		68
072	K000000		0
072	L000000		253
072	M000000		7
072	N000000		71
072	O000000		0
072	P000000		0
072	Q000000		0
072	R000000		34
072	S000000		54
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		19
072	X000000		6729
072	Y000000		0
072	Z000000		38067
072	AA000000		5682

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

072BB000000	0
072CC010000	0
072CC020000	12302
072DD010000	40364
072DD020000	0
072EE000000	0
073 A010000	0.5460
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	198
074 B000000	29035
074 C000000	0
074 D000000	480943
074 E000000	6974
074 F000000	5803
074 G000000	0
PAGE 12	
074 H000000	0
074 I000000	734
074 J000000	0
074 K000000	0
074 L000000	9661
074 M000000	211
074 N000000	533559
074 O000000	925
074 P000000	3612
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	227
074 S000000	0
074 T000000	528795
074 U010000	73927
074 U020000	0
074 V010000	7.15
074 V020000	0.00
074 W000000	0.0000
074 X000000	782
074 Y000000	0
075 A000000	0
075 B000000	537247
076 000000	6.29
077 A000000	Y
077 B000000	Y
077 C000000	Y
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	N
077 P000000	N
077 Q010000	N
077 Q020000	N

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

077 Q030000 N
078 000000 N
080 A000000 ICI MUTUAL INSURANCE COMPANY
080 C000000 145000
081 A000000 Y
081 B000000 185
082 A000000 Y
PAGE 13
082 B000000 100
083 A000000 N
083 B000000 0
084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 N
086 A010000 0
086 A020000 0
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