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HIGH INCOME OPPORTUNITY FUND INC

Form NSAR-B

November 24, 2004

PAGE 1
000 B000000 09/30/2004
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 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
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007 B000000 0
007 C010100 1
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007 C010600 6
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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.

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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.
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014 A000007 CITIBANK (SWITZERLAND)
014 B000007 8-0
014 A000008 CITIBANK AGENCIA DE VALORES S.A.
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014 A000009 CITIBANK MERCADO DE CAPITALAS, CA CITMERCA
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014 A000010 CITIBANK SECURITIES (TAIWAN) LIMITED
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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
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014 A000015 CITICORP CAPITAL MARKETS LIMITED
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014 A000016 CITICORP CAPITAL MARKETS SOCIEDAD ANONIMA
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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
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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 (JAPAN) LIMITED
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014 A000025 CITICORP SECURITIES (THAILAND) LTD.
014 B000025 8-0
PAGE 3
014 A000026 CITICORP SECURITIES ASIA PACIFIC LIMITED
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014 A000027 CITICORP SECURITIES BOLIVIA S.A.
014 B000027 8-0
014 A000028 CITICORP SECURITIES INTERNATIONAL (RP) INC.
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014 A000030 CITICORP SECURITIES WEST AFRICA
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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

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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.
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014 A000041 CITIGROUP GLOBAL MARKETS INC.
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014 A000042 CITIGROUP GLOBAL MARKETS INDIA PRIVATE LTD.
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014 A000043 CITIGROUP GLOBAL MARKETS KOREA SECURITIES LTD
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014 A000045 CITIGROUP GLOBAL MARKETS MALAYSIA SDN. BHD.
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014 A000046 CITIGROUP GLOBAL MARKETS MAURITIUS PRIVATE
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014 A000047 CITIGROUP GLOBAL MARKETS NEW ZEALAND LIMITED
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014 A000050 CITIGROUP GLOBAL MARKETS SINGAPORE MERCHANT
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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
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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)

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014 B000064 8-0
014 A000065 DOM MAKLERSKI BANKU HANDLOWEGO S.A.
014 B000065 8-0
014 A000066 JAPANCROSS SECURITIES CO., LTD.
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014 A000067 LATIN AMERICAN INVESTMENT BANK BAHAMAS LTD.
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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.
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020 C000002 0
020 C000003 0
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021 000000 2
022 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.

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022 B000001 13-5674085
 022 C000001 2257167
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 022 A000002 UBS FINANCIAL SERVICES INC.
 022 B000002 13-3873456
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 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
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 022 A000006 JP MORGAN CHASE SECURITIES INC.
 022 B000006 13-3224016
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 022 D000006 9337
 022 A000007 BANK OF AMERICA
 022 B000007 56-2058405
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 022 A000008 CS FIRST BOSTON CORP.
 022 B000008 13-5659485
 022 C000008 20395
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 022 A000009 LEHMAN BROTHERS INC.
 022 B000009 13-2518466
 022 C000009 13655
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 022 A000010 BEAR STERNS SECURITIES CORP.
 022 B000010 13-3299429
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SIGNATURE ROBERT BRAULT
TITLE TREASURER