

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

HIGH INCOME OPPORTUNITY FUND INC

Form NSAR-A

May 20, 2004

PAGE 1  
000 A000000 03/31/2004  
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-A

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-A

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-A

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-A

022 B000001 13-5674085  
 022 C000001 1745461  
 022 D000001 791  
 022 A000002 UBS FINANCIAL SERVICES INC.  
 022 B000002 13-3873456  
 022 C000002 506694  
 022 D000002 2310  
 022 A000003 MORGAN STANLEY  
 022 B000003 13-2655998  
 022 C000003 27363  
 022 D000003 1498  
 022 A000004 GOLDMAN SACHS & CO.  
 022 B000004 13-5108880  
 022 C000004 25243  
 022 D000004 1872  
 PAGE 6  
 022 A000005 J.P. MORGAN CHASE & CO.  
 022 B000005 13-3224016  
 022 C000005 16930  
 022 D000005 3282  
 022 A000006 LEHMAN BROTHERS INC.  
 022 B000006 13-2518466  
 022 C000006 8517  
 022 D000006 1567  
 022 A000007 CS FIRST BOSTON CORP.  
 022 B000007 13-5659485  
 022 C000007 6698  
 022 D000007 2291  
 022 A000008 BANC OF AMERICA SECURITIES LLC.  
 022 B000008 56-2058405  
 022 C000008 7088  
 022 D000008 984  
 022 A000009 BEAR STEARNS SECURITIES CORP.  
 022 B000009 13-3299429  
 022 C000009 5011  
 022 D000009 2504  
 022 A000010 WACHOVIA SECURITIES, INC.  
 022 B000010 54-0796506  
 022 C000010 5799  
 022 D000010 381  
 023 C000000 2362578  
 023 D000000 77646  
 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-A

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

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

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

PAGE 8

051 000000 N

052 000000 N

053 A000000 N

054 A000000 Y

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

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		3.2
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		94.4
062	Q000000		0.0
062	R000000		0.9
063	A000000		0
063	B000000		8.0
064	A000000	N	
064	B000000	Y	
065	000000	N	
066	A000000	N	
	PAGE	9	
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	

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

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	
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		78885
071	B000000		79703
071	C000000		509313
071	D000000		15
072	A000000	6	
072	B000000		24251
072	C000000		75
072	D000000		0
072	E000000		0
072	F000000		3095
072	G000000		0
	PAGE	10	
072	H000000		0
072	I000000		15
072	J000000		34
072	K000000		0
072	L000000		140
072	M000000		5
072	N000000		30
072	O000000		0
072	P000000		0
072	Q000000		0
072	R000000		16
072	S000000		84
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		6
072	X000000		3425
072	Y000000		0
072	Z000000		20901
072AA	000000		5500
072BB	000000		0
072CC	010000		12402
072CC	020000		0
072DD	010000		22174



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

072DD020000	0
072EE000000	0
073 A010000	0.3000
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	1
074 B000000	17132
074 C000000	0
074 D000000	509703
074 E000000	3571
074 F000000	1126
074 G000000	0
074 H000000	0
074 I000000	142
074 J000000	1771
074 K000000	0
074 L000000	10971
074 M000000	2
074 N000000	544419
074 O000000	3621
074 P000000	528
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	332
PAGE 11	
074 S000000	0
074 T000000	539938
074 U010000	73927
074 U020000	0
074 V010000	7.30
074 V020000	0.00
074 W000000	0.0000
074 X000000	876
074 Y000000	0
075 A000000	0
075 B000000	535784
076 000000	7.16
077 A000000	Y
077 C000000	Y
078 000000	N
080 C000000	0
081 B000000	0
082 B000000	0
083 B000000	0
084 B000000	0
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

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

087 A030000 HIO

088 A000000 N

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE KAPREL OZOLAK

TITLE CONTROLLER