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SENIOR HIGH INCOME PORTFOLIO INC

Form NSAR-B

April 27, 2006

PAGE 1
000 B000000 02/28/2006
000 C000000 0000896665
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 SENIOR HIGH INCOME PORTFOLIO, INC.
001 B000000 811-7456
001 C000000 6092822800
002 A000000 P.O. BOX 9011
002 B000000 PRINCETON
002 C000000 NJ
002 D010000 08543
002 D020000 9011
003 000000 N
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007 A000000 N
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007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 FUND ASSET MANAGEMENT, L.P.
008 B000001 A
008 C000001 801-12485
008 D010001 PLAINSBORO
008 D020001 NJ
008 D030001 08536
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-7221
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10281
011 C040001 1201
012 A000001 THE BANK OF NEW YORK
012 B000001 85-05006
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10286
013 A000001 DELOITTE & TOUCHE LLP
PAGE 2
013 B010001 PRINCETON
013 B020001 NJ
013 B030001 08540
014 A000001 MLPF&S AND OTHER ML BROKER/DEALER AFFILIATES
014 B000001 8-7221
015 A000001 THE BANK OF NEW YORK

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015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 E010001 X
015 A000002 BANKERS TRUST COMPANY
015 B000002 S
015 C010002 NEW YORK
015 C020002 NY
015 C030002 10006
015 E010002 X
015 A000003 J.P. MORGAN CHASE BANK
015 B000003 S
015 C010003 NEW YORK
015 C020003 NY
015 C030003 10017
015 E010003 X
015 A000004 CUSTODIAL TRUST CO.
015 B000004 S
015 C010004 NEW YORK
015 C020004 NY
015 C030004 10167
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015 A000005 MORGAN GUARANTY TRUST CO. OF NEW YORK
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015 C010005 NEW YORK
015 C020005 NY
015 C030005 10260
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019 C000000 MERRILLLYN
020 A000001 FIRST ALBANY CAPITAL INC.
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020 A000002 IMPERIAL CAPITAL, LLC
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020 A000003 INSTINET GROUP INCORPORATED
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PAGE 3
020 C000009 0
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022 A000001 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I
022 B000001 02-0651665
022 C000001 155963
022 D000001 160307
022 A000002 MORGAN STANLEY
022 B000002 13-2655998
022 C000002 26278
022 D000002 22951
022 A000003 CREDIT SUISSE FIRST BOSTON LLC
022 B000003 13-5659485
022 C000003 31717
022 D000003 16350
022 A000004 J.P. MORGAN SECURITIES INC.

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022 B000004 13-3224016
022 C000004 28109
022 D000004 16913
022 A000005 DEUTSCHE BANK SECURITIES INC.
022 B000005 13-2730828
022 C000005 34751
022 D000005 3371
022 A000006 CITIGROUP GLOBAL MARKETS INC.
022 B000006 11-2418191
022 C000006 11960
022 D000006 3897
022 A000007 BANC OF AMERICA SECURITIES LLC
022 B000007 56-2058405
022 C000007 12052
022 D000007 2557
022 A000008 ABN AMRO INCORPORATED
022 B000008 13-3227945
022 C000008 7347
022 D000008 5672
022 A000009 LEHMAN BROTHERS INC.
022 B000009 13-2518466
022 C000009 6665
022 D000009 1728
022 A000010 ML GLOBAL INV SERIES INCOME STRAT PORTFOLIO
022 C000010 3104
022 D000010 3754
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023 D000000 251922
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 067 000000 N
 068 A000000 N
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070 A020000 N
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PAGE 6

070 I010000 N
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 072 N000000 0
 072 O000000 0
 072 P000000 4930
 072 Q000000 0
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 072 T000000 0
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072 W000000	278
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072 Z000000	30665
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076 000000	5.88
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078 000000	N
080 A000000	ICI MUTUAL INSURANCE CO.
080 C000000	750
081 A000000	Y
081 B000000	139
PAGE 8	
082 A000000	N
082 B000000	0
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083 B000000	0

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084 A000000 N
084 B000000 0
085 A000000 Y
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086 A010000 201
086 A020000 1195
086 B010000 0
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086 E010000 0
086 E020000 0
086 F010000 0
086 F020000 0
087 A010000 COMMON STOCK
087 A020000 81721E107
087 A030000 ARK
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE DONALD C. BURKE
TITLE TREASURER