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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 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
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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
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015 C010003 NEW YORK
015 C020003 NY
015 C030003 10017
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015 A000004 CUSTODIAL TRUST CO.
015 B000004 S
015 C010004 NEW YORK
015 C020004 NY
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015 A000005 MORGAN GUARANTY TRUST CO. OF NEW YORK
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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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021 000000 12
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
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 022 A000006 CITIGROUP GLOBAL MARKETS INC.
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 022 B000007 56-2058405
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 022 D000007 2557
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 022 B000008 13-3227945
 022 C000008 7347
 022 D000008 5672
 022 A000009 LEHMAN BROTHERS INC.
 022 B000009 13-2518466
 022 C000009 6665
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 022 A000010 ML GLOBAL INV SERIES INCOME STRAT PORTFOLIO
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070 A020000 N
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PAGE 6

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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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084	A000000	N	
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087	A020000	81721E107	
087	A030000	ARK	
088	A000000	N	
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088	C000000	N	
088	D000000	N	
SIGNATURE	DONALD C. BURKE		
TITLE	TREASURER		