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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  
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007 C010600 6  
007 C010700 7  
007 C010800 8  
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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  
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015 A000003 J.P. MORGAN CHASE BANK  
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015 C030003 10017  
015 E010003 X  
015 A000004 CUSTODIAL TRUST CO.  
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015 C010004 NEW YORK  
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015 A000005 MORGAN GUARANTY TRUST CO. OF NEW YORK  
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015 C010005 NEW YORK  
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015 C030005 10260  
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020 A000001 FIRST ALBANY CAPITAL INC.  
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020 A000002 IMPERIAL CAPITAL, LLC  
020 B000002 95-4644495  
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020 A000003 INSTINET GROUP INCORPORATED  
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022 A000002 MORGAN STANLEY  
022 B000002 13-2655998  
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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  
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 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  
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 022 A000009 LEHMAN BROTHERS INC.  
 022 B000009 13-2518466  
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 022 A000010 ML GLOBAL INV SERIES INCOME STRAT PORTFOLIO  
 022 C000010 3104  
 022 D000010 3754  
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070 A020000 N  
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PAGE 6

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072 F000000 2304  
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072 N000000 0  
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072 R000000 45  
072 S000000 29  
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072 V000000 0

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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
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084	A000000	N	
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087	A030000	ARK	
088	A000000	N	
088	B000000	N	
088	C000000	N	
088	D000000	N	
SIGNATURE	DONALD C. BURKE		
TITLE	TREASURER		