

Edgar Filing: SENIOR HIGH INCOME PORTFOLIO INC - Form NSAR-B

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  
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 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

Edgar Filing: SENIOR HIGH INCOME PORTFOLIO INC - Form NSAR-B

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  
015 E010004 X  
015 A000005 MORGAN GUARANTY TRUST CO. OF NEW YORK  
015 B000005 S  
015 C010005 NEW YORK  
015 C020005 NY  
015 C030005 10260  
015 E010005 X  
018 000000 Y  
019 A000000 Y  
019 B000000 148  
019 C000000 MERRILLLYN  
020 A000001 FIRST ALBANY CAPITAL INC.  
020 C000001 10  
020 A000002 IMPERIAL CAPITAL, LLC  
020 B000002 95-4644495  
020 C000002 1  
020 A000003 INSTINET GROUP INCORPORATED  
020 C000003 1  
020 C000004 0  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
PAGE 3  
020 C000009 0  
020 C000010 0  
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.

Edgar Filing: SENIOR HIGH INCOME PORTFOLIO INC - Form NSAR-B

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  
 023 C000000 367806  
 023 D000000 251922  
 024 000000 N  
 026 A000000 N  
 026 B000000 Y  
 026 C000000 N  
 026 D000000 Y  
 026 E000000 N  
 026 F000000 N  
 PAGE 4  
 026 G010000 N  
 026 G020000 N  
 026 H000000 N  
 027 000000 N  
 045 000000 Y  
 046 000000 N  
 047 000000 Y  
 048 000000 0.500  
 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

Edgar Filing: SENIOR HIGH INCOME PORTFOLIO INC - Form NSAR-B

048 J010000 0  
 048 J020000 0.000  
 048 K010000 0  
 048 K020000 0.000  
 049 000000 N  
 050 000000 N  
 051 000000 N  
 052 000000 N  
 053 A000000 N  
 054 A000000 Y  
 054 B000000 Y  
 054 C000000 N  
 054 D000000 N  
 054 E000000 N  
 054 F000000 N  
 054 G000000 N  
 054 H000000 Y  
 054 I000000 N  
 054 J000000 Y  
 054 K000000 N  
 054 L000000 N  
 054 M000000 Y  
 054 N000000 N  
 055 A000000 Y  
 055 B000000 Y  
     PAGE 5  
 056 000000 Y  
 057 000000 N  
 058 A000000 N  
 059 000000 Y  
 060 A000000 N  
 060 B000000 N  
 061 000000 0  
 062 A000000 Y  
 062 B000000 0.0  
 062 C000000 0.0  
 062 D000000 0.0  
 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 88.2  
 062 Q000000 52.8  
 062 R000000 0.5  
 063 A000000 0  
 063 B000000 5.8  
 064 A000000 N  
 064 B000000 Y  
 065 000000 N  
 066 A000000 N  
 067 000000 N  
 068 A000000 N  
 068 B000000 N  
 069 000000 N  
 070 A010000 Y

Edgar Filing: SENIOR HIGH INCOME PORTFOLIO INC - Form NSAR-B

070 A020000 N  
 070 B010000 N  
 070 B020000 N  
 070 C010000 Y  
 070 C020000 N  
 070 D010000 N  
 070 D020000 N  
 070 E010000 Y  
 070 E020000 N  
 070 F010000 N  
 070 F020000 N  
 070 G010000 Y  
 070 G020000 N  
 070 H010000 N  
 070 H020000 N

PAGE 6

070 I010000 N  
 070 I020000 N  
 070 J010000 Y  
 070 J020000 N  
 070 K010000 Y  
 070 K020000 Y  
 070 L010000 Y  
 070 L020000 Y  
 070 M010000 Y  
 070 M020000 N  
 070 N010000 Y  
 070 N020000 N  
 070 O010000 Y  
 070 O020000 Y  
 070 P010000 Y  
 070 P020000 Y  
 070 Q010000 N  
 070 Q020000 N  
 070 R010000 N  
 070 R020000 N

071 A000000 223537  
 071 B000000 222322  
 071 C000000 459249  
 071 D000000 48  
 072 A000000 12  
 072 B000000 38341  
 072 C000000 0  
 072 D000000 0  
 072 E000000 270  
 072 F000000 2304  
 072 G000000 125  
 072 H000000 0  
 072 I000000 117  
 072 J000000 33  
 072 K000000 0  
 072 L000000 41  
 072 M000000 44  
 072 N000000 0  
 072 O000000 0  
 072 P000000 4930  
 072 Q000000 0  
 072 R000000 45  
 072 S000000 29  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0

Edgar Filing: SENIOR HIGH INCOME PORTFOLIO INC - Form NSAR-B

072 W000000	278
072 X000000	7946
072 Y000000	0
072 Z000000	30665
072AA000000	9584
PAGE 7	
072BB000000	9337
072CC010000	0
072CC020000	14723
072DD010000	31485
072DD020000	0
072EE000000	0
073 A010000	0.5640
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	0
074 B000000	0
074 C000000	0
074 D000000	473357
074 E000000	1
074 F000000	1470
074 G000000	0
074 H000000	0
074 I000000	41
074 J000000	1112
074 K000000	0
074 L000000	7325
074 M000000	19
074 N000000	483325
074 O000000	5229
074 P000000	151
074 Q000000	141700
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	555
074 S000000	0
074 T000000	335690
074 U010000	55941
074 U020000	0
074 V010000	6.00
074 V020000	0.00
074 W000000	0.0000
074 X000000	6332
074 Y000000	458576
075 A000000	0
075 B000000	332228
076 000000	5.88
077 A000000	Y
077 B000000	Y
077 O000000	Y
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
083 A000000	N
083 B000000	0

Edgar Filing: SENIOR HIGH INCOME PORTFOLIO INC - Form NSAR-B

084	A000000	N	
084	B000000		0
085	A000000	Y	
085	B000000	N	
086	A010000		201
086	A020000		1195
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	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		