

Edgar Filing: SENIOR HIGH INCOME PORTFOLIO INC - Form N-Q

SENIOR HIGH INCOME PORTFOLIO INC

Form N-Q

January 26, 2007

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY

Investment Company Act File number 811-7456

Name of Fund: BlackRock Senior High Income Fund, Inc.

Fund Address: P.O. Box 9011  
Princeton, NJ 08543-9011

Name and address of agent for service: Robert C. Doll, Jr., Chief Executive  
Officer, BlackRock Senior High Income Fund, Inc., 800 Scudders Mill  
Road, Plainsboro, NJ, 08536. Mailing address: P.O. Box 9011,  
Princeton, NJ, 08543-9011

Registrant's telephone number, including area code: (609) 282-2800

Date of fiscal year end: 08/31/2007

Date of reporting period: 09/01/06 - 11/30/06

Item 1 - Schedule of Investments

BlackRock Senior High Income Fund, Inc.

Schedule of Investments as of November 30, 2006

Industry	Face Amount	Corporate Bonds
Aerospace & Defense - 1.7%	\$ 190,000 250,000 5,510,000	Argo-Tech Corp., 9.25% due 6/01/2011 Bombardier, Inc., 8% due 11/15/2014 (i) Vought Aircraft Industries, Inc., 8% due 7/15/2011
Automobiles - 0.2%	750,000	United Auto Group, Inc., 7.75% due 12/15/2016 (i)
Automotive - 3.2%	1,250,000 250,000 5,070,000 910,000 2,220,000 1,175,000 700,000 3,325,000	Delco Remy International, Inc., 9.374% due 4/15/2009 (f) Ford Motor Credit Co., 9.824% due 4/15/2012 (f) The Goodyear Tire & Rubber Co., 9.14% due 12/01/2009 (f) The Goodyear Tire & Rubber Co., 8.625% due 12/01/2011 Lear Corp., 8.75% due 12/01/2016 (i) Metaldyne Corp., 11% due 6/15/2012 Venture Holdings Co. LLC, 12% due 6/01/2009 (c) Venture Holdings Co. LLC Series B, 9.50% due 7/01/2005

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Broadcasting - 0.5%	500,000	LIN Television Corp. Series B, 6.50% due 5/15/2013
	1,325,000	Paxson Communications Corp., 8.624% due 1/15/2012 (f)
Cable - International - 0.1%	350,000	NTL Cable Plc, 8.75% due 4/15/2014
Cable - U.S. - 7.7%	1,800,000	CSC Holdings, Inc., 7.25% due 7/15/2008
	2,275,000	Cablevision Systems Corp. Series B, 9.87% due 4/01/2009
	1,750,000	Charter Communications Holdings LLC, 10% due 4/01/2009
	1,000,000	Charter Communications Holdings LLC, 11.75% due 1/15/2010
	2,000,000	Charter Communications Holdings LLC, 11.125% due 1/15/2011
	1,000,000	Charter Communications Holdings LLC, 10% due 5/15/2011
	1,115,000	Intelsat Subsidiary Holding Co. Ltd., 10.484% due 1/15/2012
	1,675,000	Intelsat Subsidiary Holding Co. Ltd., 8.25% due 1/15/2012
	2,400,000	Intelsat Subsidiary Holding Co. Ltd., 8.625% due 1/15/2012
	1,875,000	Mediacom LLC, 9.50% due 1/15/2013
	3,410,000	PanAmSat Corp., 9% due 6/15/2016 (i)
	5,250,000	Rainbow National Services LLC, 8.75% due 9/01/2012 (i)
Chemicals - 9.0%	1,350,000	ArCo Chemical Co., 9.80% due 2/01/2020
	2,250,000	Compass Minerals International, Inc. Series B, 12% due 6/01/2013 (j)
	4,382,000	GEO Specialty Chemicals, Inc., 13.867% due 12/31/2009
	616,000	Huntsman International, LLC, 9.875% due 3/01/2009
	1,650,000	Lyondell Chemical Co., 11.125% due 7/15/2012
	3,950,000	Lyondell Chemical Co., 8% due 9/15/2014
	830,000	Lyondell Chemical Co., 8.25% due 9/15/2016
	1,200,000	Millennium America, Inc., 7.625% due 11/15/2026
	430,000	Momentive Performance Materials, Inc., 10.125% due 12/01/2014 (i)
	5,675,000	Nova Chemicals Corp., 8.502% due 11/15/2013 (f)
	5,350,000	Omnova Solutions, Inc., 11.25% due 6/01/2010
	1,000,000	PolyOne Corp., 6.89% due 9/22/2008
	1,322,000	Rockwood Specialties Group, Inc., 10.625% due 5/15/2012
	700,000	Tronox Worldwide LLC, 9.50% due 12/01/2012
Consumer - Durables - 1.3%	4,450,000	Simmons Bedding Co., 7.875% due 1/15/2014
Consumer - Non-Durables - 3.3%	4,725,000	Hines Nurseries, Inc., 10.25% due 10/01/2011
	2,000,000	Levi Strauss & Co., 10.122% due 4/01/2012 (f)
	2,125,000	North Atlantic Trading Co., 9.25% due 3/01/2012
	3,525,000	Quiksilver, Inc., 6.875% due 4/15/2015
Diversified Media - 2.0%	120,000	Affinion Group, Inc., 10.125% due 10/15/2013
	500,000	Affinion Group, Inc., 11.50% due 10/15/2015
	1,960,000	Idearc, Inc., 8% due 11/15/2016 (i)
	245,000	Network Communications, Inc., 10.75% due 12/01/2013
	1,350,000	Nielsen Finance LLC, 10% due 8/01/2014 (i)
	2,450,000	Universal City Florida Holding Co. I, 10.121% due 5/01/2014

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Energy - Exploration & Production - 2.7%	200,000 1,500,000 3,000,000 4,120,000 540,000	Berry Petroleum Co., 8.25% due 11/01/2016 Chaparral Energy, Inc., 8.50% due 12/01/2015 Compton Petroleum Finance Corp., 7.625% due 12/01/2013 Sabine Pass LNG LP, 7.50% due 11/30/2016 (i) Stone Energy Corp., 8.124% due 7/15/2010 (f) (i)
Energy - Other - 2.7%	974,000 5,000,000 3,025,000	Dresser-Rand Group, Inc., 7.375% due 11/01/2014 Ocean RIG ASA, 9.37% due 4/04/2011 SemGroup LP, 8.75% due 11/15/2015 (i)
Financial - 1.7%	4,000,000 500,000 290,000 1,000,000	Highland Legacy Ltd. CLO, 11.621% due 6/01/2011 (f) (i) Investcorp SA, 7.54% due 10/21/2008 NCO Group, Inc., 10.244% due 11/15/2013 (f) (i) Pennant CBO Ltd., 13.43% due 3/14/2011 (i)
Gaming - 5.4%	5,925,000 5,450,000 550,000 2,000,000 1,210,000 300,000 1,000,000 1,500,000	CCM Merger, Inc., 8% due 8/01/2013 (i) Galaxy Entertainment Finance Co. Ltd., 10.354% due 12/15/2010 (f) (i) Galaxy Entertainment Finance Co. Ltd., 9.875% due 12/15/2012 (i) Inn of the Mountain Gods Resort & Casino, 12% due 11/15/2010 Little Traverse Bay Bands of Odawa Indians, 10.25% due 2/15/2014 (i) Penn National Gaming, Inc., 6.75% due 3/01/2015 Station Casinos, Inc., 7.75% due 8/15/2016 Tunica-Biloxi Gaming Authority, 9% due 11/15/2015 (i)
Health Care - 2.6%	1,875,000 1,650,000 2,325,000 3,000,000 700,000	CDRV Investors, Inc., 9.75% due 1/01/2015 (j) Elan Finance Plc, 7.75% due 11/15/2011 Elan Finance Plc, 9.374% due 11/15/2011 (f) Tenet Healthcare Corp., 7.375% due 2/01/2013 VWR International, Inc., 8% due 4/15/2014
Housing - 3.8%	1,831,000 4,750,000 4,000,000 500,000 2,500,000	Goodman Global Holding Co., Inc., 8.36% due 6/15/2012 Goodman Global Holding Co., Inc., 7.875% due 12/15/2012 Masonite Corp., 11% due 4/06/2015 (i) Scranton Products, Inc., 10.50% due 7/01/2013 Technical Olympic USA, Inc., 8.25% due 4/01/2011 (i)
Information Technology - 4.8%	3,800,000 2,365,000 430,000 495,000 765,000 4,675,000 2,325,000 1,075,000	Amkor Technology, Inc., 9.25% due 2/15/2008 Freescale Semiconductor, Inc., 9.125% due 12/15/2014 (f) Freescale Semiconductor, Inc., 9.244% due 12/15/2014 (f) Freescale Semiconductor, Inc., 10.125% due 12/15/2016 MagnaChip Semiconductor SA, 8.61% due 12/15/2011 (f) SunGard Data Systems, Inc., 9.125% due 8/15/2013 SunGard Data Systems, Inc., 9.973% due 8/15/2013 (f) Telcordia Technologies, Inc., 10% due 3/15/2013 (i)

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Leisure - 0.5%	2,000,000	True Temper Sports, Inc., 8.375% due 9/15/2011
Manufacturing - 1.8%	3,000,000 1,838,000 1,020,000	Communications & Power Industries, Inc., 8% due 2/01/2012 Invensys Plc, 9.875% due 3/15/2011 (i) NXP B.V., 9.50% due 10/15/2015 (i)
Metal - Other - 4.6%	1,000,000 2,950,000 5,000,000 4,530,000 2,225,000	Indalex Holding Corp., 11.50% due 2/01/2014 Indalex Holding Corp., 11.50% due 2/01/2014 (i) James River Coal Co., 9.375% due 6/01/2012 Peabody Energy Corp., 7.375% due 11/01/2016 RathGibson, Inc., 11.25% due 2/15/2014
Packaging - 1.8%	4,285,000 2,000,000	Packaging Dynamics Finance Corp., 10% due 5/01/2016 (i) Wise Metals Group LLC, 10.25% due 5/15/2012
Paper - 10.1%	3,275,000 4,975,000 2,500,000 1,100,000 350,000 7,475,000 1,775,000 485,000 5,150,000 5,175,000 800,000 2,300,000 250,000	Abitibi-Consolidated, Inc., 8.86% due 6/15/2011 (f) Ainsworth Lumber Co. Ltd., 9.117% due 10/01/2010 (f) Ainsworth Lumber Co. Ltd., 9.367% due 4/01/2013 (f) Boise Cascade LLC, 8.249% due 10/15/2012 (f) Boise Cascade LLC, 7.125% due 10/15/2014 Bowater, Inc., 8.36% due 3/15/2010 (f) Domtar, Inc., 7.125% due 8/15/2015 Graphic Packaging International Corp., 9.50% due 8/15/2015 JSG Funding Plc, 7.75% due 4/01/2015 NewPage Corp., 11.621% due 5/01/2012 (f) Smurfit-Stone Container Enterprises, Inc., 8.375% due 8/01/2014 (f) Verso Paper Holdings LLC, 9.121% due 8/01/2014 (f) (i) Verso Paper Holdings LLC, 11.375% due 8/01/2016 (i)
Pharmaceuticals - 0.8%	2,690,000	Angiotech Pharmaceuticals, Inc., 9.103% due 12/01/2013
Retail - 1.9%	1,780,000 2,250,000 2,000,000	Michaels Stores, Inc., 10% due 11/01/2014 (i) Neiman-Marcus Group, Inc., 9% due 10/15/2015 Neiman-Marcus Group, Inc., 10.375% due 10/15/2015
Service - 3.8%	2,700,000 2,325,000 2,000,000 5,450,000	Ahern Rentals, Inc., 9.25% due 8/15/2013 MSW Energy Holdings LLC, 8.50% due 9/01/2010 Neff Rental LLC, 11.25% due 6/15/2012 United Rentals North America, Inc., 7.75% due 11/15/2012
Telecommunications - 2.9%	1,045,000 1,200,000 240,000 4,000,000 1,025,000 2,000,000	Cincinnati Bell, Inc., 7.25% due 7/15/2013 Nordic Telephone Co. Holdings ApS, 8.875% due 5/01/2012 Nortel Networks Ltd., 9.624% due 7/15/2011 (f) (i) Qwest Communications International, Inc., 8.874% due 2/15/2009 (f) Qwest Corp., 8.61% due 6/15/2013 (f) Time Warner Telecom Holdings, Inc., 9.25% due 2/15/2012

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Utility - 1.1%	450,000	Conexant Systems, Inc., 9.124% due 11/15/2010 (f)(i)
	240,000	Dynegy Holdings, Inc., 8.375% due 5/01/2016
	2,000,000	El Paso Performance-Linked Trust, 7.75% due 7/15/2011
	210,000	Reliant Energy, Inc., 9.50% due 7/15/2013
	725,000	Williams Cos., Inc., 8.625% due 6/01/2010
Wireless Communications - 0.5%	1,500,000	Rural Cellular Corp., 8.25% due 3/15/2012
		Total Corporate Bonds (Cost - \$284,320,114) - 82.5%
		Floating Rate Loan Interests**
Aerospace & Defense - 1.4%	4,736,111	Standard Aero Holdings Term Loan, 7.57% - 7.63% due 8/15/2013
Airlines - 0.1%	500,000	Delta Air Lines Debtor in Possession Term Loan B, 10.118% due 3/16/2008
Automotive - 6.6%	5,000,000	General Motors Acceptance Corp. Term Loan B, 7.745% due 11/17/2013
	1,851,852	Intermet Corp. First Lien Term Loan, 10.39% due 11/08/2010
	648,148	Intermet Corp. Letter of Credit, 10.32% due 11/08/2010
	1,995,000	JL French Corp. First Lien Term Loan, 8.375% due 6/05/2013
	1,850,213	Metaldyne Corp. Term Loan D, 9.875% due 12/31/2009
	4,000,000	Metaldyne Corp. Term Loan D, 3.50% - 9.875% due 8/18/2013
	269,660	Metaldyne Term Loan D, 9.875% - 10.125% due 12/31/2009
	1,092,618	Tenneco Automotive, Inc. Term Loan B, 7.36% due 12/12/2010
	479,968	Tenneco Automotive, Inc. Tranche B-1 Credit Linked Dep 7.32% due 12/12/2010
	1,163,001	United Components, Inc. Term Loan D, 7.63% due 6/30/2013
	4,750,000	Visteon Corp. Term Loan B, 8.61% due 6/13/2013
Broadcasting - 1.2%	4,000,000	Ellis Communications Term Loan, 10% due 12/30/2011
Cable - U.S. - 10.5%	5,000,000	Adelphia Communications Corp. Term Loan B, 10.25% due 6/30/2009
	4,158,981	Cebridge Connections Second Lien Term Loan, 11.376% due 5/04/2014
	2,155,172	Cebridge Connections Term Loan B, 7.62% due 11/05/2013
	3,000,000	Century Cable Holdings LLC Discretionary Term Loan, 10% due 12/31/2009
	8,000,000	Charter Communications, Inc. Term Loan B, 8.005% due 4/28/2013
	3,750,000	Insight Midwest Holdings LLC Delayed Draw Term Loan, 7.61% due 4/03/2014
	1,250,000	Insight Midwest Holdings LLC Term Loan B, 7.61% due 4/06/2014
	1,997,648	Mediacom Communications Term Loan D, 6.82% - 7.37% due 1/31/2015
	2,567,500	Mediacom LLC Term Loan C, 6.87% - 7.27% due 1/31/2015
	4,000,000	Olympus Cable Holdings LLC Term Loan B, 10.25% due 9/30/2010

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Chemicals - 4.7%	2,666,250 2,406,580 1,540,673 1,576,000 8,000,000	CII Carbon Term Loan B, 7.375% - 7.438% due 8/23/2012 Celanese Holdings LLC Term Loan B, 7.37% due 4/06/2011 Huntsman ICI Holdings Term Loan B, 7.07% due 8/16/2012 Rockwood Specialties Group, Inc. Tranche D Term Loan, 7.376% due 12/13/2012 Wellman, Inc. First Lien Term Loan, 9.371% due 2/10/20
Consumer - Non-Durables - 0.8%	1,193,749 1,458,750	Culligan International Co. Term Loan, 7.07% due 9/30/2 Solo Cup Co. Term Loan, 9.75% due 2/27/2011
Diversified Media - 1.9%	3,000,000 2,000,000 1,500,000	Idearc, Inc. Term Loan B, 7.32% due 11/15/2014 Nielsen Finance LLC Term Loan B, 8.125% due 8/09/2013 Nielsen Finance LLC Term Loan B, 8.125% due 8/15/2013
Energy - Exploration & Production - 1.9%	6,000,000 497,500	Frontier Drilling Term Loan B, 8.68% due 6/21/2013 MEG Energy Corp. Term Loan B, 7.375% due 4/03/2013
Energy - Other - 2.3%	332,500 2,660,000 330,000 2,481,250 2,000,000	Alon USA, Inc. Delayed Draw, 7.62% - 7.896% due 6/22/2 Alon USA, Inc. Term Loan B, 7.62% - 7.931% due 6/22/20 Exco Resources, Inc. Second Lien Term Loan, 11.375% - 11.438% due 10/31/2011 Key Energy Services, Inc. Term Loan B, 9.07% - 9.12% due 6/30/2012 Scorpion Drilling Ltd. Second Lien Term Loan, 13.57% due 5/05/2015
Financial - 1.3%	4,250,000	JG Wentworth Manufacturing Term Loan, 8.867% due 4/12/
Food & Tobacco - 3.4%	750,000 1,867,833 500,000 465,116 1,041,279 3,470,930 1,000,000 1,426,667 997,500	Bolthouse Farms, Inc. Second Lien Term Loan, 10.867% due 12/16/2013 Commonwealth Brands Term Loan, 7.688% due 12/22/2012 DS Waters Enterprises, LP Term Loan B, 7.82% due 11/15 Dole Food Co., Inc. Letter of Credit, 5.244% - 7.438% due 4/12/2013 Dole Food Co., Inc. Term Loan B, 7.438% - 9.25% due 4/12/2013 Dole Food Co., Inc. Term Loan C, 7.438% - 9.25% due 4/04/2013 Eight O'Clock Coffee Second Lien Term Loan, 8.125% due 7/21/2012 Pierre Foods, Inc. Term Loan B, 7.50% due 6/30/2010 QCE LLC First Lien Term Loan, 7.63% due 5/05/2013
Gaming - 1.1%	750,000 3,000,000	Greenwood Racing, Inc. Term Loan, 7.57% due 11/15/2013 Venetian Macau U.S. Finance Co. LLC Term Loan B, 8.12% due 5/25/2013
Health Care - 1.0%	500,000	Sterigenics International, Inc. Term Loan B, 7.86%

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		due 11/30/2013
	2,959,462	VWR International, Inc. Tranche B Term Loan, 7.63% due 4/07/2011
Housing - 2.9%	2,336,169	Headwaters, Inc. Term Loan B-1, 7.38% due 4/30/2011
	111,842	LIONS Gables Realty Term Loan B, 7.07% due 3/30/2007
	5,000,000	LNR Property Corp. Term Loan B, 8.12% due 7/12/2011
	2,500,000	Ply Gem Industries, Inc. First Lien Term Loan, 11.07% due 10/31/2011
Information	1,683,508	Activant Solutions Term Loan B, 7.375% due 5/02/2013
Technology - 3.0%	1,730,000	Fidelity National Information Solutions, Inc. Term Loan 7.07% due 3/08/2013
	2,000,000	The Reynolds and Reynolds Company First Lien Term Loan 7.82% due 10/31/2012
	3,000,000	Sanmina-SCI Corp. Term Loan, 7.82% due 1/30/2008
	1,662,188	Telcordia Technologies, Inc. Term Loan, 7.86% due 9/15/2011
Leisure - 0.9%	2,992,500	Cedar Fair LP Term Loan B, 7.867% due 8/30/2012
Manufacturing - 2.0%	1,529,412	Invensys Plc Bonding Tranche, 7.446% due 12/15/2010
	1,720,588	Invensys Plc Term Loan, 7.398% due 1/15/2011
	3,447,500	Metokote Corp. Second Lien Term Loan, 8.37% - 8.74% due 11/27/2011
Metal - Other - 1.4%	2,005,263	Euramax International Plc Second Lien Term Loan, 12.489% due 6/29/2013
	994,737	Euramax International Plc Second Lien Term Loan, 12.49% due 6/29/2013
	1,700,843	Euramax International Plc Tranche 3 Term Loan B, 8.188% due 6/29/2012
Packaging - 1.2%	1,916,380	Anchor Glass Container Corp. Term Loan B, 7.617% - 7.62% due 5/03/2013
	2,000,000	Graham Packaging Co. LP Second Lien Term Loan, 9.688% due 4/07/2012
Paper - 0.7%	2,500,000	Georgia-Pacific Corp. Second Lien Term Loan C, 8.39% due 12/23/2013
Retail - 0.2%	175,051	General Nutrition Centers, Inc. Tranche B Term Loan, 8.07% due 12/05/2009
	500,000	Petco Animal Supplies, Inc. Term Loan, 8.10% due 10/31/2011
Service - 3.1%	961,684	Allied Waste North America, Inc. Term Loan, 7.12% - 7.21% due 1/15/2012
	382,057	Allied Waste North America, Inc. Tranche A Credit Link Deposit, 5.323% due 1/15/2012

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	2,000,000	NES Rentals Holdings, Inc. Term Loan C, 12.125% due 7/
	736,111	United Rentals, Inc. Term Loan, 7.32% due 2/14/2011
	333,333	United Rentals, Inc. Tranche B Credit Linked Deposit, 7.584% due 2/14/2011
	3,900,000	Waste Services, Inc. Term Loan B, 8.32% - 8.58% due 3/
	2,149,200	Waste Services, Inc. Term Loan B, 8.32% due 3/31/2011
Telecommunications - 0.7%	1,702,542	Winstar Communications Debtor in Possession, 6.366% due 12/31/2006 (c)
Utility - 1.3%	1,500,000	Calpine Corp. Second Lien Debtor in Possession, 9.367% due 12/20/2007
	849,722	Covanta Delay Draw Term Loan, 7.621% due 6/30/2012
	1,105,000	Covanta Energy Corp. Second Lien Term Loan, 10.871% due 6/24/2013
	750,000	Generac Portable Products, Inc. First Lien Term Loan, 7.82% due 11/15/2013
Wireless Communications - 2.0%	2,750,000	Centennial Cellular Operating Co. Term Loan, 7.617% - 7.62% due 2/09/2011
	2,000,000	MetroPCS, Inc. Term Loan B, 7.875% due 11/15/2013
	2,000,000	West Corp. Term Loan, 8.07% due 10/31/2013
		Total Floating Rate Loan Interests (Cost - \$193,798,125) - 57.6%
	Shares Held	Common Stocks
Chemicals - 0.0%	142,466	GEO Specialty Chemicals, Inc. (e)
Leisure - 0.2%	41,866	Lodgian, Inc. (e)
		Total Common Stocks (Cost - \$2,818,936) - 0.2%
		Preferred Stocks
Cable - U.S. - 0.0%	2,500	Adelphia Communications Corp. Series B, 13% (e)
		Total Preferred Stocks (Cost - \$225,000) - 0.0%
		Warrants (g)
Paper - 0.0%	3,500	MDP Acquisitions Plc (expires 10/01/2013)
Wireless Communications - 0.1%	600	American Tower Corp. (expires 8/01/2008)
		Total Warrants (Cost - \$39,036) - 0.1%



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	Beneficial Interest	Other Interests (d)
Automotive - 0.0%	\$ 4,130,972	Cambridge Industries, Inc. (Litigation Trust Certifica
Health Care - 0.0%	10,284	MEDIQ Inc. (Preferred Stock Escrow due 2/01/2006)
		Total Other Interests (Cost - \$0) - 0.0%

	Beneficial Interest	Short-Term Securities
	\$ 6,362,941	BlackRock Liquidity Series, LLC Cash Sweep Series I, 5.26% (a) (k)
		Total Short-Term Securities (Cost - \$6,362,941) - 1.9%
		Total Investments (Cost - \$487,564,152*) - 142.3%
		Liabilities in Excess of Other Assets - (42.3%)
		Net Assets - 100.0%

\* The cost and unrealized appreciation (depreciation) of investments as of November 30, 2006, as computed for federal income tax purposes, were as follows:

Aggregate cost	\$ 487,233,814
	=====
Gross unrealized appreciation	\$ 9,789,064
Gross unrealized depreciation	(14,661,455)
	-----
Net unrealized depreciation	\$ (4,872,391)
	=====

\*\* Floating rate loan interests in which the Fund invests generally pay interest at rates that are periodically redetermined by reference to a base lending rate plus a premium. The base lending rates are generally (i) the lending rate offered by one or more major European banks, such as London InterBank Offered Rate ("LIBOR"), (ii) the prime rate offered by one or more U.S. banks, or (iii) the certificate of deposit rate.

- (a) Represents the current yield as of November 30, 2006.
- (b) As a result of bankruptcy proceedings, the company did not repay the principal amount of the security upon maturity and is non-income producing.
- (c) Non-income producing security; issuer filed for bankruptcy or is in default of interest payments.
- (d) Other interests represent beneficial interest in liquidation trusts and other reorganization entities and are non-income producing.
- (e) Non-income producing security.

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- (f) Floating rate security.
- (g) Warrants entitle the Fund to purchase a predetermined number of shares of common stock and are non-income producing. The purchase price and number of shares are subject to adjustment under certain conditions until the expiration date.
- (h) Convertible security.
- (i) The security may be offered and sold to "qualified institutional buyers" under Rule 144A of the Securities Act of 1933.
- (j) Represents a step-up bond; the interest rate shown is the effective yield at the time of purchase by the Fund.
- (k) Investments in companies considered to be an affiliate of the Fund, for purposes of Section 2(a)(3) of the Investment Company Act of 1940, were as follows:

Affiliate	Net Activity	Interest Income
BlackRock Liquidity Series, LLC		
Cash Sweep Series I	\$ 6,362,941	\$ 153,797

- (l) Represents a pay-in-kind security which may pay interest/dividends in additional face/shares.
- o For Fund compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications for reporting ease. Industries are shown as a percent of net assets.

### Item 2 - Controls and Procedures

- 2(a) - The registrant's certifying officers have reasonably designed such disclosure controls and procedures to ensure material information relating to the registrant is made known to us by others particularly during the period in which this report is being prepared. The registrant's certifying officers have determined that the registrant's disclosure controls and procedures are effective based on our evaluation of these controls and procedures as of a date within 90 days prior to the filing date of this report.
- 2(b) - There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the Act (17 CFR 270.30a-3(d)) that occurred during the last fiscal quarter of the period covered by this report that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

### Item 3 - Exhibits

Certifications - Attached hereto

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Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

BlackRock Senior High Income Fund, Inc.

By: /s/ Robert C. Doll, Jr.  
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Robert C. Doll, Jr.  
Chief Executive Officer  
BlackRock Senior High Income Fund, Inc.

Date: January 23, 2007

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ Robert C. Doll, Jr.  
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Robert C. Doll, Jr.  
Chief Executive Officer  
BlackRock Senior High Income Fund, Inc.

Date: January 23, 2007

By: /s/ Donald C. Burke  
-----  
Donald C. Burke  
Chief Financial Officer  
BlackRock Senior High Income Fund, Inc.

Date: January 23, 2007