

Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

BLACKROCK SENIOR HIGH INCOME FUND, INC.

Form N-Q

July 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: 02/28/2008

Date of reporting period: 03/01/07 - 05/31/07

Item 1 - Schedule of Investments

BlackRock Senior High Income Fund, Inc.

Schedule of Investments as of May 31, 2007 (unaudited)

Industry	Face Amount	Corporate Bonds
Aerospace & Defense - 1.6%	\$ 5,510,000	Vought Aircraft Industries, Inc., 8% due 7/15/2011
Automotive - 4.1%	680,000	Ford Motor Credit Co., 5.80% due 1/12/2009
	2,240,000	Ford Motor Credit Co., 8.11% due 1/13/2012 (c)
	250,000	Ford Motor Credit Co., 9.81% due 4/15/2012 (c)
	5,070,000	The Goodyear Tire & Rubber Co., 9.14% due 12/01/2009 (c) (k)
	910,000	The Goodyear Tire & Rubber Co., 8.625% due 12/01/2011 (k)
	2,220,000	Lear Corp., 8.75% due 12/01/2016
	1,075,000	Metaldyne Corp., 11% due 6/15/2012
	770,000	Titan International, Inc., 8% due 1/15/2012
	915,000	United Auto Group, Inc., 7.75% due 12/15/2016 (k)
	700,000	Venture Holdings Co. LLC, 12% due 6/01/2009 (f)
	3,325,000	Venture Holdings Co. LLC Series B, 9.50% due 7/01/2005 (m)

Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

Broadcasting - 0.5%	500,000	LIN Television Corp. Series B, 6.50% due 5/15/201
	1,325,000	Paxson Communications Corp., 8.606% due 1/15/2012 (c) (k)
Cable - International - 0.1%	350,000	NTL Cable Plc, 8.75% due 4/15/2014
Cable - U.S. - 7.0%	3,175,000	Cablevision Systems Corp. Series B, 9.82% due 4/01/2009 (c)
	1,750,000	Charter Communications Holdings LLC, 10% due 4/01/2009
	1,319,000	Charter Communications Holdings LLC, 11.125% due 1/15/2011
	660,000	Charter Communications Holdings LLC, 10% due 5/15/2011
	275,000	Intelsat Bermuda Ltd., 11.409% due 6/15/2013 (c)
	1,280,000	Intelsat Bermuda Ltd., 8.872% due 1/15/2015 (c)
	3,410,000	Intelsat Corp., 9% due 6/15/2016
	1,675,000	Intelsat Subsidiary Holding Co. Ltd., 8.25% due 1
	2,400,000	Intelsat Subsidiary Holding Co. Ltd., 8.625% due 1/15/2015
	1,875,000	Mediacom LLC, 9.50% due 1/15/2013
	5,250,000	Rainbow National Services LLC, 8.75% due 9/01/201
Chemicals - 4.8%	610,000	American Pacific Corp., 9% due 2/01/2015 (k)
	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 (i)
	4,382,000	GEO Specialty Chemicals, Inc., 13.85% due 12/31/2
	1,500,000	Hexion U.S. Finance Corp., 9.86% due 11/15/2014 (
	1,170,000	Ineos Group Holdings Plc, 8.50% due 2/15/2016 (k)
	430,000	Momentive Performance Materials, Inc., 10.125% due 12/01/2014 (h) (k)
	4,690,000	NOVA Chemicals Corp., 8.484% due 11/15/2013 (c)
	1,000,000	PolyOne Corp., 6.89% due 9/22/2008
Consumer - Durables - 0.1%	250,000	Simmons Bedding Co., 7.875% due 1/15/2014
Consumer - Non-Durables - 2.6%	4,725,000	Hines Nurseries, Inc., 10.25% due 10/01/2011
	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 10/15/2015
	395,000	Affinion Group, Inc., 11.50% due 10/15/2015
	1,960,000	Idearc, Inc., 8% due 11/15/2016
	245,000	Network Communications, Inc., 10.75% due 12/01/20
	1,350,000	Nielsen Finance LLC, 10% due 8/01/2014 (k)
	2,450,000	Universal City Florida Holding Co. I, 10.106% due 5/01/2010 (c)
Energy - Exploration & Production - 2.0%	200,000	Berry Petroleum Co., 8.25% due 11/01/2016
	1,500,000	Chaparral Energy, Inc., 8.50% due 12/01/2015

Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

	1,580,000	Compton Petroleum Finance Corp., 7.625% due 12/01
	2,985,000	Sabine Pass LNG LP, 7.50% due 11/30/2016 (k)
	540,000	Stone Energy Corp., 8.106% due 7/15/2010 (c) (k)
Energy - Other - 2.7%	1,295,000	Aleris International, Inc., 9% due 12/15/2014 (h)
	5,000,000	Ocean RIG ASA, 9.35% due 4/04/2011 (c)
	3,025,000	SemGroup LP, 8.75% due 11/15/2015 (k)
Financial - 2.4%	3,000,000	American Real Estate Partners LP, 7.125% due 2/15/2013 (k)
	4,000,000	Highland Legacy Ltd., 11.621% due 6/01/2011 (c) (k)
	500,000	Investcorp SA, 7.54% due 10/21/2008
	1,000,000	Pennant CBO Ltd., 13.43% due 3/14/2011 (k)
Gaming - 3.3%	4,475,000	CCM Merger, Inc., 8% due 8/01/2013 (k)
	550,000	Galaxy Entertainment Finance Co. Ltd., 9.875% due 12/15/2012 (k)
	1,210,000	Little Traverse Bay Bands of Odawa Indians, 10.25% due 2/15/2014 (k)
	300,000	Penn National Gaming, Inc., 6.75% due 3/01/2015
	500,000	Snoqualmie Entertainment Authority, 9.15% due 2/01/2014 (c) (k)
	1,000,000	Station Casinos, Inc., 7.75% due 8/15/2016
	1,650,000	Tropicana Entertainment, LLC, 9.625% due 12/15/2016
	1,500,000	Tunica-Biloxi Gaming Authority, 9% due 11/15/2015
Health Care - 4.0%	2,690,000	Angiotech Pharmaceuticals, Inc., 9.11% due 12/01/2015
	1,875,000	CDRV Investors, Inc., 9.75% due 1/01/2015 (i)
	1,000,000	The Cooper Cos., Inc., 7.125% due 2/15/2015 (k)
	1,650,000	Elan Finance Plc, 7.75% due 11/15/2011
	2,325,000	Elan Finance Plc, 9.36% due 11/15/2011 (c)
	3,000,000	Tenet Healthcare Corp., 7.375% due 2/01/2013
	500,000	Universal Hospital Services, Inc., 8.50% due 6/01/2015 (h) (k)
	460,000	Universal Hospital Services, Inc., 8.759% due 6/01/2015 (c) (k)
	700,000	VWR International, Inc., 8% due 4/15/2014
Housing - 5.1%	1,500,000	CPG International I, Inc., 10.50% due 7/01/2013
	1,540,000	Esco Corp., 9.235% due 12/15/2013 (c) (k)
	1,831,000	Goodman Global Holding Co., Inc., 8.36% due 6/15/2012 (c)
	4,750,000	Goodman Global Holding Co., Inc., 7.875% due 12/15/2013
	2,050,000	Masonite Corp., 11% due 4/06/2015 (k)
	6,000,000	Realogy Corp., 11% due 4/15/2014 (h) (k)
Information Technology - 2.0%	280,000	Compagnie Generale de Geophysique-Veritas, 7.75% due 5/15/2017
	3,710,000	Freescale Semiconductor, Inc., 9.125% due 12/15/2014 (h) (k)

Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

	430,000	Freescale Semiconductor, Inc., 9.23% due 12/15/2014 (c) (k)
	240,000	Nortel Networks Ltd., 9.606% due 7/15/2011 (c) (k)
	175,000	Sanmina-SCI Corp., 8.125% due 3/01/2016
	2,180,000	Spansion, Inc., 8.485% due 6/01/2013 (c) (k)
Leisure - 0.4%	1,750,000	True Temper Sports, Inc., 8.375% due 9/15/2011
Manufacturing - 3.3%	3,000,000	Communications & Power Industries, Inc., 8% due 2/01/2012
	1,838,000	Invensys Plc, 9.875% due 3/15/2011 (k)
	1,320,000	Jarden Corp., 7.50% due 5/01/2017
	2,490,000	NXP BV, 8.106% due 10/15/2013
	950,000	NXP BV, 9.50% due 10/15/2015
	740,000	RBS Global, Inc., 9.50% due 8/01/2014
	835,000	RBS Global, Inc., 8.875% due 9/01/2016
Metal - Other - 4.8%	5,430,000	Freeport-McMoRan Copper & Gold, Inc., 8.564% due 4/01/2015 (c)
	3,700,000	Indalex Holding Corp. Series B, 11.50% due 2/01/2012
	4,530,000	Peabody Energy Corp., 7.375% due 11/01/2016
	2,225,000	RathGibson, Inc., 11.25% due 2/15/2014
Packaging - 1.8%	100,000	Berry Plastics Holding Corp., 9.235% due 9/15/2011
	4,285,000	Packaging Dynamics Finance Corp., 10% due 5/01/2012
	2,000,000	Wise Metals Group LLC, 10.25% due 5/15/2012
Paper - 10.2%	3,275,000	Abitibi-Consolidated, Inc., 8.86% due 6/15/2011 (c)
	4,975,000	Ainsworth Lumber Co. Ltd., 9.11% due 10/01/2010 (c)
	2,500,000	Ainsworth Lumber Co. Ltd., 9.364% due 4/01/2013 (c)
	1,100,000	Boise Cascade LLC, 8.235% due 10/15/2012 (c)
	350,000	Boise Cascade LLC, 7.125% due 10/15/2014
	7,475,000	Bowater, Inc., 8.36% due 3/15/2010 (c)
	1,775,000	Domtar, Inc., 7.125% due 8/15/2015
	215,000	Graphic Packaging International Corp., 9.50% due 8/15/2013
	5,175,000	NewPage Corp., 11.606% due 5/01/2012 (c)
	5,150,000	Smurfit Kappa Funding Plc, 7.75% due 4/01/2015
	800,000	Smurfit-Stone Container Enterprises, Inc., 8.375% due 7/01/2012
	1,300,000	Smurfit-Stone Container Enterprises, Inc., 8% due 3/15/2017 (k)
	2,300,000	Verso Paper Holdings LLC, 9.11% due 8/01/2014 (c)
	250,000	Verso Paper Holdings LLC, 11.375% due 8/01/2016 (c)
Retail - 0.6%	1,780,000	Michaels Stores, Inc., 10% due 11/01/2014 (k)
Service - 1.6%	2,700,000	Ahern Rentals, Inc., 9.25% due 8/15/2013
	2,000,000	Neff Rental LLC, 11.25% due 6/15/2012
	550,000	PNA Intermediate Holding Corp., 12.36% due 2/15/2013 (c) (k)

Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

Telecommunications - 2.5%	1,200,000	Nordic Telephone Co. Holdings ApS, 8.875% due 5/01/2016 (k)
	4,000,000	Qwest Communications International, Inc., 8.86% due 2/15/2009 (c)
	1,025,000	Qwest Corp., 8.61% due 6/15/2013 (c)
	2,000,000	Time Warner Telecom Holdings, Inc., 9.25% due 2/1
Transportation - 1.4%	1,000,000	Atlantic Express Transportation Corp., 12.609% due 4/15/2012 (c) (k)
	1,000,000	Navios Maritime Holdings, Inc., 9.50% due 12/15/2
	3,030,000	St. Acquisition Corp., 13.107% due 5/15/2015 (c) (
Utility - 1.5%	1,525,000	El Paso Performance-Linked Trust, 7.75% due 7/15/2011 (k)
	2,620,000	NSG Holdings LLC, 7.75% due 12/15/2025 (k)
	725,000	Williams Cos., Inc., 8.625% due 6/01/2010
Wireless Communications - 0.8%	630,000	iPCS, Inc., 7.48% due 5/01/2013 (c) (k)
	310,000	Orascom Telecom Finance SCA, 7.875% due 2/08/2014
	395,000	Orascom Telecom Finance SCA, 7.875% due 2/08/2014
	1,500,000	Rural Cellular Corp., 8.25% due 3/15/2012

Total Corporate Bonds (Cost - \$256,679,270) - 73.

Floating Rate Loan Interests (b)

Aerospace & Defense - 1.9%	78,014	Hawker Beechcraft Letter of Credit, 5.25% due 3/3
	921,986	Hawker Beechcraft Term Loan B, 7.32% due 3/31/201
	999,369	IAP Worldwide Services, Inc. Term Loan, 9.688% due 12/31/2012
	498,750	MRO Acquisitions Corp. First Lien Term Loan, 7.82% due 9/15/2010
	4,328,704	Standard Aero Holdings Term Loan, 7.59% due 8/24/2012
Airlines - 0.4%	1,250,000	Delta Airlines First Lien Term Loan, 7.355% due 5
Automotive - 5.1%	2,000,000	ADESA, Inc. Term Loan B, 7.57% due 10/30/2013
	1,000,000	Goodyear Tire & Rubber Co., First Lien Term Loan, due 4/30/2014
	447,127	Intermet Corp. First Lien Term Loan, 10.353% due 11/08/2010
	648,148	Intermet Corp., Letter of Credit, 10.20% due 11/0
	1,496,250	Keystone Automotive Operations, Inc. Term Loan B, 8.75% due 1/15/2012
	57,692	Metaldyne Corp., Letter of Credit, 8.92% - 9.10%

Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

		due 1/15/2012
	392,308	Metaldyne Corp., Term Loan B, 9.10% due 1/15/2014
	1,066,667	Navistar International Transportation Corp., Revolving Loan, 5.22% - 8.61% due 6/30/2012
	2,933,333	Navistar International Transportation Corp. Term Loan B, 8.61% due 6/30/2012
	1,995,000	Oshkosh Truck Corp. Term Loan B, 7.35% due 11/30/2012
	987,453	United Components, Inc. Term Loan D, 7.61% due 6/30/2012
	4,750,000	Visteon Corp. Term Loan B, 8.35% - 8.38% due 6/30/2012
Beverages - 0.9%	1,500,000	Culligan International Dollar Loan, 7.57% due 11/30/2012
	1,500,000	Culligan International Term Loan B, 9.50% due 4/2/2012
Broadcasting - 3.1%	3,000,000	Bresnan Telecommunications Term Loan B, 7.38% due 9/29/2013
	4,000,000	Ellis Communications Term Loan, 10% due 12/30/2013
	3,758,389	Univision Communications, Inc. Delay Draw Term Loan, 7.605% due 9/30/2014
Cable - U.S. - 7.2%	4,400,037	Cebridge Connections Second Lien Term Loan, 11.356% - 11.36% due 5/04/2014
	3,155,173	Cebridge Connections Term Loan B, 7.34% - 7.35% due 11/05/2013
	8,000,000	Charter Communications, Inc. Term Loan B, 7.32% due 4/30/2014
	5,000,000	Insight Midwest Holdings LLC Delay Draw Term Loan, 7.35% due 4/03/2014
	1,992,653	Mediacom Communications Term Loan D, 7.10% - 7.11% due 1/31/2015
	2,561,081	Mediacom LLC Term Loan C, 7.09% - 7.11% due 1/31/2015
Chemicals - 3.9%	2,652,750	CII Carbon Term Loan B, 7.375% due 8/23/2012
	1,194,012	Huntsman ICI Holdings Term Loan B, 7.07% due 8/16/2012
	1,568,000	Rockwood Specialties Group, Inc. Tranche D Term Loan, 7.355% due 12/10/2012
	8,000,000	Wellman, Inc. First Lien Term Loan, 9.356% due 2/28/2012
Consumer - Non-Durables - 0.4%	1,451,250	Solo Cup Co. Term Loan, 8.84% - 8.85% due 2/27/2012
Diversified Media - 3.9%	2,000,000	Affinion Group Term Loan, 11.66% due 3/01/2012
	605,797	GateHouse Media, Inc. Delay Draw Term Loan, 7.35% - 7.36% due 9/15/2014
	1,500,000	GateHouse Media, Inc. Term Loan B, 7.36% due 9/15/2014
	1,000,000	Hanley-Wood LLC Term Loan B, 7.59% - 7.61% due 3/07/2014
	2,992,500	Idearc, Inc. Term Loan B, 7.35% due 11/15/2014
	3,482,500	Nielsen Finance LLC Term Loan B, 7.607% due 8/15/2014
	750,000	Penton Media Term Loan, 7.60% - 7.605% due 2/15/2014
	479,022	Riverdeep Group Ltd. Bridge Loan, 11.55% due 12/2/2013

Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

	750,000	Riverdeep Group Ltd. Term Loan B, 8.10% due 12/21
Energy - Exploration & Production - 2.5%	450,000	Big West Oil & Gas Term Loan B, 9.50% due 5/15/20
	6,000,000	Frontier Drilling Term Loan B, 8.60% due 6/21/201
	495,000	MEG Energy Corp. Term Loan B, 7.35% due 4/03/2013
	1,000,000	Sandridge Energy Term Loan, 8.975% due 3/01/2014
	803,571	Western Refining Co. LP Term Loan B, 7.07% due 3/15/2014
Energy - Other - 2.9%	330,833	Alon USA, Inc., Delay Draw Term Loan, 7.57% due 6/22/2013
	2,646,667	Alon USA, Inc., Term Loan B, 7.57% - 7.62% due 6/
	1,500,000	Dresser, Inc. First Lien Term Loan, 7.82% due 5/1
	1,000,000	Dresser, Inc. Second Lien Term Loan, 11.07% due 5/15/2015
	2,468,750	Key Energy Services, Inc. Term Loan B, 7.85% - 7. due 6/30/2012
	2,000,000	Scorpion Drilling Ltd. Second Lien Term Loan, 13. due 5/05/2015
Financial - 1.2%	1,000,000	J.G. Wentworth Manufacturing Second Lien Term Loa 10.35% due 10/15/2014
	3,000,000	J.G. Wentworth Manufacturing Term Loan B, 7.60% due 4/15/2014
Food & Tobacco - 4.4%	329,207	Aramark Corp., Letter of Credit, 5.20% due 1/30/2
	4,606,443	Aramark Corp., Term Loan B, 7.35% due 1/30/2014
	750,000	Bolthouse Farms, Inc. Second Lien Term Loan, 10.8 due 12/01/2013
	558,777	Dole Food Co., Inc., Letter of Credit, 5.226% due
	1,244,675	Dole Food Co., Inc., Term Loan B, 7.438% - 9.25% due 4/12/2013
	4,148,917	Dole Food Co., Inc., Term Loan C, 7.438% - 9.25% due 4/04/2013
	970,560	Eight O'Clock Coffee Second Lien Term Loan, 8.125 due 7/21/2012
	1,401,962	Pierre Foods, Inc. Term Loan B, 7.61% due 6/30/20
	992,500	QCE LLC First Lien Term Loan, 7.598% due 5/05/201
	250,000	Sturm Foods, Inc. First Lien Term Loan, 7.938% due 1/30/2014
Gaming - 2.6%	1,300,000	Edge-Star Partners LLC First Lien Term Loan, 9.36 due 11/18/2007
	200,000	Edge-Star Partners LLC First Lien Term Loan, 9.36 due 11/18/2007
	748,125	Greenwood Racing, Inc. Term Loan, 7.57% due 11/15
	1,200,000	Las Vegas Sands Term Loan B, 7.07% due 5/04/2014
	1,500,000	Venetian Macau US Finance Co. LLC Delay Draw Term 7.60% due 5/25/2012
	4,000,000	Venetian Macau US Finance Co. LLC Term Loan B, 7.60% due 5/25/2013

Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

Health Care - 2.7%	497,500	Community Health Systems, Inc. Term Loan B, 7.10% due 12/15/2013
	1,107,600	DaVita, Inc. Term Loan B, 6.82% - 6.86% due 7/30/2013
	2,000,000	Health Management Associates, Inc. Term Loan B, 7.10% due 1/15/2014
	3,000,000	Pharmaceutical Technologies & Services (PTS) Term Loan B, 7.60% due 4/15/2014
	497,500	Sterigenics International, Inc. Term Loan B, 7.86% due 11/30/2013
	2,347,414	VWR International, Inc. Tranche B Term Loan, 7.61% due 4/07/2011
Housing - 2.7%	1,476,563	Headwaters, Inc. Term Loan B-1, 7.36% due 4/30/2013
	5,000,000	LNR Property Corp. Term Loan B, 8.11% due 7/12/2013
	3,000,000	Realogy Corp. Letter of Credit, 8.35% due 9/22/2013
Information Technology - 3.9%	1,638,380	Activant Solutions Term Loan B, 7.375% due 5/02/2013
	500,000	Audio Visual Services Corp. Second Lien Term Loan B, 7.60% due 9/15/2014
	2,000,000	Audio Visual Services Corp. Term Loan B, 7.60% due 3/15/2014
	973,460	ClientLogic Holding Corp. Term Loan B, 7.82% due 1/30/2014
	464,286	Intergraph Corp. Term Loan, 7.61% due 5/15/2014
	697,491	RedPrairie Corp. Term Loan, 8.375% - 10.25% due 7/31/2013
	299,250	RedPrairie Corp. Term Loan, 8.375% due 1/31/2013
	1,990,000	Reynolds and Reynolds Company First Lien Term Loan B, 7.35% due 10/31/2012
	3,000,000	Sanmina-SCI Corp. Term Loan, 8.375% due 1/30/2008
	498,750	SunGard Data Systems, Inc. Term Loan B, 7.356% due 2/28/2014
1,653,750	Telcordia Technologies, Inc. Term Loan, 8.11% due 9/15/2012	
Leisure - 1.3%	2,977,500	Cedar Fair LP Term Loan B, 7.32% due 8/30/2012
	1,500,000	National Cinemedia LLC Term Loan B, 7.09% due 2/28/2015
Manufacturing - 3.2%	500,000	Brand Energy Letter of Credit, 7.625% due 2/15/2013
	1,000,000	Harrington Holdings, Inc. Term Loan, 7.84% due 1/15/2014
	1,000,000	Huish Detergents, Inc. First Lien Term Loan, 7.32% due 4/15/2014
	1,529,412	Invensys PLC Bonding Tranche, 7.356% due 12/15/2013
	1,720,588	Invensys PLC Term Loan, 7.347% due 1/15/2011
	1,207,964	John Maneely Co. Term Loan B, 8.571% - 8.622% due 12/15/2013
	3,348,427	Metokote Corp. Second Lien Term Loan, 8.32% - 8.36% due 11/27/2011
	1,000,000	Mueller Water Products Term Loan B, 7.07% due 5/16/2014



Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

Metal - Other - 1.3%	3,000,000	Euramax International Plc Second Lien Term Loan, due 6/29/2013
	1,696,527	Euramax International Plc Tranche 3 Term Loan B, 8.375% due 6/29/2012
Packaging - 1.3%	1,567,095	Anchor Glass Container Corp. Term Loan B, 7.60% - due 5/03/2013
	2,000,000	Graham Packaging Term Loan B, 7.625% due 4/15/2013
	1,000,000	Graphic Packaging International Term Loan B, 8.75% due 8/08/2010
Paper - 0.2%	27,586	Cenveo, Inc. Delay Draw Term Loan, 7.10% due 9/07/2013
	827,586	Cenveo, Inc. Term Loan C, 7.10% due 9/07/2013
Personal Products - 0.3%	1,000,000	KIK Corp First Lien Term Loan, 7.61% due 5/30/2013
Retail - 0.7%	500,000	Burlington Coat Factory Warehouse Corp. Term Loan B, 7.61% due 4/15/2013
	1,500,000	Claire's Stores Term Loan B, 8.07% due 5/24/2014
	498,750	PETCO Animal Supplies, Inc. Term Loan, 8.10% due 10/31/2012
Service - 4.0%	807,272	Allied Waste North America, Inc., Term Loan, 7.06% due 1/15/2012
	382,057	Allied Waste North America, Inc., Tranche A Credit Linked Deposit, 5.32% due 1/15/2012
	800,000	Brickman Group, Inc. Term Loan, 7.34% - 7.399% due 1/30/2014
	1,000,000	Brock Holdings Term Loan, 7.32% due 2/28/2014
	750,000	Inmar, Inc. Term Loan B, 7.82% due 5/15/2013
	1,725,712	NES Rentals Holdings, Inc. Term Loan C, 12.125% due 7/12/2013
	732,336	United Rentals, Inc. Term Loan, 7.32% due 2/14/2012
	333,333	United Rentals, Inc. Tranche B Credit Linked Deposit, 5.32% due 2/14/2011
	7,530,327	Waste Services, Inc. Term Loan D, 7.82% due 3/31/2014
Steel - 0.1%	498,750	McJunkin Corp. Term Loan B, 7.60% due 1/30/2014
Telecommunications - 1.0%	750,000	Knology, Inc. Term Loan B, 7.59% due 3/15/2012
	1,702,542	Winstar Communications Debtor in Possession, 6.36% due 12/31/2006 (m)
Transportation - 0.9%	3,000,000	Swift Transportation Co., Inc. Term Loan B, 8.375% due 5/15/2014
Utility - 0.2%	742,500	Generac Portable Products, Inc. First Lien Term Loan B, 7.85% due 11/15/2013

Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

Wireless Communications - 2.2%	1,000,000	American Cellular Network Term Loan B, 7.32% due 3/15/2014
	2,750,000	Centennial Cellular Operating Co. Term Loan, 7.35% due 2/09/2011
	2,000,000	Crown Castle Operating Co. Term Loan, 6.899% due 3/15/2014
	1,995,000	West Corp. Term Loan, 7.763% - 8.11% due 10/31/2010

Total Floating Rate Loan Interests  
(Cost - \$228,826,298) - 66.4%

	Shares Held	Common Stocks
Chemicals - 0.0%	142,466	GEO Specialty Chemicals, Inc. (e)
Leisure - 0.2%	41,866	Lodgian, Inc. (e)
Paper - 0.1%	18,171	Smurfit Kappa Plc (e)
		Total Common Stocks (Cost - \$2,818,960) - 0.3%

		Warrants (l)
Wireless Communications - 0.1%	600	American Tower Corp. (expires 8/01/2008)
		Total Warrants (Cost - \$39,036) - 0.1%

	Beneficial Interest	Other Interests (g)
Automotive - 0.0%	\$ 4,130,972	Cambridge Industries, Inc. (Litigation Trust Certificates)
Cable - U.S. - 0.0%	2,500 250,000	Adelphia Preferred Escrow Adelphia Recovery Trust Series ACC-6B INT
Health Care - 0.0%	10,284	MEDIQ, Inc. (Preferred Stock Escrow due 2/01/2006)
		Total Other Interests (Cost - \$25) - 0.0%

Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

Short-Term Securities

\$ 3,114,350 BlackRock Liquidity Series,  
LLC Cash Sweep Series, 5.26% (d) (j)

Total Short-Term Securities (Cost - \$3,114,350) -

Total Investments (Cost - \$491,477,939\*) - 140.9%  
Liabilities in Excess of Other Assets - (40.9%)

Net Assets - 100.0%

\* The cost and unrealized appreciation (depreciation) of investments as of May 31, 2007, as computed for federal income tax purposes, were as follows:

Aggregate cost	\$	491,204,049
		=====
Gross unrealized appreciation	\$	12,870,641
Gross unrealized depreciation		(10,891,506)
		-----
Net unrealized appreciation	\$	1,979,135
		=====

- (a) Convertible security.
- (b) Floating rate loan interests in which the Fund invests generally pays 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 Rate ("LIBOR"), (ii) the prime rate offered by one or more U.S. banks, or (iii) the certificate of deposit rate.
- (c) Floating rate security.
- (d) 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	\$ (1,736,275)	\$ 92,858

- (e) Non-income producing security.
- (f) Non-income producing security; issuer filed for bankruptcy or is in default of interest payments.
- (g) Other interests represent beneficial interest in liquidation trusts and other reorganization entities and are non-income producing.
- (h) Represents a pay-in-kind security which may pay interest/dividends in additional face/shares.
- (i) Represents a step bond; the interest rate shown reflects the effective yield at the time of purchase.

Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

- (j) Represents the current yield as of May 31, 2007.
- (k) The security may be offered and sold to "qualified institutional buyers" under Rule 144A of the Securities Act of 1933.
- (l) 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.
- (m) As a result of bankruptcy proceedings, the company did not repay the principal amount of the security upon maturity and is non-income producing.
  - 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.
  - o Swaps outstanding as of May 31, 2007 were as follows:

	Notional Amount	Unrealized Appreciation
Sold credit default protection on Ford Motor Credit Co. and receive 2.05%		
Broker, Deustche Bank AG London Expires March 2010	\$ 5,000,000	\$ 4,090

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

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.

Edgar Filing: BLACKROCK SENIOR HIGH INCOME FUND, INC. - Form N-Q

BlackRock Senior High Income Fund, Inc.

By: /s/ Robert C. Doll, Jr.  
-----

Robert C. Doll, Jr.  
Chief Executive Officer  
BlackRock Senior High Income Fund, Inc.

Date: July 24, 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.  
-----

Robert C. Doll, Jr.  
Chief Executive Officer  
BlackRock Senior High Income Fund, Inc.

Date: July 24, 2007

By: /s/ Donald C. Burke  
-----

Donald C. Burke  
Chief Financial Officer  
BlackRock Senior High Income Fund, Inc.

Date: July 24, 2007