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DEBT STRATEGIES FUND

Form NSAR-B

April 27, 2006

PAGE 1  
000 B000000 02/28/2006  
000 C000000 1051003  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 DEBT STRATEGIES FUND, INC.  
001 B000000 811-8603  
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 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

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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  
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  
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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  
020 B000002 95-4644495  
020 C000002 8  
020 A000003 MCMAHAN SECURITIES CO. L.P.  
020 B000003 06-1229141  
020 C000003 5  
020 A000004 INSTINET GROUP INCORPORATED  
020 C000004 2  
020 A000005 LEHMAN BROTHERS INC.  
020 B000005 13-2518466  
PAGE 3  
020 C000005 2  
020 A000006 ABN AMRO INCORPORATED  
020 B000006 13-3227945  
020 C000006 0  
020 A000007 BEAR, STEARNS & CO. INC.  
020 B000007 13-3299429  
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022 A000001 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I  
022 B000001 02-0651665  
022 C000001 214304  
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022 A000002 MORGAN STANLEY

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022 B000002 13-2655998  
022 C000002 63231  
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022 A000003 DEUTSCHE BANK SECURITIES INC.  
022 B000003 13-2730828  
022 C000003 81903  
022 D000003 27476  
022 A000004 J.P. MORGAN SECURITIES INC.  
022 B000004 13-3224016  
022 C000004 50191  
022 D000004 25264  
022 A000005 CREDIT SUISSE FIRST BOSTON LLC  
022 B000005 13-5659485  
022 C000005 43555  
022 D000005 25540  
022 A000006 BANC OF AMERICA SECURITIES LLC  
022 B000006 56-2058405  
022 C000006 29289  
022 D000006 22661  
022 A000007 CITIGROUP GLOBAL MARKETS INC.  
022 B000007 11-2418191  
022 C000007 28107  
022 D000007 9749  
022 A000008 RAYMOND JAMES & ASSOCIATES, INC.  
022 B000008 59-1237041  
022 C000008 10358  
022 D000008 20490  
022 A000009 ABN AMRO INCORPORATED  
022 B000009 13-3227945  
022 C000009 17818  
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022 A000010 BEAR, STEARNS & CO. INC.  
022 B000010 13-3299429  
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071 A000000 450667  
071 B000000 456242  
071 C000000 986849  
071 D000000 46  
072 A000000 12  
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072 D000000 0  
072 E000000 1016  
072 F000000 5978  
072 G000000 236  
072 H000000 0  
072 I000000 113  
072 J000000 54  
072 K000000 0  
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072 N000000 0  
 072 O000000 0  
 072 P000000 11315  
 072 Q000000 0  
 072 R000000 49

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 072 U000000 0  
 072 V000000 0  
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 074 Y000000 930401  
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076 000000 6.77  
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078 000000 N  
080 A000000 ICI MUTUAL INSURANCE CO.  
080 C000000 1250  
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081 B000000 139  
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085 B000000 N  
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086 B010000 0  
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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 24276Q109  
087 A030000 DSU  
088 A000000 N  
088 B000000 N  
088 C000000 N  
088 D000000 N  
SIGNATURE DONALD C. BURKE  
TITLE TREASURER