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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
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
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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

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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
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
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019 B000000 148
019 C000000 MERRILLLYN
020 A000001 FIRST ALBANY CAPITAL INC.
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020 A000002 IMPERIAL CAPITAL, LLC
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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
020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 27
022 A000001 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I
022 B000001 02-0651665
022 C000001 214304
022 D000001 214508
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
 022 D000009 11706
 022 A000010 BEAR, STEARNS & CO. INC.
 022 B000010 13-3299429
 022 C000010 15998
 022 D000010 8953

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023 C000000 649617
 023 D000000 463627
 024 000000 N
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064 A000000 N
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 065 000000 N
 066 A000000 N
 067 000000 N
 068 A000000 N
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 PAGE 6
 070 D020000 N
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 072 F000000 5978
 072 G000000 236
 072 H000000 0
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 072 J000000 54
 072 K000000 0
 072 L000000 59
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072 N000000 0
 072 O000000 0
 072 P000000 11315
 072 Q000000 0
 072 R000000 49

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072 S000000 65
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 545
 072 X000000 18458
 072 Y000000 0
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 072AA000000 36195
 072BB000000 40416
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 072CC020000 33147
 072DD010000 68180
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 073 A020000 0.0000
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 074 I000000 2160
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 074 O000000 16733
 074 P000000 378
 074 Q000000 259900
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 074 W000000 0.0000
 074 X000000 10627
 074 Y000000 930401
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 075 B000000 702001

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076 000000 6.77
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 077 O000000 Y

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078 000000 N
080 A000000 ICI MUTUAL INSURANCE CO.
080 C000000 1250
081 A000000 Y
081 B000000 139
082 A000000 N
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083 A000000 N
083 B000000 0
084 A000000 N
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085 A000000 Y
085 B000000 N
086 A010000 253
086 A020000 1665
086 B010000 0
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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 24276Q109
087 A030000 DSU
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE DONALD C. BURKE
TITLE TREASURER