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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 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  
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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  
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015 C020003 NY  
015 C030003 10017  
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015 A000004 CUSTODIAL TRUST CO.  
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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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020 A000001 FIRST ALBANY CAPITAL INC.  
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020 A000003 MCMAHAN SECURITIES CO. L.P.  
020 B000003 06-1229141  
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020 A000004 INSTINET GROUP INCORPORATED  
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020 A000005 LEHMAN BROTHERS INC.  
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020 A000006 ABN AMRO INCORPORATED  
020 B000006 13-3227945  
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020 A000007 BEAR, STEARNS & CO. INC.  
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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 B000003 13-2730828  
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 022 A000004 J.P. MORGAN SECURITIES INC.  
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 022 A000006 BANC OF AMERICA SECURITIES LLC  
 022 B000006 56-2058405  
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 022 A000007 CITIGROUP GLOBAL MARKETS INC.  
 022 B000007 11-2418191  
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 022 A000008 RAYMOND JAMES & ASSOCIATES, INC.  
 022 B000008 59-1237041  
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PAGE 4

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| 054 | K000000 | N     |   |
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| 062 | Q000000 | 38.5  |   |
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 077 O000000 Y

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080 A000000 ICI MUTUAL INSURANCE CO.  
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085 A000000 Y  
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086 E010000 0  
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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