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DEBT STRATEGIES FUND

Form NSAR-A

October 28, 2005

PAGE 1
000 A000000 08/31/2005
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
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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
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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 C030003 10017
015 E010003 X
015 A000004 CUSTODIAL TRUST CO.
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015 C010004 NEW YORK
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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.
020 B000001 14-1391446
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020 A000002 IMPERIAL CAPITAL, LLC
020 B000002 95-4644495
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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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PAGE 3
020 B000005 13-3299429
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020 C000008 0
020 C000009 0
020 C000010 0
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022 A000001 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I
022 B000001 02-0651665
022 C000001 116154
022 D000001 116026
022 A000002 MORGAN STANLEY
022 B000002 13-2655998
022 C000002 25881
022 D000002 31976

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022 A000003 DEUTSCHE BANK SECURITIES INC.
022 B000003 13-2730828
022 C000003 41975
022 D000003 5736
022 A000004 J.P. MORGAN SECURITIES INC.
022 B000004 13-3224016
022 C000004 21077
022 D000004 15865
022 A000005 CREDIT SUISSE FIRST BOSTON CORPORATION
022 B000005 13-5659485
022 C000005 22860
022 D000005 13230
022 A000006 CITIGROUP GLOBAL MARKETS INC.
022 B000006 11-2418191
022 C000006 17795
022 D000006 7758
022 A000007 BANC OF AMERICA SECURITIES LLC
022 B000007 56-2058405
022 C000007 16970
022 D000007 8427
022 A000008 ABN AMRO INCORPORATED
022 B000008 13-3227945
022 C000008 17818
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022 A000009 FIRST ALBANY CAPITAL INC.
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022 A000010 SCOTIA BANK-THE BANK OF NOVA SCOTIA
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PAGE 4
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072 R000000 24
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086 A010000 0
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086	E020000	0
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087	A020000	24276Q109
087	A030000	DSU
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	DONALD C. BURKE	
TITLE	TREASURER	