

Edgar Filing: ACM MANAGED DOLLAR INCOME FUND INC - Form N-Q

ACM MANAGED DOLLAR INCOME FUND INC
 Form N-Q
 August 29, 2006

UNITED STATES
 SECURITIES AND EXCHANGE COMMISSION
 WASHINGTON, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
 MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number: 811-07964

ACM MANAGED DOLLAR INCOME FUND, INC.

(Exact name of registrant as specified in charter)

1345 Avenue of the Americas, New York, New
 York 10105 (Address of principal executive
 offices) (Zip code)

Mark R. Manley
 AllianceBernstein L.P.
 1345 Avenue of the Americas
 New York, New York 10105
 (Name and address of agent for service)

Registrant's telephone number, including area code: (800) 221-5672

Date of fiscal year end: September 30, 2006

Date of reporting period: June 30, 2006

ITEM 1. SCHEDULE OF INVESTMENTS.

2

PORTFOLIO OF INVESTMENTS
 June 30, 2006 (unaudited)

ACM Managed Dollar Income Fund

	Principal Amount (000)	U.S. \$ Value
	-----	-----
SOVEREIGN DEBT OBLIGATIONS-49.9%		
Argentina-3.3%		
Republic of Argentina		
7.00%, 3/28/11	\$ 215	\$ 199,508
8.28%, 12/31/33	756	676,130
Republic of Argentina FRN		
4.889%, 8/03/12(a)	5,188	4,794,485

		5,670,123

Brazil-7.4%		
Republic of Brazil		

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7.125%, 1/20/37(b)	3,776	3,479,584
8.00%, 1/15/18	2,099	2,177,712
8.25%, 1/20/34	4,247	4,423,250
8.875%, 10/14/19	2,329	2,561,900

		12,642,446

Bulgaria-0.2%		
Republic of Bulgaria		
8.25%, 1/15/15(c)	355	399,907

Colombia-1.4%		
Republic of Colombia		
10.75%, 1/15/13	237	278,238
11.75%, 2/25/20(b)	1,547	2,022,702

		2,300,940

Costa Rica-0.2%		
Republic of Costa Rica		
8.05%, 1/31/13(c)	157	164,850
8.11%, 2/01/12(c)	212	222,600

		387,450

Dominican Republic-0.1%		
Dominican Republic		
9.50%, 9/27/11(c)	190	203,381

Ecuador-1.7%		
Republic of Ecuador		
9.00%, 8/15/30(a)(c)	2,683	2,595,802
9.375%, 12/15/15(c)	201	197,483

		2,793,285

El Salvador-0.6%		
Republic of El Salvador		
7.625%, 9/21/34(c)	150	155,250
7.65%, 6/15/35(c)	441	422,257
8.50%, 7/25/11(c)	400	433,000

		1,010,507

Indonesia-1.0%		
Republic of Indonesia		
6.75%, 3/10/14(c)	945	921,375
6.875%, 3/09/17(c)	378	361,935
7.25%, 4/20/15(c)	376	372,804

		1,656,114

	Principal	
	Amount	
	(000)	U.S. \$ Value
	-----	-----
Jamaica-0.2%		
Government of Jamaica		
10.625%, 6/20/17	\$ 270	\$ 293,625

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Lebanon-0.7%		
Lebanese Republic		
7.875%, 5/20/11 (c)	325	331,500
10.125%, 8/06/08 (c)	556	589,360
11.625%, 5/11/16 (c)	146	183,084

		1,103,944

Mexico-7.4%		
United Mexican States		
8.00%, 9/24/22 (b)	4,472	4,986,280
8.125%, 12/30/19 (b)	5,135	5,789,712
11.375%, 9/15/16	1,296	1,759,320

		12,535,312

Nigeria-0.9%		
Central Bank of Nigeria		
6.25%, 11/15/20 (a)	1,500	1,494,450

Panama-1.6%		
Republic of Panama		
6.70%, 1/26/36	452	400,698
7.125%, 1/29/26	927	878,333
7.25%, 3/15/15	50	50,500
8.875%, 9/30/27	559	628,316
9.375%, 7/23/12-4/01/29	541	631,555
9.625%, 2/08/11	135	149,175

		2,738,577

Peru-1.7%		
Republic of Peru		
7.35%, 7/21/25	411	392,505
8.375%, 5/03/16	996	1,065,720
8.75%, 11/21/33 (b)	1,299	1,425,652
9.875%, 2/06/15	23	26,738

		2,910,615

Philippines-3.7%		
Republic of Philippines		
7.75%, 1/14/31	340	333,200
8.25%, 1/15/14	226	232,554
8.375%, 2/15/11	31	32,085
8.875%, 3/17/15	1,888	2,022,992
9.00%, 2/15/13	75	78,563
9.50%, 2/02/30	431	493,495
9.875%, 1/15/19 (b)	2,600	2,996,500
10.625%, 3/16/25	130	160,550

		6,349,939

Russia-8.4%		
Ministry Finance of Russia		
3.00%, 5/14/08-5/14/11	2,380	2,213,450
Russian Federation		
5.00%, 3/31/30 (a) (c)	10,891	11,544,460
11.00%, 7/24/18 (c)	435	599,213

		14,357,123

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Turkey-3.7%		
Republic of Turkey		
6.875%, 3/17/36	1,161	963,630
7.00%, 6/05/20	1,150	1,028,100
7.375%, 2/05/25	680	608,600
11.00%, 1/14/13	610	690,215
11.50%, 1/23/12 (b)	1,447	1,648,133
11.75%, 6/15/10	883	988,960
11.875%, 1/15/30	254	345,186

		6,272,824

Ukraine-0.7%		
Government of Ukraine		
6.875%, 3/04/11 (c)	526	508,905
7.65%, 6/11/13 (c)	191	190,809
11.00%, 3/15/07 (c)	439	445,960

		1,145,674

	Principal Amount (000)	U.S. \$ Value
	-----	-----
Uruguay-0.9%		
Republic of Uruguay		
7.50%, 3/15/15.....	\$ 93	\$ 89,048
7.875%, 1/15/33 (d).....	1,062	960,822
9.25%, 5/17/17.....	505	541,108

		1,590,978

Venezuela-4.1%		
Republic of Venezuela		
5.75%, 2/26/16.....	733	651,925
6.09%, 4/20/11 FRN (a) (c)	120	119,016
7.00%, 12/01/18 (c).....	315	302,400
8.50%, 10/08/14.....	1,102	1,165,365
9.25%, 9/15/27.....	2,339	2,745,986
10.75%, 9/19/13.....	1,659	1,980,846
13.625%, 8/15/18.....	35	49,700

		7,015,238

Total Sovereign Debt Obligations		
(cost \$77,551,408).....		84,872,452

CORPORATE DEBT OBLIGATIONS-49.0%		
Aerospace & Defense-1.2%		
DRS Technologies, Inc.		
6.875%, 11/01/13.....	380	365,750
L-3 Communications Corp.		
5.875%, 1/15/15.....	345	321,713
L-3 Financing Inc.		
11.50%, 3/01/10 (c).....	135	133,650
12.25%, 3/15/13 (c).....	906	962,625
Sequa Corp.		
9.00%, 8/01/09.....	235	249,100

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		----- 2,032,838 -----
Automotive-3.3%		
Asbury Automotive Group, Inc.		
8.00%, 3/15/14.....	211	204,670
Autonation Inc.		
7.00%, 4/15/14(c).....	485	477,725
7.12%, 4/15/13 FRN(a) (c).....	55	54,725
Avis Budget Car Rental		
7.75%, 5/15/16(c).....	315	303,188
Ford Motor Co.		
7.45%, 7/16/31.....	561	405,323
Ford Motor Credit Co.		
4.95%, 1/15/08.....	380	357,716
7.00%, 10/01/13.....	253	217,741
General Motors Acceptance Corp.		
6.875%, 9/15/11.....	460	438,914
8.00%, 11/01/31*.....	270	259,511
8.375%, 7/15/33*.....	580	466,900
Hertz Corp.		
8.875%, 1/01/14(c).....	205	210,125
10.50%, 1/01/16(c)*.....	235	249,100
HLI Operating, Inc.		
10.50%, 6/15/10*.....	206	172,010
Keystone Automotive Operations, Inc.		
9.75%, 11/01/13.....	310	292,950
Lear Corp.		
8.11%, 5/15/09.....	205	199,875
Tenneco Inc.		
8.625%, 11/15/14.....	130	129,675
TRW Automotive, Inc.		
9.375%, 2/15/13.....	186	197,625
11.00%, 2/15/13.....	176	192,280
United Auto Group, Inc.		
9.625%, 3/15/12.....	290	303,050
Visteon Corp.		
7.00%, 3/10/14*.....	635	518,319
		----- 5,651,422 -----
Broadcasting & Media-0.7%		
Albritton Communications Co.		
7.75%, 12/15/12.....	375	371,250
Lamar Media Corp.		
6.625%, 8/15/15.....	100	92,500
Liberty Media Corp.		
5.70%, 5/15/13.....	150	136,220
7.875%, 7/15/09.....	120	124,233
8.25%, 2/01/30.....	150	143,571
Sirius Satellite Radio, Inc.		
9.625%, 8/01/13.....	190	178,125
XM Satellite Radio Inc.		
9.75%, 5/01/14(c).....	245	224,175
		----- 1,270,074 -----

Principal
Amount

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	(000)	U.S. \$ Value
	-----	-----
Building & Real Estate-1.3%		
Associated Materials, Inc.		
11.25%, 3/01/14(a) (e).....	\$530	\$ 319,325
D.R. Horton, Inc.		
6.875%, 5/01/13.....	345	344,181
KB HOME		
7.75%, 2/01/10.....	480	480,000
M/I Homes, Inc.		
6.875%, 4/01/12.....	215	185,975
Schuler Homes, Inc.		
10.50%, 7/15/11.....	360	378,900
William Lyon Homes, Inc.		
10.75%, 4/01/13.....	525	504,000

		2,212,381

Cable-3.5%		
Cablevision Systems Corp.		
8.00%, 4/15/12.....	435	429,019
Charter Communications Operating LLC		
8.00%, 4/30/12(c).....	890	885,550
CSC Holdings, Inc.		
7.25%, 4/15/12(c).....	325	313,625
7.625%, 7/15/18.....	410	405,900
DirectTV Holdings LLC		
6.375%, 6/15/15.....	480	442,800
Echostar DBS Corp.		
6.375%, 10/01/11.....	325	311,188
Inmarsat Finance PLC (United Kingdom)		
7.625%, 6/30/12.....	372	381,300
Insight Midwest LP		
9.75%, 10/01/09.....	295	300,900
Intelsat Bermuda, Ltd. (Bermuda)		
8.625%, 1/15/15.....	285	285,713
9.61375%, 1/15/12 FRN(a).....	115	116,150
11.25%, 6/15/16(c).....	702	719,550
PanAmSat Corp.		
9.00%, 8/15/14.....	313	317,695
PanAmSat Holding Corp.		
10.375%, 11/01/14(a) (e).....	665	491,561
Rogers Cable, Inc. (Canada)		
6.75%, 3/15/15.....	620	590,550

		5,991,501

Chemicals-1.4%		
Equistar Chemical Funding LP		
10.125%, 9/01/08.....	480	505,200
10.625%, 5/01/11.....	145	155,694
Huntsman International LLC		
9.875%, 3/01/09.....	330	343,200
Ineos Group Holdings PLC (United Kingdom)		
8.50%, 2/15/16(c).....	385	360,456
Nell AF S.a.r.l. (Luxembourg)		
8.375%, 8/15/15(c).....	369	354,701
Rhodia S.A		
8.875%, 6/01/11.....	625	622,656

		2,341,907

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	Principal Amount (000)	U.S. \$ Value

Communications-Fixed-2.4%		
Citizens Communications Co.		
6.25%, 1/15/13	\$ 490	\$ 463,050
Eircom Funding (Ireland)		
8.25%, 8/15/13	430	455,800
Hawaiian Telecom Communications, Inc.		
9.75%, 5/01/13	285	289,987
Time Warner Telecommunications Holdings		
9.25%, 2/15/14	205	210,125
Verizon New York, Inc.		
7.375%, 4/01/32	685	675,261
8.875%, 3/15/12	1,610	1,698,550
Windstream Corp.		
8.125%, 8/01/13(c)	198	201,960
8.625%, 8/01/16(c)	156	159,510

		4,154,243

Communications-Mobile-1.4%		
American Tower Corp.		
7.125%, 10/15/12	627	625,433
Digicel, Ltd. (Bermuda)		
9.25%, 9/01/12(c)	349	364,705
Dobson Communications Corp.		
8.375%, 11/01/11(c)	233	239,407
8.875%, 10/01/13*	185	181,763
Rogers Wireless, Inc. (Canada)		
7.25%, 12/15/12	335	337,513
7.50%, 3/15/15	368	371,680
Rural Cellular Corp.		
8.25%, 3/15/12	255	261,693

		2,382,194

Consumer Manufacturing-1.1%		
ACCO Brands Corp.		
7.625%, 8/15/15	470	435,925
Broder Brothers Co.		
11.25%, 10/15/10	292	271,560
Covalence Specialty Materials Corp.		
10.25%, 3/01/16(c)	130	124,800
Crown Americas, Inc.		
7.625%, 11/15/13(c)	375	368,438
Jostens, Inc.		
7.625%, 10/01/12	210	203,700
Levi Strauss & Co.		
8.875%, 4/01/16(c)	225	214,875
Quicksilver Resources, Inc.		
7.125%, 4/01/16	180	168,750

		1,788,048

Diversified Media-1.0%		
Dex Media, Inc.		
8.00%, 11/15/13	250	251,250

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Dex Media East LLC		
9.875%, 11/15/09	125	132,188
12.125%, 11/15/12	220	246,950
Dex Media West LLC		
8.50%, 8/15/10	180	186,750
Rainbow National Services LLC		
8.75%, 9/01/12(c)	205	215,250
R.H. Donnelley Corp.		
6.875%, 1/15/13(c)	387	356,040
8.875%, 1/15/16(c)	380	383,325

		1,771,753

	Principal Amount (000)	U.S. \$ Value

Energy-2.2%		
Chesapeake Energy Corp.		
7.50%, 9/15/13	\$185	\$ 185,463
7.75%, 1/15/15	485	486,213
El Paso Corp.		
7.75%, 1/15/32*	571	556,011
Grant Prideco, Inc.		
6.125%, 8/15/15	245	228,463
Hilcorp Energy		
10.50%, 9/01/10(c)	266	286,615
Kerr-McGee Corp.		
6.875%, 9/15/11	160	165,356
Kinder Morgan Finance Co.		
5.35%, 1/05/11	190	175,054
Massey Energy Co.		
6.875%, 12/15/13	280	260,400
NRG Energy, Inc.		
7.25%, 2/01/14	85	82,875
7.375%, 2/01/16	475	463,125
Pride International, Inc.		
7.375%, 7/15/14	400	402,000
Tesoro Corp.		
6.25%, 11/01/12(c)	400	380,000

		3,671,575

Entertainment & Leisure-1.5%		
Gaylord Entertainment Co.		
8.00%, 11/15/13	350	349,563
Intrawest Corp. (Canada)		
7.50%, 10/15/13	195	194,025
NCL Corp. (Bermuda)		
10.625%, 7/15/14	250	245,625
Quebecor Media (Canada)		
7.75%, 3/15/16(c)	520	509,600
Royal Caribbean Cruises (Liberia)		
8.00%, 5/15/10	385	402,516
Six Flags Inc.		
9.625%, 6/01/14	535	486,850
Universal City Development		
11.75%, 4/01/10	335	364,731

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		2,552,910

Financial-1.4%		
C&M Finance Ltd. (Cayman Islands)		
8.10%, 2/01/16(c)	250	238,750
Crum & Foster Holdings Corp.		
10.375%, 6/15/13	220	223,850
E*Trade Financial Corp.		
7.375%, 9/15/13	200	200,000
7.875%, 12/01/15	643	659,075
8.00%, 6/15/11	190	193,800
Hexion Nova Scotia Finance, ULC		
9.00%, 7/15/14	290	293,625
TRAINS HY-1-2006		
7.548%, 5/01/16(c)*	595	583,100

		2,392,200

Food & Beverage-1.0%		
Altria Group, Inc.		
7.75%, 1/15/27	150	168,312
Dean Foods Co.		
7.00%, 6/01/16	360	348,300
Del Monte Food Co.		
8.625%, 12/15/12	125	128,750
Dole Food Company, Inc.		
8.625%, 5/01/09	180	171,900
8.875%, 3/15/11	92	86,250
Reynolds American Inc.		
7.25%, 6/01/12-6/01/13(c)	825	807,725

		1,711,237

	Principal Amount (000)	U.S. \$ Value

Gaming-3.4%		
Boyd Gaming Corp.		
7.75%, 12/15/12	\$255	\$ 257,231
Greektown Holdings LLC		
10.75%, 12/01/13(c)	240	253,200
Kerzner International Ltd. (Bahamas)		
6.75%, 10/01/15	405	422,719
Mandalay Resort Group		
10.25%, 8/01/07	535	554,394
MGM Mirage, Inc.		
6.625%, 7/15/15	455	424,288
8.375%, 2/01/11	620	635,500
Mohegan Tribal Gaming Authority		
6.375%, 7/15/09	155	150,931
7.125%, 8/15/14	150	145,125
Park Place Entertainment		
7.00%, 4/15/13	305	310,441
7.875%, 3/15/10	150	155,625
9.375%, 2/15/07	255	260,100
Penn National Gaming, Inc.		
6.875%, 12/01/11	430	420,325
Riviera Holdings Corp.		

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11.00%, 6/15/10	385	407,138
Seneca Gaming Corp.		
7.25%, 5/01/12(c)	305	295,469
Station Casinos, Inc.		
6.625%, 3/15/18	235	212,675
Turning Stone Casino Resort Enterprise		
9.125%, 12/15/10(c)	300	303,000
Wynn Las Vegas LLC		
6.625%, 12/01/14	695	655,037

		5,863,198

Health Care-2.8%		
Concentra Operating Corp.		
9.125%, 6/01/12	5	5,175
9.50%, 8/15/10	280	289,800
Coventry Health Care, Inc.		
5.875%, 1/15/12	160	153,600
6.125%, 1/15/15	170	161,621
DaVita, Inc.		
7.25%, 3/15/15	350	336,000
Extencicare Health Services		
9.50%, 7/01/10.	160	167,000
Hanger Orthopedic Group		
10.25%, 6/01/14(c)	190	188,100
HCA, Inc.		
6.375%, 1/15/15	905	838,527
6.75%, 7/15/13	10	9,549
7.875%, 2/01/11	415	423,936
Healthsouth Corp.		
10.75%, 6/15/16(c)	250	245,000
IASIS Healthcare/CAP CRP Healthcare		
8.75%, 6/15/14	495	485,100
Omnicare, Inc.		
6.875%, 12/15/15	540	513,000
Select Medical Corp.		
7.625%, 2/01/15	285	247,950
Triad Hospitals, Inc.		
7.00%, 11/15/13	405	393,862
Universal City Florida Holding, Co.		
8.375%, 5/01/10	110	110,550
Universal Hospital Services, Inc.		
10.125%, 11/01/11	260	270,400

		4,839,170

	Principal Amount (000)	U.S. \$ Value

Hotels & Lodging-0.8%		
Host Marriott LP		
6.75%, 6/01/16(c)	\$ 225	\$ 214,593
9.25%, 10/01/07	110	113,438
9.50%, 1/15/07	310	317,750
Starwood Hotels & Resorts Worldwide, Inc.		
7.875%, 5/01/12	405	422,719
Vail Resorts, Inc.		
6.75%, 2/15/14	360	342,000

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		1,410,500

Index-3.8%		
Dow Jones CDX HY		
8.25%, 6/29/10(c)*	955	961,170
8.625%, 6/29/11(c)	1,449	1,421,831
RACERS Series 06-6-T		
5.089%, 5/01/07 FRN(a) (c)	4,200	4,127,091

		6,510,092

Industrial-1.3%		
AMSTED Industries, Inc.		
10.25%, 10/15/11(c)	265	283,550
Case New Holland, Inc.		
9.25%, 8/01/11	315	331,538
FastenTech, Inc.		
11.50%, 5/01/11	170	173,400
Goodman Global Holdings Company, Inc.		
7.875%, 12/15/12*	280	267,400
Invensys PLC (United Kingdom)		
9.875%, 3/15/11(c)	340	368,900
Terex Corp.		
10.375%, 4/01/11	253	267,547
Trinity Industries, Inc.		
6.50%, 3/15/14	535	521,625

		2,213,960

Insurance-0.2%		
Liberty Mutual Group		
5.75%, 3/15/14(c)	280	262,995

Metals & Mining-1.6%		
AK Steel Corp.		
7.875%, 2/15/09	430	427,850
Chesapeake Energy Corp.		
6.625%, 1/15/16	655	609,150
International Steel Group, Inc.		
6.50%, 4/15/14	272	257,040
Ispat Inland ULC (Canada)		
9.75%, 4/01/14	239	263,498
Peabody Energy Corp.		
6.875%, 3/15/13	660	648,450
Southern Peru Copper Corp.		
6.375%, 7/27/15	542	518,162

		2,724,150

	Principal	
	Amount	
	(000)	U.S. \$ Value
	-----	-----
Non-Air Transportation-0.3%		
BNSF Funding Trust		
6.613%, 12/15/55VRN(a)	\$555	\$ 520,979

Paper & Packaging-1.3%		

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Ball Corp.		
6.875%, 12/15/12	450	441,000
Berry Plastics Corp.		
10.75%, 7/15/12	295	319,338
Jefferson Smurfit Corp.		
8.25%, 10/01/12	8	7,500
Newpage Corp.		
10.00%, 5/01/12	285	294,975
Owens-Brockway Glass Container, Inc.		
8.875%, 2/15/09	745	767,350
Plastipak Holdings, Inc.		
8.50%, 12/15/15(c)	135	135,000
Russell-Stanley Holdings, Inc. PIK		
9.00%, 11/30/08(c) (d) (f)	913	240,756
Stone Container Corp.		
9.75%, 2/01/11	10	10,275

		2,216,194

Petroleum Products-0.3%		
Newfield Exploration Co.		
6.625%, 4/15/16	265	249,763
Petrohawk Energy Corp.		
9.125%, 7/15/13(c)	217	215,915

		465,678

Restaurants-0.2%		
Domino's, Inc.		
8.25%, 7/01/11	262	271,825

Retail-0.6%		
Burlington Coat Factory		
11.125%, 4/15/14(c)	130	126,100
GSC Holdings Corp.		
8.00%, 10/01/12	610	610,000
J.C. Penney Corporation, Inc.		
7.625%, 3/01/97	205	203,502

		939,602

Service-2.3%		
Allied Waste North America		
6.375%, 4/15/11	610	585,600
7.125%, 5/15/16(c)	545	513,662
7.375%, 4/15/14*	185	175,750
Gallery Capital SA (Luxembourg)		
10.125%, 5/15/13(c)	149	139,437
H & E Equipment/Finance		
11.125%, 6/15/12	265	292,637
Iron Mountain Inc.		
6.625%, 1/01/16	335	301,500
Service Corp. International		
6.50%, 3/15/08	605	600,463
7.70%, 4/15/09	270	271,350
United Rentals North America, Inc.		
6.50%, 2/15/12	454	429,030
7.00%, 2/15/14	85	77,669
7.75%, 11/15/13	538	511,100

		3,898,198

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Supermarket & Drugstore-0.5%		
Couche-Tard, Inc.		
7.50%, 12/15/13	333	331,335
Stater Bros. Holdings, Inc.		
8.125%, 6/15/12	165	162,938
The Jean Coutu Group, Inc.		
8.50%, 8/01/14	460	423,200

		917,473

	Principal	
	Amount	
	(000)	U.S. \$ Value
	-----	-----
Technology-1.0%		
Freescale Semiconductor		
7.125%, 7/15/14	\$ 220	\$ 222,200
Lucent Technologies		
6.45%, 3/15/29	145	123,250
6.50%, 1/15/28	95	79,800
Nortel Networks Corp. (Canada)		
6.875%, 9/01/23	280	224,000
Serena Software, Inc.		
10.375%, 3/15/16(c)	270	271,350
SunGard Data Systems, Inc.		
9.125%, 8/15/13(c)	735	762,562

		1,683,162

Transportation-0.1%		
AMR Corp.		
9.00%, 8/01/12*	232	229,100

Utilities- Electric & Gas-5.0%		
AES Corporation		
8.75%, 5/15/13(c)	75	80,250
9.00%, 5/15/15(c)	115	123,625
Allegheny Energy Supply		
7.80%, 3/15/11	280	290,500
8.25%, 4/15/12(c)	495	525,937
Aquila, Inc.		
14.875%, 7/01/12	260	343,850
CMS Energy Corp.		
8.50%, 4/15/11	215	224,138
DPL, Inc.		
6.875%, 9/01/11	162	167,030
Edison Mission Energy		
7.50%, 6/15/13(c)*	500	490,000
7.75%, 6/15/16(c)	170	167,025
FirstEnergy Corp.		
6.45%, 11/15/11	205	208,592
Northwest Pipeline Corp.		
8.125%, 3/01/10	315	327,600
Range Resources Corp.		
7.50%, 5/15/16	265	261,688
Reliant Energy, Inc.		
6.75%, 12/15/14	65	59,800
9.50%, 7/15/13	390	391,950
Sanmina-Sci Corp.		

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8.125%, 3/01/16	295	287,625
Sierra Pacific Resources		
8.625%, 3/15/14	260	275,430
Sonat Inc.		
7.625%, 7/15/11	269	271,690
Southern Natural Gas Co.		
7.35%, 2/15/31	405	388,593
8.875%, 3/15/10	325	343,282
TECO Energy, Inc.		
6.75%, 5/01/15	445	432,763
7.00%, 5/01/12	425	422,875
The Williams Companies, Inc.		
7.625%, 7/15/19	1,365	1,385,475
TXU Corp.		
5.55%, 11/15/14	475	430,832
6.50%, 11/15/24	764	681,512

		8,582,062

Total U.S. Corporate Debt Obligations		
(cost \$89,131,636)		83,472,621

	Principal Amount (000)	U.S. \$ Value
	-----	-----
NON-U.S. CORPORATE DEBT OBLIGATIONS-4.4%		
Brazil-0.8%		
Banco BMG SA		
9.15%, 1/15/16(c).....	\$ 350	\$ 343,000
PF Export Receivables Master Trust		
6.436%, 6/01/15(c).....	1,089	1,089,170

		1,432,170

China-0.3%		
Chaoda Modern Agriculture		
7.75%, 2/08/10(c).....	519	511,215

El Salvador-0.2%		
AES El Salvador Trust		
6.75%, 2/01/16(c).....	270	248,738

Hong Kong-0.2%		
Noble Group, Ltd.		
6.625%, 3/17/15(c).....	401	347,608

Kazakhstan-0.2%		
Kazkommerts International BV		
8.50%, 4/16/13(c).....	350	358,750

Mexico-0.1%		
America Movil S.A. de C.V.		
6.375%, 3/01/35.....	116	100,830

Romania-0.3%		
Mobifon Holdings BV		
12.50%, 7/31/10	425	481,313

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INVESTMENT OF CASH COLLATERAL FOR		
SECURITIES LOANED - 1.6%		
Short-Term Investment		
UBS Private Money Market Fund, LLC		
5.10%		
(cost \$2,653,680).....	2,653,680	2,653,680
Total Investments - 108.9%		
(cost \$183,418,548)		185,344,740
Other assets less liabilities - (8.9)%.....		(15,076,920)
Net Assets-100.0%.....		\$170,267,820

CREDIT DEFAULT SWAP CONTRACTS

Swap Counterparty & Referenced Obligation	Notional Amount (000)	Interest Rate	Termination Date	Unrealized Appreciation/ (Depreciation)
Buy Contracts:				
Citigroup Global Markets, Inc. Republic of Hungary 4.50%, 2/06/13	350	0.50%	11/26/13	\$ 3,538
JP Morgan Chase Republic of Hungary 4.75%, 2/03/15	1,380	0.30	10/20/15	41,993
Sale Contracts:				
Citigroup Global Markets, Inc. Republic of Brazil 12.25%, 3/06/30	2,562	1.98	4/20/07	44,335
Citigroup Global Markets, Inc. Republic of Philippines 10.625%, 3/16/25	510	4.95	3/20/09	49,661
Credit Suisse First Boston Republic of Brazil 12.25%, 3/06/30	750	6.90	6/20/07	48,681
Credit Suisse First Boston Republic of Venezuela 9.25%, 9/15/27	730	3.17	10/20/15	35,573
Deutsche Bank AG Republic of Brazil 12.25%, 3/06/30	2,562	1.90	4/20/07	42,138
JP Morgan Chase Gazprom OAO 10.50%, 10/21/09	1,490	1.04	10/20/10	(7,767)

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Morgan Stanley
 Republic of Brazil
 12.25%, 3/06/30

680 3.80 8/20/06 12,731

REVERSE REPURCHASE AGREEMENTS

Broker	Interest Rate	Maturity	Amount
-----	-----	-----	-----
Barclays Securites	4.65%	12/29/06	\$ 4,525,640
Chase Manhattan Bank	4.30	12/29/06	1,861,020
Chase Manhattan Bank	4.30	12/29/06	1,724,292
Chase Manhattan Bank	5.00	12/29/06	1,403,570
Chase Manhattan Bank	5.05	12/29/06	2,923,750
Chase Manhattan Bank	4.95	12/29/06	1,310,000
Chase Manhattan Bank	5.15	12/29/06	1,094,500
Chase Manhattan Bank	5.15	12/29/06	1,633,800

			\$16,476,572
			=====

* Represents entire or partial securities out on loan.

- (a) Coupon changes periodically based upon a predetermined schedule. Stated interest rate in effect at June 30, 2006.
- (b) Positions, or portions thereof, with an aggregate market value of \$22,348,566 have been segregated to collateralize reverse repurchase agreements.
- (c) Security is exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At June 30, 2006, the aggregate market value of these securities amounted to \$50,975,289 or 29.9% of net assets.
- (d) Payment in kind (PIK) quarterly coupon payment.
- (e) Indicates a security that has a zero coupon that remains in effect until a predetermined date at which time the stated coupon rate becomes effective until final maturity.
- (f) Security exempt from registration under Rule 144A of the Securites Act of 1933. This security, which represents 0.14% of net assets as of June 30, 2006, is considered illiquid and restricted.

Restricted Security	Acquisition Date	Acquisition Cost	Market Value	Percentage of Net Assets
-----	-----	-----	-----	-----
Russell-Stanley Holdings, Inc. 9.00%, 11/30/08	2/26/99- 6/30/06	\$5,111,352	\$240,756	0.14%

(g) Non-income producing security.

Glossary of Terms:
 FRN - Floating Rate Note

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VRN - Variable Rate Note

Please note: The sector classifications presented herein are based on the sector categorization methodology of the Adviser.

ITEM 2. CONTROLS AND PROCEDURES.

(a) The registrant's principal executive officer and principal financial officer have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended) are effective at the reasonable assurance level based on their evaluation of these controls and procedures as of a date within 90 days of the filing date of this document.

(b) There were no changes in the registrant's internal controls over financial reporting that occurred during the second fiscal quarter of the period that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

ITEM 3. EXHIBITS.

The following exhibits are attached to this Form N-Q:

EXHIBIT NO.	DESCRIPTION OF EXHIBIT
-----	-----
3 (a) (1)	Certification of Principal Executive Officer Pursuant to Section 302 of the Sarbanes-Oxley Act of 2002
3 (a) (2)	Certification of Principal Financial Officer Pursuant to Section 302 of the Sarbanes-Oxley Act of 2002

3

SIGNATURES

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.

(Registrant ACM Managed Dollar Income Fund, Inc.)

By: /s/ Marc O. Mayer

Marc O. Mayer
President

Date: August 21, 2006

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/ Marc O. Mayer

Marc O. Mayer
President

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Date: August 21, 2006

By: /s/ Joseph J. Mantineo

Joseph J. Mantineo
Treasurer and Chief Financial Officer

Date: August 21, 2006