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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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| | | |
|---|-----|-----------|
| Russia-1.8% | | |
| Citigroup (JSC Severstal) | | |
| 9.25%, 4/19/14(c) | 464 | 481,354 |
| Evraz Group SA | | |
| 8.25%, 11/10/15(c) | 665 | 646,712 |
| Gazprom OAO | | |
| 9.625%, 3/01/13 (c) | 890 | 1,017,684 |
| Mobile Telesystems Finance S.A. | | |
| 9.75%, 1/30/08 (c) | 625 | 643,350 |
| Russian Standard Finance SA | | |
| 7.50%, 10/07/10(c) | 270 | 251,775 |
| Tyumen Oil Co. | | |
| 11.00%, 11/06/07(c) | 70 | 73,413 |
| | | ----- |
| | | 3,114,288 |
| | | ----- |
| Singapore-0.4% | | |
| Avago Technologies Finance | | |
| 10.125%, 12/01/13(c) | 230 | 242,075 |
| Flextronics International, Ltd. | | |
| 6.50%, 5/15/13 | 535 | 508,250 |
| | | ----- |
| | | 750,325 |
| | | ----- |
| Ukraine-0.1% | | |
| Dresdner Bank AG (Kyivstar) | | |
| 7.75%, 4/27/12(c) | 100 | 96,375 |
| | | ----- |
| Total Non-U.S. Corporate Debt Obligations | | |
| (cost \$7,413,474) | | 7,441,612 |
| | | ----- |

| | Shares or Principal Amount (000) | U.S. \$ Value |
|--|---|---------------|
| | ----- | ----- |
| NON-CONVERTIBLE PREFERRED STOCK-0.1% | | |
| Sovereign Real Estate Investment Trust | | |
| 12.00%(c) (cost \$168,350) | \$ 185 | \$ 254,375 |
| | | ----- |
| WARRANTS-0.1% | | |
| Central Bank of Nigeria | | |
| Warrants, expiring 11/15/20 | 1,000 | 150,000 |
| Republic of Venezuela | | |
| Warrants, expiring 4/15/20(g) | 7,140 | -- |
| | | ----- |
| Total Warrants | | |
| (cost \$0) | | 150,000 |
| | | ----- |
| SHORT-TERM INVESTMENT-3.8% | | |
| Time Deposit-3.8% | | |
| Societe Generale | | |
| 5.2812%, 7/03/06 | | |
| (cost \$6,500,000) | 6,500 | 6,500,000 |
| | | ----- |
| Total Investments Before Security | | |
| Lending Collateral - 107.3% | | |
| (cost \$180,764,868) | | 182,691,060 |

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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