

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

ACM MANAGED DOLLAR INCOME FUND INC
 Form N-Q
 March 01, 2007

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, 2007

Date of reporting period: December 31, 2006

ITEM 1. SCHEDULE OF INVESTMENTS.

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| PORTFOLIO OF INVESTMENTS | | ACM Managed Dollar Income Fund | |
|----------------------------------|----|--------------------------------|---------------|
| December 31, 2006 (unaudited) | | | |
| | | Principal | |
| | | Amount | |
| | | (000) | U.S. \$ Value |
| ----- | | | |
| SOVEREIGN DEBT OBLIGATIONS-53.0% | | | |
| Argentina-4.9% | | | |
| Republic of Argentina | | | |
| 7.00%, 3/28/11 | \$ | 275 | \$ 272,342 |
| 8.28%, 12/31/33 | | 4,213 | 4,570,767 |
| Republic of Argentina FRN | | | |
| 5.59%, 8/03/12(a) | | 3,800 | 3,584,874 |
| | | | ----- |
| | | | 8,427,983 |
| | | | ----- |
| Brazil-8.4% | | | |

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| | | |
|----------------------------|-------|------------|
| Republic of Brazil. | | |
| 7.125%, 1/20/37 (b) | 4,752 | 5,120,280 |
| 8.00%, 1/15/18 | 2,099 | 2,343,533 |
| 8.25%, 1/20/34 | 3,519 | 4,275,585 |
| 8.875%, 10/14/19 | 2,329 | 2,847,202 |
| | | ----- |
| | | 14,586,600 |
| | | ----- |
| Bulgaria-0.3% | | |
| Republic of Bulgaria | | |
| 8.25%, 1/15/15 (c) | 355 | 420,675 |
| | | ----- |
| Colombia-1.3% | | |
| Republic of Colombia | | |
| 7.375%, 9/18/37 | 360 | 386,460 |
| 10.75%, 1/15/13 | 237 | 292,458 |
| 11.75%, 2/25/20 | 1,028 | 1,485,460 |
| | | ----- |
| | | 2,164,378 |
| | | ----- |
| Costa Rica-0.2% | | |
| Republic of Costa Rica | | |
| 8.05%, 1/31/13 (c) | 181 | 199,281 |
| 8.11%, 2/01/12 (c) | 188 | 205,390 |
| | | ----- |
| | | 404,671 |
| | | ----- |
| Dominican Republic-0.2% | | |
| Dominican Republic | | |
| 8.625%, 4/20/27 (c) | 370 | 425,130 |
| | | ----- |
| El Salvador-0.6% | | |
| Republic of El Salvador | | |
| 7.625%, 9/21/34 (c) | 150 | 173,100 |
| 7.65%, 6/15/35 (c) | 441 | 502,740 |
| 8.50%, 7/25/11 (c) | 400 | 441,600 |
| | | ----- |
| | | 1,117,440 |
| | | ----- |
| Indonesia-1.3% | | |
| Republic of Indonesia | | |
| 6.75%, 3/10/14 (c) | 945 | 973,350 |
| 6.875%, 3/09/17 (c) | 378 | 399,735 |
| 7.25%, 4/20/15 (c) | 476 | 512,890 |
| 7.50%, 1/15/16 (c) | 270 | 297,250 |
| 8.50%, 10/12/35 (c) | 100 | 124,000 |
| | | ----- |
| | | 2,307,225 |
| | | ----- |
| Jamaica-0.3% | | |
| Government of Jamaica | | |
| 9.25%, 10/17/25 | 100 | 111,000 |
| 10.625%, 6/20/17 | 270 | 324,000 |
| | | ----- |
| | | 435,000 |
| | | ----- |
| Lebanon-0.6% | | |
| Lebanese Republic | | |
| 7.875%, 5/20/11 (c) | 325 | 313,300 |
| 10.125%, 8/06/08 (c) | 556 | 570,456 |
| 11.625%, 5/11/16 (c) | 146 | 166,513 |
| | | ----- |

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1,050,269

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| | Principal Amount (000) | U.S. \$ Value |
|-------------------------------|------------------------------|---------------|
| ----- | | |
| Malaysia-0.5% | | |
| Government of Malaysia | | |
| 7.50%, 7/15/11 | \$ 858 | \$ 933,661 |
| ----- | | |
| Mexico-6.4% | | |
| United Mexican States | | |
| 8.00%, 9/24/22 (b) | 2,472 | 3,020,784 |
| 8.125%, 12/30/19 (b) | 5,135 | 6,251,862 |
| 11.375%, 9/15/16 | 1,296 | 1,866,240 |
| ----- | | |
| | | 11,138,886 |
| ----- | | |
| Panama-2.9% | | |
| Republic of Panama | | |
| 6.70%, 1/26/36 | 433 | 451,402 |
| 7.125%, 1/29/26 | 927 | 1,004,868 |
| 7.25%, 3/15/15 | 2,055 | 2,222,482 |
| 8.875%, 9/30/27 | 559 | 707,135 |
| 9.375%, 7/23/12-4/01/29 | 541 | 702,888 |
| ----- | | |
| | | 5,088,775 |
| ----- | | |
| Peru-3.4% | | |
| Republic of Peru | | |
| 7.35%, 7/21/25 (b) | 2,611 | 2,960,874 |
| 8.375%, 5/03/16 | 996 | 1,182,750 |
| 8.75%, 11/21/33 (b) | 1,299 | 1,704,937 |
| 9.875%, 2/06/15 | 19 | 23,969 |
| ----- | | |
| | | 5,872,530 |
| ----- | | |
| Philippines-4.2% | | |
| Republic of Philippines | | |
| 7.75%, 1/14/31 | 340 | 385,900 |
| 8.25%, 1/15/14 (b) | 226 | 254,250 |
| 8.375%, 2/15/11 | 31 | 33,945 |
| 8.875%, 3/17/15 | 1,888 | 2,221,232 |
| 9.00%, 2/15/13 | 44 | 50,710 |
| 9.50%, 2/02/30 | 431 | 574,307 |
| 9.875%, 1/15/19 (b) | 2,628 | 3,429,540 |
| 10.625%, 3/16/25 | 205 | 292,125 |
| ----- | | |
| | | 7,242,009 |
| ----- | | |
| Russia-6.4% | | |
| Ministry Finance of Russia | | |
| 3.00%, 5/14/08-5/14/11 | 2,380 | 2,273,445 |
| Russian Federation | | |
| 5.00%, 3/31/30 (a) (c) | 7,191 | 8,136,618 |
| 11.00%, 7/24/18 (c) | 435 | 629,663 |

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| | | |
|--------------------------|-------|------------------------------|
| | | ----- 11,039,726 ----- |
| South Africa-0.1% | | |
| Republic of South Africa | | |
| 7.375%, 4/25/12 | 142 | 152,650 ----- |
| Turkey-4.1% | | |
| Republic of Turkey | | |
| 6.875%, 3/17/36 | 1,161 | 1,108,755 |
| 7.00%, 6/05/20 | 1,150 | 1,155,750 |
| 7.375%, 2/05/25 | 1,063 | 1,089,575 |
| 9.50%, 1/15/14 | 151 | 175,915 |
| 11.00%, 1/14/13 | 610 | 747,250 |
| 11.50%, 1/23/12 | 1,447 | 1,765,340 |
| 11.75%, 6/15/10 | 883 | 1,044,147 ----- |
| | | 7,086,732 ----- |
| Ukraine-1.3% | | |
| Government of Ukraine | | |
| 6.875%, 3/04/11(c) | 526 | 540,465 |
| 7.65%, 6/11/13(c) | 1,321 | 1,426,680 |
| 11.00%, 3/15/07(c) | 219 | 221,480 ----- |
| | | 2,188,625 ----- |
| Uruguay-1.2% | | |
| Republic of Uruguay | | |
| 7.625%, 3/21/36 | 140 | 154,700 |
| 7.875%, 1/15/33(d) | 1,072 | 1,194,541 |
| 8.00%, 11/18/22 | 92 | 104,427 |
| 9.25%, 5/17/17 | 505 | 616,100 ----- |
| | | 2,069,768 ----- |

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| | Principal Amount (000) | U.S. \$ Value |
|----------------------------------|------------------------------|---------------------|
| Venezuela-4.4% | | |
| Republic of Venezuela | | |
| 5.75%, 2/26/16 | \$ 733 | \$ 697,706 |
| 6.00%, 12/09/20 | 127 | 119,063 |
| 6.511%, 4/20/11 FRN(a)(c) | 120 | 119,412 |
| 7.00%, 12/01/18(c) | 501 | 516,030 |
| 8.50%, 10/08/14 | 1,102 | 1,248,015 |
| 9.25%, 9/15/27 | 2,339 | 2,999,767 |
| 10.75%, 9/19/13 | 1,500 | 1,860,000 |
| 13.625%, 8/15/18 | 35 | 53,725 ----- |
| | | 7,613,718 ----- |
| Total Sovereign Debt Obligations | | |
| (cost \$79,124,537) | | 91,766,451 ----- |

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| | | |
|---------------------------------------|-----|-----------|
| CORPORATE DEBT OBLIGATIONS-45.8% | | |
| Aerospace & Defense-0.3% | | |
| L-3 Communications Corp. | | |
| 5.875%, 1/15/15 | 345 | 332,925 |
| Sequa Corp. | | |
| 9.00%, 8/01/09 | 235 | 252,625 |
| | | ----- |
| | | 585,550 |
| | | ----- |
| Automotive-3.0% | | |
| Autonation Inc. | | |
| 7.374%, 4/15/13 FRN(a) | 55 | 55,275 |
| Ford Motor Co. | | |
| 7.45%, 7/16/31* | 561 | 440,385 |
| Ford Motor Credit Co. | | |
| 4.95%, 1/15/08 | 380 | 373,581 |
| 7.00%, 10/01/13 | 533 | 509,005 |
| 8.11%, 1/13/12 FRN(a) | 630 | 624,279 |
| General Motors Acceptance Corp. | | |
| 6.875%, 9/15/11 | 765 | 784,659 |
| 8.25%, 7/15/23 | 320 | 297,600 |
| 8.375%, 7/15/33* | 655 | 605,875 |
| Goodyear Tire & Rubber Co. | | |
| 8.625%, 12/01/11(c) | 90 | 92,925 |
| Keystone Automotive Operations, Inc. | | |
| 9.75%, 11/01/13 | 310 | 306,900 |
| Lear Corp. | | |
| 8.50%, 12/01/13(c) | 80 | 77,600 |
| 8.75%, 12/01/16(c) | 115 | 111,119 |
| Tenneco Inc. | | |
| 8.625%, 11/15/14 | 130 | 132,600 |
| TRW Automotive, Inc. | | |
| 9.375%, 2/15/13 | 186 | 199,485 |
| 11.00%, 2/15/13 | 176 | 192,940 |
| United Auto Group, Inc. | | |
| 9.625%, 3/15/12 | 290 | 304,863 |
| | | ----- |
| | | 5,109,091 |
| | | ----- |
| Broadcasting & Media-0.8% | | |
| Allbritton Communications Co. | | |
| 7.75%, 12/15/12 | 375 | 378,750 |
| Gallery Capital SA | | |
| 10.125%, 5/15/13(c) | 249 | 247,954 |
| Sirius Satellite Radio, Inc. | | |
| 9.625%, 8/01/13 | 190 | 186,913 |
| Univision Communications Inc. | | |
| 7.85%, 7/15/11 | 270 | 272,024 |
| XM Satellite Radio Inc. | | |
| 9.75%, 5/01/14* | 245 | 245,000 |
| | | ----- |
| | | 1,330,641 |
| | | ----- |
| Building & Real Estate-0.7% | | |
| Associated Materials, Inc. | | |
| 11.25%, 3/01/14(a) (e) | 440 | 297,000 |
| Goodman Global Holdings Company, Inc. | | |
| 7.875%, 12/15/12* | 280 | 275,100 |
| KB HOME | | |
| 7.75%, 2/01/10 | 480 | 488,400 |
| William Lyon Homes, Inc. | | |
| 10.75%, 4/01/13 | 206 | 196,215 |

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1,256,715

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| | Principal Amount (000) | U.S. \$ Value |
|--------------------------------------|------------------------------|-----------------------------|
| ----- | | |
| Cable-3.7% | | |
| Cablevision Systems Corp. | | |
| 8.00%, 4/15/12 | \$ 435 | \$ 427,386 |
| Charter Communications Operating LLC | | |
| 8.00%, 4/30/12(c) | 890 | 924,487 |
| CSC Holdings, Inc. | | |
| 6.75%, 4/15/12(c) | 325 | 316,875 |
| 7.625%, 7/15/18 | 410 | 399,236 |
| DirectTV Holdings LLC | | |
| 6.375%, 6/15/15 | 605 | 580,044 |
| Echostar DBS Corp. | | |
| 6.375%, 10/01/11 | 325 | 322,969 |
| 7.125%, 2/01/16 | 160 | 160,000 |
| Inmarsat Finance PLC | | |
| 7.625%, 6/30/12 | 372 | 384,090 |
| Insight Midwest LP | | |
| 9.75%, 10/01/09 | 153 | 155,486 |
| Intelsat Bermuda, Ltd. | | |
| 8.625%, 1/15/15 | 285 | 296,400 |
| 10.484%, 1/15/12 FRN(a) | 115 | 116,006 |
| 11.25%, 6/15/16(c) | 702 | 770,445 |
| PanAmSat Corp. | | |
| 9.00%, 8/15/14 | 313 | 330,606 |
| Quebecor Media | | |
| 7.75%, 3/15/16 | 570 | 582,112 |
| Rogers Cable, Inc. | | |
| 6.75%, 3/15/15 | 620 | 638,808 |
| | | ----- 6,404,950 ----- |
| Chemicals-1.9% | | |
| Equistar Chemical Funding LP | | |
| 10.125%, 9/01/08 | 480 | 510,000 |
| 10.625%, 5/01/11 | 145 | 154,425 |
| Hexion Nova Scotia Finance, ULC | | |
| 9.75%, 11/15/14(c) | 115 | 116,581 |
| 9.87%, 11/15/14 FRN(a)(c) | 115 | 115,144 |
| Huntsman International LLC | | |
| 7.875%, 11/15/14(c) | 195 | 196,463 |
| 9.875%, 3/01/09 | 203 | 209,090 |
| Ineos Group Holdings | | |
| 8.50%, 2/15/16(c) | 385 | 367,675 |
| Lyondell Chemical Co. | | |
| 8.00%, 9/15/14 | 155 | 160,813 |
| 8.25%, 9/15/16 | 95 | 99,750 |
| Momentive Performance Co. | | |
| 10.125%, 12/01/14(c)(d) | 155 | 155,775 |
| Nell AF S.a.r.l. | | |
| 8.375%, 8/15/15(c)* | 369 | 379,147 |

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| | | |
|---|-------|-----------|
| NewMarket Corp. | | |
| 7.125%, 12/15/16(c) | 195 | 195,000 |
| Rhodia S.A. | | |
| 8.875%, 6/01/11 | 625 | 659,375 |
| | | ----- |
| | | 3,319,238 |
| | | ----- |
| Communications-Fixed-2.4% | | |
| Citizens Communications Co. | | |
| 6.25%, 1/15/13 | 490 | 480,812 |
| L-3 Financing Inc. | | |
| 11.50%, 3/01/10 | 135 | 143,100 |
| 12.25%, 3/15/13 | 906 | 1,026,045 |
| Time Warner Telecommunications Holdings | | |
| 9.25%, 2/15/14 | 205 | 219,094 |
| Verizon New York, Inc. | | |
| 8.875%, 3/15/12 | 1,610 | 1,793,137 |
| West Corp. | | |
| 9.50%, 10/15/14(c) | 80 | 80,000 |
| Windstream Corp. | | |
| 8.125%, 8/01/13 | 198 | 214,335 |
| 8.625%, 8/01/16 | 156 | 170,820 |
| | | ----- |
| | | 4,127,343 |
| | | ----- |

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| | Principal Amount (000) | U.S. \$ Value |
|-----------------------------|------------------------------|---------------|
| ----- | | |
| Communications-Mobile-1.5% | | |
| American Tower Corp. | | |
| 7.125%, 10/15/12 | \$ 627 | \$ 644,242 |
| Digicel, Ltd. | | |
| 9.25%, 9/01/12(c) | 349 | 372,557 |
| Dobson Communications Corp. | | |
| 8.375%, 11/01/11(c) | 143 | 150,686 |
| 8.875%, 10/01/13 | 185 | 188,469 |
| Rogers Wireless, Inc. | | |
| 7.25%, 12/15/12 | 335 | 355,100 |
| 7.50%, 3/15/15 | 508 | 551,180 |
| Rural Cellular Corp. | | |
| 8.25%, 3/15/12 | 255 | 265,519 |
| | | ----- |
| | | 2,527,753 |
| | | ----- |
| Consumer Manufacturing-0.3% | | |
| Broder Brothers Co. | | |
| 11.25%, 10/15/10 | 142 | 137,740 |
| Jostens, Inc. | | |
| 7.625%, 10/01/12 | 210 | 212,625 |
| Levi Strauss & Co. | | |
| 8.875%, 4/01/16 | 225 | 235,125 |
| | | ----- |
| | | 585,490 |
| | | ----- |
| Derivatives-1.8% | | |

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| | | |
|------------------------------------|-------|-----------|
| Dow Jones CDX HY | | |
| 8.25%, 6/29/10(c)* | 955 | 975,526 |
| 8.375%, 12/29/11(c) | 1,450 | 1,482,625 |
| TRAINS HY-1-2006 | | |
| 7.548%, 5/01/16(c) | 571 | 582,898 |
| | | ----- |
| | | 3,041,049 |
| | | ----- |
| Diversified Media-0.9% | | |
| Dex Media East LLC | | |
| 12.125%, 11/15/12 | 220 | 242,275 |
| Dex Media West LLC | | |
| 8.50%, 8/15/10 | 180 | 186,975 |
| Lamar Media Corp. | | |
| 6.625%, 8/15/15 | 100 | 99,125 |
| Liberty Media Corp. | | |
| 5.70%, 5/15/13 | 150 | 141,321 |
| 7.875%, 7/15/09 | 120 | 125,139 |
| 8.25%, 2/01/30 | 150 | 147,034 |
| Rainbow National Services LLC | | |
| 8.75%, 9/01/12(c) | 205 | 215,506 |
| R.H. Donnelley Corp. | | |
| 6.875%, 1/15/13 | 387 | 371,037 |
| | | ----- |
| | | 1,528,412 |
| | | ----- |
| Energy-2.5% | | |
| Chesapeake Energy Corp. | | |
| 7.50%, 9/15/13 | 185 | 192,631 |
| 7.75%, 1/15/15 | 485 | 505,006 |
| Complete Production Services, Inc. | | |
| 8.00%, 12/15/16(c) | 140 | 143,500 |
| El Paso Corp. | | |
| 7.375%, 12/15/12 | 265 | 278,913 |
| 7.75%, 6/01/13 | 385 | 402,806 |
| Grant Prideco, Inc. | | |
| 6.125%, 8/15/15 | 80 | 78,000 |
| Hilcorp Energy | | |
| 10.50%, 9/01/10(c) | 266 | 284,620 |
| Kerr-McGee Corp. | | |
| 6.875%, 9/15/11 | 420 | 443,753 |
| OPTI Canada Inc. | | |
| 8.25%, 12/15/14(c) | 68 | 69,448 |
| PetroHawk Energy Corp. | | |
| 9.125%, 7/15/13 | 217 | 227,850 |
| Pride International, Inc. | | |
| 7.375%, 7/15/14 | 400 | 413,000 |
| Range Resources Corp. | | |
| 7.50%, 5/15/16 | 265 | 271,625 |
| Tesoro Corp. | | |
| 6.25%, 11/01/12 | 400 | 398,000 |
| TNK-BP Financial SA | | |
| 7.50%, 7/18/16(c) | 575 | 612,734 |
| | | ----- |
| | | 4,321,886 |
| | | ----- |

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| | Principal Amount (000) | U.S. \$ Value |
|-------------------------------------|------------------------------|---------------|
| ----- | | |
| Entertainment & Leisure-1.0% | | |
| Gaylord Entertainment Co. | | |
| 8.00%, 11/15/13 | \$ 350 | \$ 363,125 |
| NCL Corp. | | |
| 10.625%, 7/15/14 | 250 | 250,000 |
| Royal Caribbean Cruises | | |
| 8.00%, 5/15/10 | 385 | 408,633 |
| Six Flags Inc. | | |
| 9.625%, 6/01/14* | 290 | 268,975 |
| Universal City Development | | |
| 11.75%, 4/01/10 | 335 | 358,869 |
| Universal City Florida Holding, Co. | | |
| 8.375%, 5/01/10 | 110 | 112,750 |
| | | ----- |
| | | 1,762,352 |
| | | ----- |
| Financial-1.2% | | |
| C&M Finance Ltd. | | |
| 8.10%, 2/01/16(c) | 250 | 256,875 |
| Crum & Foster Holdings Corp. | | |
| 10.375%, 6/15/13 | 220 | 238,150 |
| E*Trade Financial Corp. | | |
| 7.375%, 9/15/13 | 200 | 208,000 |
| 7.875%, 12/01/15 | 643 | 683,187 |
| 8.00%, 6/15/11 | 190 | 198,550 |
| Iirsa Norte Finance LTD. | | |
| 8.75%, 5/30/24(c) | 150 | 175,875 |
| Liberty Mutual Group | | |
| 5.75%, 3/15/14(c) | 280 | 278,962 |
| | | ----- |
| | | 2,039,599 |
| | | ----- |
| Food & Beverage-1.5% | | |
| Dean Foods Co. | | |
| 7.00%, 6/01/16 | 360 | 363,600 |
| Del Monte Food Co. | | |
| 8.625%, 12/15/12 | 125 | 131,875 |
| Dole Food Company, Inc. | | |
| 8.625%, 5/01/09 | 180 | 178,875 |
| 8.875%, 3/15/11 | 92 | 90,620 |
| Domino's, Inc. | | |
| 8.25%, 7/01/11 | 262 | 271,498 |
| Reynolds American, Inc. | | |
| 7.25%, 6/01/12-6/01/13 | 825 | 859,132 |
| 7.625%, 6/01/16 | 290 | 307,265 |
| Rite Aid Corp. | | |
| 6.875%, 8/15/13* | 230 | 204,125 |
| 9.25%, 6/01/13 | 210 | 211,050 |
| | | ----- |
| | | 2,618,040 |
| | | ----- |

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| | Amount (000) | U.S. \$ Value |
|--|-----------------|---------------|
| ----- | | |
| Gaming-3.5% | | |
| Boyd Gaming Corp. | | |
| 7.75%, 12/15/12 | \$ 255 | \$ 263,606 |
| Greektown Holdings LLC | | |
| 10.75%, 12/01/13(c) | 240 | 250,800 |
| Harrah's Operating Company, Inc. | | |
| 5.625%, 6/01/15 | 695 | 596,065 |
| Mandalay Resort Group | | |
| 10.25%, 8/01/07 | 535 | 547,706 |
| MGM Mirage, Inc. | | |
| 6.625%, 7/15/15 | 455 | 433,387 |
| 8.375%, 2/01/11 | 620 | 643,250 |
| Mohegan Tribal Gaming Authority | | |
| 6.375%, 7/15/09 | 155 | 155,000 |
| 7.125%, 8/15/14 | 150 | 152,063 |
| Park Place Entertainment | | |
| 7.00%, 4/15/13 | 305 | 311,998 |
| 7.875%, 3/15/10 | 150 | 156,375 |
| 9.375%, 2/15/07 | 255 | 255,956 |
| Penn National Gaming, Inc. | | |
| 6.875%, 12/01/11 | 430 | 433,225 |
| Riviera Holdings Corp. | | |
| 11.00%, 6/15/10 | 385 | 408,100 |
| Seneca Gaming Corp. | | |
| 7.25%, 5/01/12 | 305 | 310,338 |
| Station Casinos, Inc. | | |
| 6.625%, 3/15/18 | 85 | 72,888 |
| Turning Stone Casino Resort Enterprise | | |
| 9.125%, 12/15/10(c) | 300 | 307,500 |
| Wynn Las Vegas LLC | | |
| 6.625%, 12/01/14 | 695 | 690,656 |
| | | ----- |
| | | 5,988,913 |
| | | ----- |
| Health Care-2.7% | | |
| Concentra Operating Corp. | | |
| 9.125%, 6/01/12 | 5 | 5,250 |
| 9.50%, 8/15/10 | 280 | 294,000 |
| Coventry HealthCare, Inc. | | |
| 5.875%, 1/15/12 | 160 | 157,976 |
| DaVita, Inc. | | |
| 7.25%, 3/15/15 | 350 | 357,000 |
| Elan Finance Corp. | | |
| 7.75%, 11/15/11 | 590 | 575,987 |
| Hanger Orthopedic Group | | |
| 10.25%, 6/01/14 | 190 | 196,175 |
| HCA, Inc. | | |
| 6.25%, 2/15/13 | 5 | 4,425 |
| 6.375%, 1/15/15 | 415 | 351,713 |
| 6.50%, 2/15/16 | 290 | 244,325 |
| 6.75%, 7/15/13 | 10 | 8,975 |
| 7.875%, 2/01/11 | 415 | 416,037 |
| 9.625%, 11/15/16(c) | 485 | 521,375 |
| Healthsouth Corp. | | |
| 10.75%, 6/15/16(c) | 250 | 269,063 |
| IASIS Healthcare/CAP CRP Healthcare | | |
| 8.75%, 6/15/14 | 270 | 273,375 |
| Select Medical Corp. | | |
| 7.625%, 2/01/15 | 285 | 236,550 |

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| | | |
|-----------------------------------|-----|-----------|
| Tenet Healthcare Corp. | | |
| 7.375%, 2/01/13 | 270 | 248,063 |
| 9.875%, 7/01/14 | 150 | 152,625 |
| Universal Hospital Services, Inc. | | |
| 10.125%, 11/01/11 | 260 | 277,550 |
| Ventas Realty LP | | |
| 6.75%, 4/01/17 | 157 | 162,103 |
| | | ----- |
| | | 4,752,567 |
| | | ----- |

9

| | Principal Amount (000) | U.S. \$ Value |
|---|------------------------------|---------------|
| ----- | | |
| Hotels & Lodging-0.5% | | |
| Host Hotels & Resorts LP | | |
| 6.875%, 11/01/14(c) | \$ 85 | \$ 86,063 |
| Host Marriott LP | | |
| 6.75%, 6/01/16 | 590 | 590,737 |
| Starwood Hotels & Resorts Worldwide, Inc. | | |
| 7.875%, 5/01/12 | 180 | 190,101 |
| | | ----- |
| | | 866,901 |
| | | ----- |
| Industrial-1.2% | | |
| AMSTED Industries, Inc. | | |
| 10.25%, 10/15/11(c) | 265 | 283,550 |
| Bombardier, Inc. | | |
| 8.00%, 11/15/14(c) | 350 | 358,750 |
| Case New Holland, Inc. | | |
| 9.25%, 8/01/11 | 315 | 333,506 |
| FastenTech, Inc. | | |
| 11.50%, 5/01/11 | 170 | 178,925 |
| Invensys PLC | | |
| 9.875%, 3/15/11(c) | 65 | 69,713 |
| RBS Global & Rexnord Corp. | | |
| 9.50%, 8/01/14(c) | 250 | 260,000 |
| 11.75%, 8/01/16(c) | 115 | 120,175 |
| Trinity Industries, Inc. | | |
| 6.50%, 3/15/14 | 535 | 525,637 |
| | | ----- |
| | | 2,130,256 |
| | | ----- |
| Metals & Mining-1.5% | | |
| AK Steel Corp. | | |
| 7.875%, 2/15/09 | 430 | 429,999 |
| Arch Western Finance | | |
| 6.75%, 7/01/13 | 165 | 163,763 |
| International Steel Group, Inc. | | |
| 6.50%, 4/15/14 | 577 | 592,867 |
| Ispat Inland ULC | | |
| 9.75%, 4/01/14 | 239 | 267,083 |
| Massey Energy Co. | | |
| 6.875%, 12/15/13 | 165 | 155,100 |
| Peabody Energy Corp. | | |
| 6.875%, 3/15/13 | 660 | 676,500 |

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| | | |
|--|-----|-----------|
| Southern Peru Copper Corp. 7.50%, 7/27/35 | 300 | 325,286 |
| | | ----- |
| | | 2,610,598 |
| | | ----- |
| Paper & Packaging-1.4% | | |
| Ball Corp. 6.875%, 12/15/12 | 450 | 459,000 |
| Berry Plastics Corp. 8.875%, 9/15/14(c) | 275 | 279,125 |
| Covalence Specialty Materials Corp. 10.25%, 3/01/16(c) | 130 | 118,950 |
| Crown Americas, Inc. 7.625%, 11/15/13 | 375 | 386,249 |
| Jefferson Smurfit Corp. 8.25%, 10/01/12 | 8 | 7,800 |
| Newpage Corp. 10.00%, 5/01/12 | 285 | 300,675 |
| Owens-Brockway Glass Container, Inc. 8.875%, 2/15/09 | 655 | 669,737 |
| Plastipak Holdings, Inc. 8.50%, 12/15/15(c) | 135 | 140,400 |
| Russell-Stanley Holdings, Inc. 9.00%, 11/30/08(c) (d) (f) | 914 | 45,674 |
| Stone Container Corp. 9.75%, 2/01/11 | 10 | 10,313 |
| | | ----- |
| | | 2,417,923 |
| | | ----- |

10

| | Principal Amount (000) | U.S. \$ Value |
|--|------------------------------|---------------|
| ----- | | ----- |
| Retail-0.6% | | |
| Bon-Ton Department Stores, Inc. 10.25%, 3/15/14* | \$ 235 | \$ 240,288 |
| Burlington Coat Factory 11.125%, 4/15/14(c) | 130 | 126,750 |
| GSC Holdings Corp. 8.00%, 10/01/12* | 610 | 637,450 |
| | | ----- |
| | | 1,004,488 |
| | | ----- |
| Service-2.1% | | |
| Allied Waste North America 6.375%, 4/15/11 | 610 | 602,375 |
| 7.125%, 5/15/16 | 545 | 539,550 |
| 7.375%, 4/15/14 | 185 | 184,075 |
| Iron Mountain Inc. 6.625%, 1/01/16 | 335 | 321,600 |
| Service Corp. International 6.50%, 3/15/08 | 605 | 608,025 |
| 7.70%, 4/15/09 | 270 | 280,125 |
| United Rentals North America, Inc. 6.50%, 2/15/12 | 454 | 448,325 |
| 7.00%, 2/15/14 | 85 | 83,406 |

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| | | |
|----------------------------------|-----|-----------|
| 7.75%, 11/15/13 | 538 | 540,017 |
| | | ----- |
| | | 3,607,498 |
| | | ----- |
| Supermarket & Drugstore-0.3% | | |
| Couche-Tard, Inc. | | |
| 7.50%, 12/15/13 | 333 | 340,493 |
| Stater Bros. Holdings, Inc. | | |
| 8.125%, 6/15/12 | 165 | 167,475 |
| | | ----- |
| | | 507,968 |
| | | ----- |
| Technology-2.7% | | |
| Amkor Technologies Inc. | | |
| 9.25%, 6/01/16 | 175 | 171,500 |
| Avago Technologies Finance | | |
| 10.125%, 12/01/13(c) | 230 | 245,525 |
| Computer Associates Inc. | | |
| 5.25%, 12/01/09(c) | 200 | 194,537 |
| Electronic Data Systems Corp. | | |
| 6.50%, 8/01/13 | 178 | 179,199 |
| Flextronics International, Ltd. | | |
| 6.50%, 5/15/13 | 535 | 528,312 |
| Freescale Semiconductor | | |
| 9.125%, 12/15/14(c)(d) | 580 | 576,375 |
| 10.125%, 12/15/16(c) | 145 | 145,181 |
| NXP BV/NXP Funding LLC | | |
| 8.118%, 10/15/13 FRN(a)(c) | 170 | 172,550 |
| 9.50%, 10/15/15(c) | 80 | 82,000 |
| Nortel Networks Corp. | | |
| 6.875%, 9/01/23 | 280 | 235,200 |
| 10.125%, 7/15/13(c) | 235 | 253,800 |
| Seagate Technology | | |
| 6.375%, 10/01/11 | 443 | 443,000 |
| 6.80%, 10/01/16 | 221 | 222,105 |
| Serena Software, Inc. | | |
| 10.375%, 3/15/16 | 270 | 286,538 |
| SunGard Data Systems, Inc. | | |
| 9.125%, 8/15/13 | 740 | 777,000 |
| Xerox Corp. | | |
| 6.40%, 3/15/16 | 240 | 245,100 |
| | | ----- |
| | | 4,757,922 |
| | | ----- |
| Transportation-0.8% | | |
| AMR Corp. | | |
| 9.00%, 8/01/12 | 382 | 402,532 |
| Avis Budget Car Rental | | |
| 7.75%, 5/15/16(c) | 315 | 303,974 |
| Continental Airlines Inc. | | |
| 8.75%, 12/01/11 | 260 | 261,949 |
| Hertz Corp. | | |
| 8.875%, 1/01/14(c) | 205 | 214,738 |
| 10.50%, 1/01/16(c) | 235 | 258,500 |
| | | ----- |
| | | 1,441,693 |
| | | ----- |

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| | Principal Amount (000) | U.S. \$ Value |
|---|------------------------------|---------------|
| ----- | | |
| Utilities- Electric & Gas-4.8% | | |
| AES Corporation | | |
| 7.75%, 3/01/14 | \$ 555 | \$ 585,525 |
| 8.75%, 5/15/13(c) | 75 | 80,344 |
| 9.00%, 5/15/15(c) | 115 | 123,625 |
| Allegheny Energy Supply | | |
| 7.80%, 3/15/11 | 280 | 300,300 |
| 8.25%, 4/15/12(c) | 495 | 543,262 |
| Aquila, Inc. | | |
| 14.875%, 7/01/12 | 260 | 339,300 |
| CMS Energy Corp. | | |
| 8.50%, 4/15/11 | 215 | 233,813 |
| Edison Mission Energy | | |
| 7.50%, 6/15/13 | 500 | 522,500 |
| 7.75%, 6/15/16 | 170 | 180,200 |
| Northwest Pipeline Corp. | | |
| 8.125%, 3/01/10 | 315 | 327,994 |
| NRG Energy, Inc. | | |
| 7.25%, 2/01/14 | 85 | 85,638 |
| 7.375%, 2/01/16 | 475 | 477,375 |
| Regency Energy Partners, Inc. | | |
| 8.375%, 12/15/13(c) | 300 | 300,750 |
| Reliant Energy, Inc. | | |
| 6.75%, 12/15/14 | 65 | 63,538 |
| 9.50%, 7/15/13 | 390 | 418,275 |
| Sierra Pacific Resources | | |
| 8.625%, 3/15/14 | 260 | 279,151 |
| Southern Natural Gas Co. | | |
| 8.875%, 3/15/10 | 325 | 340,954 |
| TECO Energy, Inc. | | |
| 7.00%, 5/01/12 | 425 | 447,312 |
| Tennessee Gas Pipeline Co. | | |
| 7.00%, 10/15/28 | 290 | 306,205 |
| The Williams Companies, Inc. | | |
| 7.625%, 7/15/19 | 1,365 | 1,460,550 |
| TXU Corp. | | |
| 5.55%, 11/15/14 | 475 | 450,937 |
| 6.50%, 11/15/24 | 379 | 357,052 |
| | | ----- |
| | | 8,224,600 |
| | | ----- |
| Wireline-0.2% | | |
| Idearc Inc. | | |
| 8.00%, 11/15/16(c) | 345 | 351,469 |
| | | ----- |
| Total Corporate Debt Obligations | | |
| (cost \$81,814,636) | | 79,220,905 |
| | | ----- |
| EMERGING MARKET - CORPORATE DEBT OBLIGATIONS-4.1% | | |
| Brazil-0.8% | | |
| Banco BMG SA | | |
| 9.15%, 1/15/16(c) | 350 | 354,725 |
| PF Export Receivables Master Trust | | |
| 6.436%, 6/01/15(c) | 1,029 | 1,049,414 |
| | | ----- |
| | | 1,404,139 |
| | | ----- |

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| | | |
|---------------------------|-----|---------|
| China-0.3% | | |
| Chaoda Modern Agriculture | | |
| 7.75%, 2/08/10(c) | 519 | 519,000 |
| | | ----- |
| El Salvador-0.1% | | |
| AES El Salvador Trust | | |
| 6.75%, 2/01/16(c) | 270 | 268,574 |
| | | ----- |
| Hong Kong-0.2% | | |
| Noble Group, Ltd. | | |
| 6.625%, 3/17/15(c) | 401 | 364,253 |
| | | ----- |

12

| | Shares or Principal Amount (000) | U.S. \$ Value |
|--|---|---------------|
| ----- | | |
| Kazakhstan-0.3% | | |
| ALB Finance BV | | |
| 9.25%, 9/25/13(c) | \$ 173 | \$ 170,284 |
| Kazkommerts International BV | | |
| 8.50%, 4/16/13(c) | 350 | 375,812 |
| | | ----- |
| | | 546,096 |
| | | ----- |
| Romania-0.3% | | |
| Mobifon Holdings BV | | |
| 12.50%, 7/31/10 | 425 | 469,631 |
| | | ----- |
| Russia-2.0% | | |
| Alfa Bond ISS (Alpha Bank) | | |
| 8.625%, 12/09/15 VRN(a) | 225 | 228,539 |
| Citigroup (JSC Severstal) | | |
| 9.25%, 4/19/14(c) | 464 | 502,275 |
| Evrax Group SA | | |
| 8.25%, 11/10/15(c) | 665 | 684,119 |
| Gazprom OAO | | |
| 9.625%, 3/01/13(c) | 890 | 1,061,411 |
| Mobile Telesystems Finance S.A. | | |
| 9.75%, 1/30/08(c) | 625 | 646,875 |
| Russian Standard Finance SA | | |
| 7.50%, 10/07/10(c) | 270 | 260,213 |
| Tyumen Oil Co. | | |
| 11.00%, 11/06/07(c) | 70 | 72,800 |
| | | ----- |
| | | 3,456,232 |
| | | ----- |
| Ukraine-0.1% | | |
| Dresdner Bank AG (Kyivstar) | | |
| 7.75%, 4/27/12(c) | 100 | 104,000 |
| | | ----- |
| Total Emerging Market - Corporate Debt Obligations | | |
| (cost \$6,864,301) | | 7,131,925 |
| | | ----- |
| STRUCTURED NOTE-2.5% | | |
| RACERS Series 06-6-T | | |

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| | | |
|--|-------|-----------|
| 5.311%, 5/01/07 FRN(a) (c) (cost \$4,200,000) | 4,200 | 4,369,103 |
| ----- | | |
| NON-CONVERTIBLE PREFERRED STOCK-0.2% Sovereign Real Estate Investment Trust 12.00% (c) (cost \$168,350) | 185 | 287,675 |
| ----- | | |
| WARRANTS-0.1% Central Bank of Nigeria Warrants, expiring 11/15/20 (g) | 1,000 | 190,000 |
| Republic of Venezuela Warrants, expiring 4/15/20 (g) | 7,140 | 0 |
| ----- | | |
| Total Warrants (cost \$0) | | 190,000 |
| ----- | | |

13

| | Shares or Principal Amount (000) | U.S. \$ Value |
|--|---|---------------|
| ----- | | |
| SHORT-TERM INVESTMENT-4.3% Limited Tax Note-4.3% Alliance Bernstein 5.25%, 12/31/49 (cost \$7,491,033) | \$ 7,491 | \$ 7,491,033 |
| ----- | | |
| Total Investments Before Security Lending Collateral - 110.0% (cost \$179,662,857) | | 190,457,092 |
| ----- | | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED - 1.3% Short-Term Investment UBS Private Money Market Fund, LLC (cost \$2,165,528) | 2,165,528 | 2,165,528 |
| ----- | | |
| Total Investments - 111.3% (cost \$181,828,385) | | 192,622,620 |
| Other assets less liabilities - (11.3)% | | (19,519,915) |
| ----- | | |
| Net Assets-100.0% | | \$173,102,705 |
| ----- | | |

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

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| | | | | |
|--------------------------------|--------|-------|----------|------------|
| 4.50%, 2/06/13 | \$ 350 | 0.50% | 11/26/13 | \$ (4,287) |
| JP Morgan Chase | | | | |
| Republic of Hungary | | | | |
| 4.75%, 2/03/15 | 1,380 | 0.30 | 10/20/15 | 4,566 |
| Sale Contracts: | | | | |
| Citigroup Global Markets, Inc. | | | | |
| Republic of Brazil | | | | |
| 12.25%, 3/06/30 | 2,562 | 1.98 | 4/20/07 | 23,699 |
| Citigroup Global Markets, Inc. | | | | |
| Republic of Philippines | | | | |
| 10.625%, 3/16/25 | 510 | 4.95 | 3/20/09 | 47,417 |
| Credit Suisse First Boston | | | | |
| Republic of Brazil | | | | |
| 12.25%, 3/06/30 | 750 | 6.90 | 6/20/07 | 25,063 |
| Credit Suisse First Boston | | | | |
| Republic of Venezuela | | | | |
| 9.25%, 9/15/27 | 730 | 3.17 | 10/20/15 | 65,665 |
| Deutsche Bank AG | | | | |
| Republic of Brazil | | | | |
| 12.25%, 3/06/30 | 2,562 | 1.90 | 4/20/07 | 22,788 |
| JP Morgan Chase | | | | |
| Gazprom OAO | | | | |
| 10.50%, 10/21/09 | 1,490 | 1.04 | 10/20/10 | 21,532 |

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REVERSE REPURCHASE AGREEMENTS

| Broker | Interest Rate | Maturity | Amount |
|----------------------|---------------|----------|--------------|
| Barclays Securties | 4.50% | 12/31/07 | \$ 3,473,828 |
| Barclays Securties | 5.00 | 12/31/07 | 3,081,083 |
| Barclays Securties | 5.00 | 12/31/07 | 6,215,306 |
| Chase Manhattan Bank | 3.05 | 12/31/07 | 245,381 |
| Chase Manhattan Bank | 4.85 | 12/31/07 | 2,873,815 |
| Chase Manhattan Bank | 5.00 | 12/31/07 | 1,768,867 |
| Chase Manhattan Bank | 5.00 | 12/31/07 | 1,909,129 |
| Chase Manhattan Bank | 5.00 | 12/31/07 | 1,438,659 |
| | | | ----- |
| | | | \$21,006,068 |
| | | | ===== |

* Represents entire or partial securities out on loan.

- (a) Variable rate coupon, rate shown as of December 31, 2006.
- (b) Positions, or portions thereof, with an aggregate market value of \$22,742,527 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 December 31, 2006, the aggregate market value of these securities amounted to \$45,239,811 or 26.1% of net assets.
- (d) Payment in kind (PIK) quarterly coupon payment.

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- (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 Securities Act of 1933. This security, which represents 0.03% of net assets as of December 31, 2006, is considered illiquid and restricted. Security is in default, is non-income producing, and valued at fair value.

| Restricted Security | Acquisition Date | Acquisition Cost | Market Value | Percentage of Net Assets |
|---|------------------|------------------|--------------|--------------------------|
| Russell-Stanley Holdings, Inc. 9.00%, 11/30/08 | 2/26/99 | \$5,111,352 | \$45,674 | 0.03% |

- (g) Non-income producing security.

Glossary of Terms:

- FRN - Floating Rate Note
- 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 significant changes in the registrant's internal control over financial reporting that could significantly affect these controls subsequent to the date of their evaluation, including any corrective actions with regard to significant deficiencies and material weaknesses.

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 |

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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: February 22, 2007

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

Date: February 22, 2007

By: /s/ Joseph J. Mantineo

Joseph J. Mantineo
Treasurer and Chief Financial Officer

Date: February 22, 2007