

Edgar Filing: DEBT STRATEGIES FUND - Form NSAR-A

DEBT STRATEGIES FUND

Form NSAR-A

October 28, 2005

PAGE 1  
000 A000000 08/31/2005  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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001 C000000 6092822800  
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007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 FUND ASSET MANAGEMENT, L.P.  
008 B000001 A  
008 C000001 801-12485  
008 D010001 PLAINSBORO  
008 D020001 NJ  
008 D030001 08536  
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000001 8-7221  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10281  
011 C040001 1201  
012 A000001 THE BANK OF NEW YORK  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
013 A000001 DELOITTE & TOUCHE LLP  
PAGE 2  
013 B010001 PRINCETON  
013 B020001 NJ  
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014 A000001 MLPF&S AND OTHER ML BROKER/DEALER AFFILIATES  
014 B000001 8-7221  
015 A000001 THE BANK OF NEW YORK

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015 B000001 C  
015 C010001 NEW YORK  
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015 E010001 X  
015 A000002 BANKERS TRUST COMPANY  
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015 C020002 NY  
015 C030002 10006  
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015 A000003 J.P. MORGAN CHASE BANK  
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020 A000001 FIRST ALBANY CAPITAL INC.  
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020 A000002 IMPERIAL CAPITAL, LLC  
020 B000002 95-4644495  
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020 B000003 06-1229141  
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020 A000004 INSTINET GROUP INCORPORATED  
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022 A000002 MORGAN STANLEY  
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022 A000003 DEUTSCHE BANK SECURITIES INC.  
022 B000003 13-2730828  
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022 A000004 J.P. MORGAN SECURITIES INC.  
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022 A000005 CREDIT SUISSE FIRST BOSTON CORPORATION  
022 B000005 13-5659485  
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022 A000006 CITIGROUP GLOBAL MARKETS INC.  
022 B000006 11-2418191  
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022 A000007 BANC OF AMERICA SECURITIES LLC  
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072 R000000 24  
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086	D020000	0
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087	A030000	DSU
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088	B000000	N
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SIGNATURE	DONALD C. BURKE	
TITLE	TREASURER	