

Edgar Filing: PIMCO Floating Rate Strategy Fund - Form NSAR-B

PIMCO Floating Rate Strategy Fund  
Form NSAR-B  
September 29, 2006

PAGE 1  
000 B000000 07/31/2006  
000 C000000 0001296250  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 PIMCO FLOATING RATE STRATEGY FUND  
001 B000000 811-21601  
001 C000000 2127393371  
002 A000000 1345 AVENUE OF AMERICA  
002 B000000 NEW YORK  
002 C000000 NY  
002 D010000 10105  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
007 C010200 2  
007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 ALLIANZ GLOBAL INVESTORS FUND MANAGEMENT LLC  
008 B000001 A  
008 C000001 801-31227  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10105  
008 A000002 PACIFIC INVESTMENT MANAGEMENT COMPANY LLC  
008 B000002 S  
008 C000002 801-48187  
008 D010002 NEWPORT BEACH  
008 D020002 CA  
008 D030002 92660  
010 A000001 ALLIANZ GLOBAL INVESTORS FUND MGMT LLC  
010 B000001 801-31227  
010 C010001 NEW YORK  
010 C020001 NY  
010 C030001 10105  
011 A000001 MERRILL LYNCH PIERCE FENNER & SMITH  
011 B000001 8-07221  
PAGE 2  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10080  
011 A000002 WACHOVIA CAPITAL MARKETS, LLC  
011 B000002 8-02612  
011 C010002 CHARLOTTE

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011 C020002 NC  
 011 C030002 28202  
 011 A000003 AG EDWARDS & SONS INC.  
 011 B000003 8-03548  
 011 C010003 ST. LOUIS  
 011 C020003 MO  
 011 C030003 63103  
 011 A000004 UBS SECURITIES LLC  
 011 B000004 8-22651  
 011 C010004 ZURICH  
 011 C050004 SWITZERLAND  
 011 C060004 8001  
 012 A000001 PFPC INC.  
 012 B000001 84-58023  
 012 C010001 PROVIDENCE  
 012 C020001 RI  
 012 C030001 02940  
 013 A000001 PRICEWATERHOUSECOOPERS LLP  
 013 B010001 NEW YORK  
 013 B020001 NY  
 013 B030001 10017  
 014 A000001 DRESDNER BANK AG  
 014 B000001 8-12859  
 014 A000002 DRESDNER KLEINWORT WASSERSTEIN SECURITIES LLC  
 014 B000002 8-49647  
 014 A000003 DRESDNER KLEINWORT BENSON  
 014 B000003 8-0000  
 014 A000004 GRANTCHESTER SECURITIES  
 014 B000004 8-0000  
 015 A000001 STATE STREET CORP.  
 015 B000001 C  
 015 C010001 KANSAS CITY  
 015 C020001 MO  
 015 C030001 64105  
 015 E010001 X  
 018 000000 Y  
 019 A000000 Y  
 019 B000000 67  
 019 C000000 ALLIANZGLO  
 020 A000001 THE GOLDMAN SACHS GROUP, INC.  
 020 B000001 13-4019460  
 020 C000001 124  
 020 A000002 DEUTSCHE BANK AG  
 020 B000002 13-2944980  
 020 C000002 45  
 PAGE 3  
 020 A000003 GREENWICH ASSOCIATES, LLC  
 020 C000003 26  
 020 A000004 LEHMAN BROTHERS HOLDINGS, INC.  
 020 B000004 13-3216325  
 020 C000004 21  
 020 C000005 0  
 020 C000006 0  
 020 C000007 0  
 020 C000008 0  
 020 C000009 0  
 020 C000010 0  
 021 000000 216  
 022 A000001 STATE STREET CORP.  
 022 B000001 04-2456637  
 022 C000001 2426543  
 022 D000001 0

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022 A000002 LEHMAN BROTHERS HOLDINGS, INC.  
022 B000002 13-3216325  
022 C000002 2194394  
022 D000002 131561  
022 A000003 BANK OF AMERICA CORP.  
022 B000003 56-0906609  
022 C000003 857439  
022 D000003 104116  
022 A000004 CREDIT SUISSE GROUP  
022 B000004 13-5659485  
022 C000004 506970  
022 D000004 24014  
022 A000005 THE GOLDMAN SACHS GROUP, INC.  
022 B000005 13-4019460  
022 C000005 396496  
022 D000005 120090  
022 A000006 JPMORGAN CHASE & CO.  
022 B000006 13-2624428  
022 C000006 410267  
022 D000006 46150  
022 A000007 CITIGROUP INC.  
022 B000007 52-1568099  
022 C000007 227802  
022 D000007 15816  
022 A000008 BNP PARIBAS  
022 C000008 94513  
022 D000008 94539  
022 A000009 MERRILL LYNCH & CO., INC.  
022 B000009 13-2740599  
022 C000009 148524  
022 D000009 14461  
022 A000010 MORGAN STANLEY  
022 B000010 36-3145972  
022 C000010 140864  
022 D000010 16598

PAGE 4

023 C000000 7622457  
023 D000000 688788  
024 000000 Y  
025 A000001 STATE STREET CORP.  
025 B000001 04-2456637  
025 C000001 D  
025 D000001 36293  
025 A000002 LEHMAN BROTHERS HOLDINGS, INC.  
025 B000002 13-3216325  
025 C000002 D  
025 D000002 14000  
025 D000003 0  
025 D000004 0  
025 D000005 0  
025 D000006 0  
025 D000007 0  
025 D000008 0  
026 A000000 N  
026 B000000 N  
026 C000000 N  
026 D000000 Y  
026 E000000 N  
026 F000000 N  
026 G010000 N  
026 G020000 N  
026 H000000 N

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|     |         |       |   |
|-----|---------|-------|---|
| 027 | 000000  | N     |   |
| 028 | A010000 |       | 0 |
| 028 | A020000 |       | 0 |
| 028 | A030000 |       | 0 |
| 028 | A040000 |       | 0 |
| 028 | B010000 |       | 0 |
| 028 | B020000 |       | 0 |
| 028 | B030000 |       | 0 |
| 028 | B040000 |       | 0 |
| 028 | C010000 |       | 0 |
| 028 | C020000 |       | 0 |
| 028 | C030000 |       | 0 |
| 028 | C040000 |       | 0 |
| 028 | D010000 |       | 0 |
| 028 | D020000 |       | 0 |
| 028 | D030000 |       | 0 |
| 028 | D040000 |       | 0 |
| 028 | E010000 |       | 0 |
| 028 | E020000 |       | 0 |
| 028 | E030000 |       | 0 |
| 028 | E040000 |       | 0 |
| 028 | F010000 |       | 0 |
| 028 | F020000 |       | 0 |
| 028 | F030000 |       | 0 |
| 028 | F040000 |       | 0 |
|     | PAGE    | 5     |   |
| 028 | G010000 |       | 0 |
| 028 | G020000 |       | 0 |
| 028 | G030000 |       | 0 |
| 028 | G040000 |       | 0 |
| 028 | H000000 |       | 0 |
| 030 | A000000 |       | 0 |
| 030 | B000000 | 0.00  |   |
| 030 | C000000 | 0.00  |   |
| 031 | A000000 |       | 0 |
| 031 | B000000 |       | 0 |
| 032 | 000000  |       | 0 |
| 033 | 000000  |       | 0 |
| 035 | 000000  |       | 0 |
| 036 | B000000 |       | 0 |
| 038 | 000000  |       | 0 |
| 042 | A000000 |       | 0 |
| 042 | B000000 |       | 0 |
| 042 | C000000 |       | 0 |
| 042 | D000000 |       | 0 |
| 042 | E000000 |       | 0 |
| 042 | F000000 |       | 0 |
| 042 | G000000 |       | 0 |
| 042 | H000000 |       | 0 |
| 043 | 000000  |       | 0 |
| 044 | 000000  |       | 0 |
| 045 | 000000  | Y     |   |
| 046 | 000000  | N     |   |
| 047 | 000000  | Y     |   |
| 048 | 000000  | 0.750 |   |
| 048 | A010000 |       | 0 |
| 048 | A020000 | 0.000 |   |
| 048 | B010000 |       | 0 |
| 048 | B020000 | 0.000 |   |
| 048 | C010000 |       | 0 |
| 048 | C020000 | 0.000 |   |
| 048 | D010000 |       | 0 |

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|     |         |       |   |
|-----|---------|-------|---|
| 048 | D020000 | 0.000 |   |
| 048 | E010000 |       | 0 |
| 048 | E020000 | 0.000 |   |
| 048 | F010000 |       | 0 |
| 048 | F020000 | 0.000 |   |
| 048 | G010000 |       | 0 |
| 048 | G020000 | 0.000 |   |
| 048 | H010000 |       | 0 |
| 048 | H020000 | 0.000 |   |
| 048 | I010000 |       | 0 |
| 048 | I020000 | 0.000 |   |
| 048 | J010000 |       | 0 |
| 048 | J020000 | 0.000 |   |
| 048 | K010000 |       | 0 |
| 048 | K020000 | 0.000 |   |
|     | PAGE    | 6     |   |
| 049 | 000000  | N     |   |
| 050 | 000000  | N     |   |
| 051 | 000000  | N     |   |
| 052 | 000000  | N     |   |
| 053 | A000000 | N     |   |
| 054 | A000000 | Y     |   |
| 054 | B000000 | Y     |   |
| 054 | C000000 | N     |   |
| 054 | D000000 | N     |   |
| 054 | E000000 | N     |   |
| 054 | F000000 | N     |   |
| 054 | G000000 | Y     |   |
| 054 | H000000 | Y     |   |
| 054 | I000000 | N     |   |
| 054 | J000000 | Y     |   |
| 054 | K000000 | N     |   |
| 054 | L000000 | N     |   |
| 054 | M000000 | Y     |   |
| 054 | N000000 | N     |   |
| 054 | O000000 | N     |   |
| 055 | A000000 | N     |   |
| 055 | B000000 | N     |   |
| 056 | 000000  | Y     |   |
| 057 | 000000  | N     |   |
| 058 | A000000 | N     |   |
| 059 | 000000  | Y     |   |
| 060 | A000000 | Y     |   |
| 060 | B000000 | Y     |   |
| 061 | 000000  |       | 0 |
| 062 | A000000 | Y     |   |
| 062 | B000000 | 0.8   |   |
| 062 | C000000 | 0.0   |   |
| 062 | D000000 | 4.0   |   |
| 062 | E000000 | 0.0   |   |
| 062 | F000000 | 0.0   |   |
| 062 | G000000 | 0.0   |   |
| 062 | H000000 | 0.0   |   |
| 062 | I000000 | 2.1   |   |
| 062 | J000000 | 0.0   |   |
| 062 | K000000 | 0.0   |   |
| 062 | L000000 | 2.9   |   |
| 062 | M000000 | 0.0   |   |
| 062 | N000000 | 0.0   |   |
| 062 | O000000 | 0.0   |   |
| 062 | P000000 | 18.9  |   |
| 062 | Q000000 | 75.5  |   |

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|     |         |         |
|-----|---------|---------|
| 062 | R000000 | 0.0     |
| 063 | A000000 | 0       |
| 063 | B000000 | 4.2     |
| 064 | A000000 | N       |
| 064 | B000000 | N       |
|     | PAGE    | 7       |
| 066 | A000000 | N       |
| 067 | 000000  | N       |
| 068 | A000000 | N       |
| 068 | B000000 | N       |
| 069 | 000000  | N       |
| 070 | A010000 | Y       |
| 070 | A020000 | Y       |
| 070 | B010000 | N       |
| 070 | B020000 | N       |
| 070 | C010000 | Y       |
| 070 | C020000 | N       |
| 070 | D010000 | Y       |
| 070 | D020000 | N       |
| 070 | E010000 | Y       |
| 070 | E020000 | Y       |
| 070 | F010000 | Y       |
| 070 | F020000 | N       |
| 070 | G010000 | Y       |
| 070 | G020000 | Y       |
| 070 | H010000 | Y       |
| 070 | H020000 | N       |
| 070 | I010000 | N       |
| 070 | I020000 | N       |
| 070 | J010000 | Y       |
| 070 | J020000 | Y       |
| 070 | K010000 | Y       |
| 070 | K020000 | N       |
| 070 | L010000 | Y       |
| 070 | L020000 | Y       |
| 070 | M010000 | Y       |
| 070 | M020000 | Y       |
| 070 | N010000 | Y       |
| 070 | N020000 | N       |
| 070 | O010000 | Y       |
| 070 | O020000 | N       |
| 070 | P010000 | N       |
| 070 | P020000 | N       |
| 070 | Q010000 | N       |
| 070 | Q020000 | N       |
| 070 | R010000 | Y       |
| 070 | R020000 | N       |
| 071 | A000000 | 809433  |
| 071 | B000000 | 729984  |
| 071 | C000000 | 1226681 |
| 071 | D000000 | 60      |
| 072 | A000000 | 11      |
| 072 | B000000 | 76764   |
| 072 | C000000 | 28      |
| 072 | D000000 | 0       |
| 072 | E000000 | 1855    |
| 072 | F000000 | 8673    |
|     | PAGE    | 8       |
| 072 | G000000 | 0       |
| 072 | H000000 | 0       |
| 072 | I000000 | 32      |
| 072 | J000000 | 247     |

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|        |          |         |
|--------|----------|---------|
| 072    | K000000  | 0       |
| 072    | L000000  | 130     |
| 072    | M000000  | 56      |
| 072    | N000000  | 0       |
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| 072    | P000000  | 0       |
| 072    | Q000000  | 0       |
| 072    | R000000  | 187     |
| 072    | S000000  | 24      |
| 072    | T000000  | 0       |
| 072    | U000000  | 0       |
| 072    | V000000  | 0       |
| 072    | W000000  | 1213    |
| 072    | X000000  | 10562   |
| 072    | Y000000  | 144     |
| 072    | Z000000  | 68229   |
| 072    | AA000000 | 27717   |
| 072    | BB000000 | 0       |
| 072    | CC010000 | 0       |
| 072    | CC020000 | 27387   |
| 072    | DD010000 | 77744   |
| 072    | DD020000 | 0       |
| 072    | EE000000 | 0       |
| 073    | A010000  | 1.8682  |
| 073    | A020000  | 0.0000  |
| 073    | B000000  | 0.0000  |
| 073    | C000000  | 0.0000  |
| 074    | A000000  | 10936   |
| 074    | B000000  | 50293   |
| 074    | C000000  | 73623   |
| 074    | D000000  | 1191605 |
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| 074    | F000000  | 0       |
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| 074    | K000000  | 0       |
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| 074    | N000000  | 1364221 |
| 074    | O000000  | 70532   |
| 074    | P000000  | 804     |
| 074    | Q000000  | 0       |
| 074    | R010000  | 0       |
| 074    | R020000  | 0       |
| 074    | R030000  | 292     |
| PAGE 9 |          |         |
| 074    | R040000  | 30222   |
| 074    | S000000  | 480000  |
| 074    | T000000  | 782371  |
| 074    | U010000  | 41713   |
| 074    | U020000  | 0       |
| 074    | V010000  | 18.76   |
| 074    | V020000  | 0.00    |
| 074    | W000000  | 0.0000  |
| 074    | X000000  | 18      |
| 074    | Y000000  | 9812    |
| 075    | A000000  | 0       |
| 075    | B000000  | 1263828 |
| 076    | 000000   | 18.87   |
| 077    | A000000  | Y       |

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077 B000000 Y  
078 000000 N  
080 A000000 ICI MUTUAL INSUANCE COMPANY  
080 C000000 28000  
081 A000000 Y  
081 B000000 66  
082 A000000 N  
082 B000000 0  
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083 B000000 0  
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085 A000000 Y  
085 B000000 N  
086 A010000 0  
086 A020000 0  
086 B010000 0  
086 B020000 0  
086 C010000 0  
086 C020000 0  
086 D010000 0  
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086 E020000 0  
086 F010000 0  
086 F020000 0  
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087 A020000 72201J104  
087 A030000 PFN  
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087 B020000 72201J203  
087 B030000 SERIES T  
087 C010000 PREFERRED  
087 C020000 72201J302  
087 C030000 SERIES W  
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088 B000000 N  
PAGE 10  
088 C000000 N  
088 D000000 Y  
SIGNATURE LARRY ALTADONNA  
TITLE TREASURER