

Edgar Filing: BLACKROCK DEBT STRATEGIES FUND, INC. - Form NSAR-A

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-A

October 28, 2011

PAGE 1  
000 A000000 08/31/2011  
000 C000000 1051003  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 BLACKROCK DEBT STRATEGIES FUND, INC.  
001 B000000 811-08603  
001 C000000 8004417762  
002 A000000 100 BELLEVUE PARKWAY  
002 B000000 WILMINGTON  
002 C000000 DE  
002 D010000 19809  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
008 A000001 BLACKROCK ADVISORS, LLC  
008 B000001 A  
008 C000001 801-47710  
008 D010001 WILMINGTON  
008 D020001 DE  
008 D030001 19809  
008 A000002 BLACKROCK FINANCIAL MANAGEMENT, INC.  
008 B000002 S  
008 C000002 801-48433  
008 D010002 NEW YORK  
008 D020002 NY  
008 D030002 10055  
012 A000001 BNY MELLON SHAREOWNER SERVICES  
012 B000001 85-05006  
012 C010001 JERSEY CITY  
012 C020001 NJ  
012 C030001 07310  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 BOSTON  
013 B020001 MA  
013 B030001 02116  
014 A000001 BLACKROCK CAPITAL MARKETS, LLC  
014 B000001 8-67827  
014 A000002 BLACKROCK EXECUTION SERVICES  
014 B000002 8-48719  
014 A000003 BLACKROCK FUND DISTRIBUTION COMPANY  
014 B000003 8-67795  
014 A000004 BLACKROCK INVESTMENTS, LLC  
PAGE 2  
014 B000004 8-48436  
014 A000005 HARRIS WILLIAMS LLC  
014 B000005 8-53380  
014 A000006 PNC CAPITAL MARKETS, INC.  
014 B000006 8-32493  
014 A000007 PNC INVESTMENTS LLC

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014 B000007 8-66195  
015 A000001 THE BANK OF NEW YORK MELLON  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 E010001 X  
015 A000002 J.P. MORGAN CHASE BANK  
015 B000002 S  
015 C010002 NEW YORK  
015 C020002 NY  
015 C030002 10017  
015 E010002 X  
015 A000003 CIBC MELLON TRUST CO  
015 B000003 S  
015 C010003 CANADA  
015 D010003 CANADA  
015 E040003 X  
015 A000004 BHF ASSET SERVICING GMBH  
015 B000004 S  
015 C010004 GERMANY  
015 D010004 GERMANY  
015 E040004 X  
015 A000005 THE BANK OF NEW YORK MELLON  
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015 C010005 IRELAND  
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015 A000006 THE BANK OF NEW YORK MELLON  
015 B000006 S  
015 C010006 UNITED KINGDOM  
015 D010006 UNITED KINGDOM  
015 E010006 X  
015 A000007 DEUTSCHE BANK AG  
015 B000007 S  
015 C010007 LONDON  
015 D010007 UNITED KINGDOM  
015 E040007 X  
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019 C000000 BLKRRKADVSR  
020 A000001 JONES & ASSOCIATES, INC.  
020 C000001 5  
020 A000002 HUNTER SECURITIES CORP.  
PAGE 3  
020 C000002 0  
020 A000003 DAHLMAN ROSE & COMPANY, LLC  
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020 A000004 JANNEY MONTGOMERY SCOTT LLC  
020 B000004 23-0731260  
020 C000004 0  
021 000000 5  
022 A000001 BLK LIQUIDITY FUNDS, TEMPFUND, INSTIT. CLASS  
022 B000001 52-0983343  
022 C000001 109725  
022 D000001 109057  
022 A000002 J.P. MORGAN SECURITIES INC.  
022 B000002 13-3299429  
022 C000002 83964  
022 D000002 29954

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022 A000003 MORGAN STANLEY & CO. INCORPORATED  
 022 B000003 13-2655998  
 022 C000003 66129  
 022 D000003 25117  
 022 A000004 CREDIT SUISSE SECURITIES (USA) L.L.C.  
 022 B000004 13-5659485  
 022 C000004 67656  
 022 D000004 20252  
 022 A000005 BANC OF AMERICA SECURITIES LLC  
 022 B000005 56-2058405  
 022 C000005 49358  
 022 D000005 27511  
 022 A000006 DEUTSCHE BANK SECURITIES INC  
 022 B000006 13-2730828  
 022 C000006 52990  
 022 D000006 23818  
 022 A000007 BARCLAYS CAPITAL INC.  
 022 C000007 35943  
 022 D000007 17114  
 022 A000008 CITIGROUP GLOBAL MARKETS INC  
 022 B000008 11-2418191  
 022 C000008 26849  
 022 D000008 18199  
 022 A000009 GOLDMAN SACHS & CO  
 022 B000009 13-5108880  
 022 C000009 26024  
 022 D000009 6143  
 022 A000010 UBS SECURITIES LLC  
 022 B000010 13-3873456  
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 026 C000000 N  
 026 D000000 Y  
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| 049 | 000000  | N     |
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052 000000 N  
 053 A000000 Y  
 053 B000000 Y  
 053 C000000 N  
 054 A000000 Y  
 054 B000000 Y  
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 054 D000000 N  
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 054 G000000 N  
 054 H000000 Y  
 054 I000000 N  
 054 J000000 Y  
 054 K000000 N  
     PAGE 6  
 054 L000000 N  
 054 M000000 Y  
 054 N000000 N  
 055 A000000 N  
 055 B000000 Y  
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 070 C010000 Y  
 070 C020000 N

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| 070 | H020000 | N |        |
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| 070 | J010000 | Y |        |
| 070 | J020000 | N |        |
| 070 | K010000 | Y |        |
| 070 | K020000 | Y |        |
| 070 | L010000 | Y |        |
| 070 | L020000 | Y |        |
| 070 | M010000 | Y |        |
| 070 | M020000 | Y |        |
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| 070 | O020000 | Y |        |
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| 072 | Y000000 |   | 1      |
| 072 | Z000000 |   | 18530  |

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|             |        |
|-------------|--------|
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| 072BB000000 | 6733   |
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| 072CC020000 | 37520  |
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| 072DD020000 | 0      |
| 072EE000000 | 0      |
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| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
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| 074 C000000 | 0      |
| 074 D000000 | 560903 |
| 074 E000000 | 0      |
| 074 F000000 | 10345  |
| 074 G000000 | 0      |
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| 074 J000000 | 6116   |
| 074 K000000 | 0      |
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| 074 M000000 | 455    |
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| 086 B020000 | 0      |
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| 086 C020000 | 0      |
| 086 D010000 | 0      |
| 086 D020000 | 0      |

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| 086       | E020000         | 0            |
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| 087       | A030000         | DSU          |
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| 088       | B000000         | N            |
| 088       | C000000         | N            |
| 088       | D000000         | N            |
| SIGNATURE | NEAL J. ANDREWS |              |
| TITLE     | CFO             |              |