

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-B

April 28, 2016

PAGE 1
000 B000000 02/29/2016
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
012 A000001 COMPUTERSHARE TRUST COMPANY, N.A.
012 B000001 85-11340
012 C010001 CANTON
012 C020001 MA
012 C030001 02021
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 BOSTON
013 B020001 MA
013 B030001 02116
014 A000001 BLACKROCK EXECUTION SERVICES
014 B000001 8-48719
014 A000002 BLACKROCK INVESTMENTS, LLC
014 B000002 8-48436
014 A000003 HARRIS WILLIAMS LLC
014 B000003 8-53380
014 A000004 PNC CAPITAL MARKETS, INC.
014 B000004 8-32493
014 A000005 PNC INVESTMENTS LLC
014 B000005 8-66195
014 A000006 SOLEBURY CAPITAL, LLC
014 B000006 8-67548
015 A000001 STATE STREET BANK & TRUST COMPANY

PAGE 2
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02110
015 E010001 X
015 A000002 HSBC AUSTRALIA

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

015 B000002 S
015 C010002 SYDNEY
015 D010002 AUSTRALIA
015 D020002 NSW2000
015 E040002 X
015 A000003 STATE STREET TRUST COMPANY CANADA
015 B000003 S
015 C010003 TORONTO
015 D010003 CANADA
015 D020003 M5V 3L3
015 E040003 X
015 A000004 STATE STREET BANK GERMANY
015 B000004 S
015 C010004 FRANKFURT
015 D010004 GERMANY
015 E040004 X
015 A000005 CLEARSTREAM BANKING SA
015 B000005 S
015 C010005 CITY OF LUXEMBOURG
015 D010005 LUXEMBOURG
015 E040005 X
015 A000006 STATE STREET BANK
015 B000006 S
015 C010006 LONDON
015 D010006 UNITED KINGDOM
015 E040006 X
018 000000 Y
019 A000000 Y
019 B000000 283
019 C000000 BLK RK ADVSR
020 A000001 BANK OF AMERICA SECURITIES LLC
020 B000001 56-0906609
020 C000001 6
020 A000002 GOLDMAN SACHS & CO
020 B000002 13-5108880
020 C000002 5
020 A000003 CITIGROUP GLOBAL MARKETS INC.
020 B000003 11-2418191
020 C000003 3
020 A000004 CANTOR FITZGERALD & CO.
020 B000004 13-3680184
020 C000004 2
020 A000005 MORGAN STANLEY & CO LLC
020 B000005 36-3145972
020 C000005 1
PAGE 3
021 000000 17
022 A000001 BLK LIQUIDITY FUNDS, TEMPFUND, INST. CLASS
022 B000001 52-0983343
022 C000001 155824
022 D000001 150812
022 A000002 BANK OF AMERICA CORP
022 B000002 56-0906609
022 C000002 59563
022 D000002 50126
022 A000003 DEUTSCHE BANK SECURITIES INC
022 B000003 13-2730828
022 C000003 68126
022 D000003 40960
022 A000004 CITIGROUP GLOBAL MARKETS INC
022 B000004 11-2418191
022 C000004 47161

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

022 D000004 43071
 022 A000005 CREDIT SUISSE
 022 B000005 13-3442768
 022 C000005 52511
 022 D000005 37562
 022 A000006 J.P. MORGAN SECURITIES INC
 022 B000006 13-3299429
 022 C000006 48997
 022 D000006 35014
 022 A000007 BARCLAYS CAPITAL INC.
 022 B000007 06-1031656
 022 C000007 38318
 022 D000007 39264
 022 A000008 GOLDMAN SACHS & CO
 022 B000008 13-5108880
 022 C000008 26293
 022 D000008 32723
 022 A000009 MORGAN STANLEY
 022 B000009 13-2655998
 022 C000009 34180
 022 D000009 23956
 022 A000010 WELLS FARGO & CO
 022 B000010 41-0449260
 022 C000010 13567
 022 D000010 12474
 023 C000000 579254
 023 D000000 512667
 024 000000 Y
 025 A000001 BANK OF AMERICA CORP
 025 B000001 56-0906609
 025 C000001 D
 025 D000001 850
 025 A000002 GOLDMAN SACHS & CO
 025 B000002 13-5108880
 025 C000002 E
 PAGE 4
 025 D000002 334
 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
 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

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

| | | | |
|-----|---------|-------|---|
| 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 |
| 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 |
| | PAGE | 5 | |
| 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 | 0.550 | |
| 048 | A010000 | | 0 |
| 048 | A020000 | 0.000 | |
| 048 | B010000 | | 0 |
| 048 | B020000 | 0.000 | |
| 048 | C010000 | | 0 |
| 048 | C020000 | 0.000 | |
| 048 | D010000 | | 0 |
| 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 | |
| 049 | 000000 | N | |

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

050 000000 N
051 000000 N
052 000000 N
053 A000000 Y
053 B000000 Y
053 C000000 N
054 A000000 Y
054 B000000 Y
054 C000000 N
054 D000000 N
054 E000000 N
054 F000000 N
054 G000000 N
054 H000000 Y
054 I000000 N

PAGE 6

054 J000000 Y
054 K000000 N
054 L000000 N
054 M000000 Y
054 N000000 N
055 A000000 Y
055 B000000 Y
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 0.0
062 C000000 0.0
062 D000000 0.0
062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
062 K000000 0.0
062 L000000 0.7
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 56.1
062 Q000000 64.5
062 R000000 4.5
063 A000000 0
063 B000000 5.6

064 A000000 N
064 B000000 Y
065 000000 N
066 A000000 N
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 N
070 B010000 Y
070 B020000 Y

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

| | | | |
|-----|---------|----|---------|
| 070 | C010000 | Y | |
| 070 | C020000 | N | |
| 070 | D010000 | N | |
| 070 | D020000 | N | |
| 070 | E010000 | Y | |
| | PAGE | 7 | |
| 070 | E020000 | Y | |
| 070 | F010000 | N | |
| 070 | F020000 | N | |
| 070 | G010000 | Y | |
| 070 | G020000 | N | |
| 070 | H010000 | Y | |
| 070 | H020000 | N | |
| 070 | I010000 | N | |
| 070 | I020000 | N | |
| 070 | J010000 | Y | |
| 070 | J020000 | N | |
| 070 | K010000 | Y | |
| 070 | K020000 | Y | |
| 070 | L010000 | Y | |
| 070 | L020000 | Y | |
| 070 | M010000 | Y | |
| 070 | M020000 | Y | |
| 070 | N010000 | Y | |
| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | Y | |
| 070 | P010000 | Y | |
| 070 | P020000 | Y | |
| 070 | Q010000 | Y | |
| 070 | Q020000 | N | |
| 070 | R010000 | Y | |
| 070 | R020000 | N | |
| 071 | A000000 | | 421360 |
| 071 | B000000 | | 544149 |
| 071 | C000000 | | 1020930 |
| 071 | D000000 | | 41 |
| 072 | A000000 | 12 | |
| 072 | B000000 | | 55811 |
| 072 | C000000 | | 1104 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 5593 |
| 072 | G000000 | | 130 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 99 |
| 072 | J000000 | | 54 |
| 072 | K000000 | | 0 |
| 072 | L000000 | | 37 |
| 072 | M000000 | | 47 |
| 072 | N000000 | | 57 |
| 072 | O000000 | | 93 |
| 072 | P000000 | | 2519 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 149 |
| 072 | S000000 | | 86 |
| 072 | T000000 | | 0 |
| | PAGE | 8 | |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 118 |
| 072 | X000000 | | 8982 |

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

| | |
|-------------|--|
| 072 Y000000 | 1 |
| 072 Z000000 | 47934 |
| 072AA000000 | 0 |
| 072BB000000 | 27841 |
| 072CC010000 | 0 |
| 072CC020000 | 62650 |
| 072DD010000 | 50093 |
| 072DD020000 | 0 |
| 072EE000000 | 0 |
| 073 A010000 | 0.2680 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 3130 |
| 074 B000000 | 0 |
| 074 C000000 | 0 |
| 074 D000000 | 863652 |
| 074 E000000 | 334 |
| 074 F000000 | 1961 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 26592 |
| 074 J000000 | 6675 |
| 074 K000000 | 0 |
| 074 L000000 | 10057 |
| 074 M000000 | 161 |
| 074 N000000 | 912562 |
| 074 O000000 | 11870 |
| 074 P000000 | 0 |
| 074 Q000000 | 190000 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 1456 |
| 074 S000000 | 0 |
| 074 T000000 | 709236 |
| 074 U010000 | 186913 |
| 074 U020000 | 0 |
| 074 V010000 | 3.79 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 40611 |
| 074 Y000000 | 21280 |
| 075 A000000 | 0 |
| 075 B000000 | 762513 |
| 076 000000 | 3.32 |
| 077 A000000 | Y |
| | PAGE 9 |
| 077 B000000 | Y |
| 077 O000000 | Y |
| 077 Q010000 | N |
| 078 000000 | Y |
| 080 A000000 | FEDERAL INSURANCE COMPANY |
| 080 B000000 | St. Paul Fire & Marine Insurance Company |
| 080 C000000 | 61025 |
| 081 A000000 | Y |
| 081 B000000 | 75 |
| 082 A000000 | N |
| 082 B000000 | 0 |
| 083 A000000 | N |
| 083 B000000 | 0 |
| 084 A000000 | N |

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

| | | |
|-----------|-----------------|--------------|
| 084 | B000000 | 0 |
| 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 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
| 087 | A020000 | 09255R103 |
| 087 | A030000 | DSU |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | NEAL J. ANDREWS | |
| TITLE | CFO | |