

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

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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

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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  
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028 C030000 0  
028 C040000 0  
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028 D030000 0

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|     |         |       |
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| 028 | G010000 | 0     |
| 028 | G020000 | 0     |
| 028 | G030000 | 0     |
| 028 | G040000 | 0     |
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| 042 | A000000 | 0     |
|     | PAGE 5  |       |
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| 046 | 000000  | N     |
| 047 | 000000  | Y     |
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| 048 | E010000 | 0     |
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| 048 | G010000 | 0     |
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| 048 | H010000 | 0     |
| 048 | H020000 | 0.000 |
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| 048 | I020000 | 0.000 |
| 048 | J010000 | 0     |
| 048 | J020000 | 0.000 |
| 048 | K010000 | 0     |
| 048 | K020000 | 0.000 |
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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

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062 A000000 Y  
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 062 D000000 0.0  
 062 E000000 0.0  
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 062 Q000000 64.5  
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 063 A000000 0  
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064 A000000 N  
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 068 A000000 N  
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 069 000000 N  
 070 A010000 Y  
 070 A020000 N  
 070 B010000 Y  
 070 B020000 Y

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|     |         |    |         |
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| 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  |         |
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| 071 | B000000 |    | 544149  |
| 071 | C000000 |    | 1020930 |
| 071 | D000000 |    | 41      |
| 072 | A000000 | 12 |         |
| 072 | B000000 |    | 55811   |
| 072 | C000000 |    | 1104    |
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| 072 | H000000 |    | 0       |
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| 072 | J000000 |    | 54      |
| 072 | K000000 |    | 0       |
| 072 | L000000 |    | 37      |
| 072 | M000000 |    | 47      |
| 072 | N000000 |    | 57      |
| 072 | O000000 |    | 93      |
| 072 | P000000 |    | 2519    |
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| 072 | T000000 |    | 0       |
|     | PAGE    | 8  |         |
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| 072 | V000000 |    | 0       |
| 072 | W000000 |    | 118     |
| 072 | X000000 |    | 8982    |

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|       |         |  |
|-------|---------|--|
| 072   | Y000000 | 1  |
| 072   | Z000000 | 47934                                    |
| 072AA | 000000  | 0  |
| 072BB | 000000  | 27841                                    |
| 072CC | 010000  | 0  |
| 072CC | 020000  | 62650                                    |
| 072DD | 010000  | 50093                                    |
| 072DD | 020000  | 0  |
| 072EE | 000000  | 0  |
| 073   | A010000 | 0.2680                                   |
| 073   | A020000 | 0.0000                                   |
| 073   | B000000 | 0.0000                                   |
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| 074   | C000000 | 0  |
| 074   | D000000 | 863652                                   |
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| 074   | H000000 | 0  |
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| 074   | O000000 | 11870                                    |
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| 074   | R020000 | 0  |
| 074   | R030000 | 0  |
| 074   | R040000 | 1456                                     |
| 074   | S000000 | 0  |
| 074   | T000000 | 709236                                   |
| 074   | U010000 | 186913                                   |
| 074   | U020000 | 0  |
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| 074   | V020000 | 0.00                                     |
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| 074   | Y000000 | 21280                                    |
| 075   | A000000 | 0  |
| 075   | B000000 | 762513                                   |
| 076   | 000000  | 3.32                                     |
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|       | PAGE    | 9  |
| 077   | B000000 | Y  |
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| 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  |

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|           |                 |              |
|-----------|-----------------|--------------|
| 084       | B000000         | 0            |
| 085       | A000000         | Y            |
| 085       | B000000         | N            |
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| 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             |              |