

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-B

April 29, 2009

PAGE 1  
000 B000000 02/28/2009  
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  
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 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 10022  
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 PRINCETON  
PAGE 2  
013 B020001 NJ  
013 B030001 08540  
014 A000001 BB & T AM DISTRIBUTORS, INC.  
014 B000001 8-52396  
014 A000002 BLACKROCK CAPITAL MARKETS, LLC  
014 B000002 8-67827

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

014 A000003 BLACKROCK DISTRIBUTORS, INC.  
014 B000003 8-048775  
014 A000004 BLACKROCK INVESTMENTS, INC.  
014 B000004 8-048436  
014 A000005 HARRIS WILLIAMS LLC  
014 B000005 8-53380  
014 A000006 MGI FUNDS DISTRIBUTOR, INC.  
014 B000006 8-046960  
014 A000007 NATCITY INVESTMENTS, INC.  
014 B000007 8-35288  
014 A000008 NORTHERN FUNDS DISTRIBUTORS, LLC  
014 B000008 8-051242  
014 A000009 PNC CAPITAL MARKETS, INC.  
014 B000009 8-32493  
014 A000010 PNC INVESTMENTS LLC  
014 B000010 8-066195  
014 A000011 PFPC DISTRIBUTORS, INC.  
014 B000011 8-045467  
014 A000012 RED CAPITAL MARKETS, INC.  
014 B000012 8-31175  
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 BHF BANK, FRANKFURT  
015 B000003 S  
015 C010003 FRANKFURT  
015 D010003 GERMANY  
015 E040003 X  
015 A000004 THE BANK OF NEW YORK  
015 B000004 S  
015 C010004 IRELAND  
015 D010004 IRELAND  
015 E010004 X  
018 000000 Y  
019 A000000 Y  
019 B000000 299  
PAGE 3  
019 C000000 BLKRRADVSR  
020 A000001 JONESTRADING INSTITUTIONAL SERVICES LLC  
020 B000001 51-0484896  
020 C000001 10  
020 A000002 KNIGHT LIBERTAS LLC  
020 C000002 7  
020 A000003 JANNEY MONTGOMERY SCOTT LLC  
020 B000003 23-0731260  
020 C000003 0  
020 C000004 0  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0

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

021 000000 17  
 022 A000001 BLK LIQUIDITY SERIES, LLC CASH SWEEP SERIES  
 022 B000001 02-0651665  
 022 C000001 327213  
 022 D000001 322490  
 022 A000002 CREDIT SUISSE SECURITIES (USA) L.L.C.  
 022 B000002 13-5659485  
 022 C000002 23064  
 022 D000002 56346  
 022 A000003 J.P. MORGAN SECURITIES INC.  
 022 B000003 13-3299429  
 022 C000003 31443  
 022 D000003 35855  
 022 A000004 CITIGROUP GLOBAL MARKETS INC.  
 022 B000004 11-2418191  
 022 C000004 20206  
 022 D000004 30288  
 022 A000005 BARCLAYS CAPITAL INC.  
 022 C000005 7833  
 022 D000005 28602  
 022 A000006 DEUTSCHE BANK SECURITIES INC.  
 022 B000006 13-2730828  
 022 C000006 14804  
 022 D000006 18736  
 022 A000007 LEHMAN BROTHERS INC.  
 022 B000007 13-2518466  
 022 C000007 22062  
 022 D000007 11050  
 022 A000008 MORGAN STANLEY & CO. INCORPORATED  
 022 B000008 13-2655998  
 022 C000008 20935  
 022 D000008 8409  
 022 A000009 ROYAL BANK OF SCOTLAND  
 022 C000009 15902  
 022 D000009 13046

PAGE 4

022 A000010 BANC OF AMERICA SECURITIES LLC  
 022 B000010 56-2058405  
 022 C000010 12897  
 022 D000010 15274  
 023 C000000 543620  
 023 D000000 607199  
 024 000000 Y  
 025 A000001 CITIGROUP, INC.  
 025 C000001 D  
 025 D000001 821  
 025 D000002 0  
 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

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

027 000000 N  
 045 000000 Y  
 046 000000 N  
 047 000000 Y  
 048 000000 0.600  
 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  
 PAGE 5  
 048 K010000 0  
 048 K020000 0.000  
 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 N  
 054 H000000 Y  
 054 I000000 N  
 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

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

062	G000000	0.0
062	H000000	0.0
062	I000000	0.0
062	J000000	0.0
062	K000000	0.0
062	L000000	0.0
062	M000000	0.0
062	N000000	0.0
062	O000000	0.0
062	P000000	67.9
062	Q000000	57.5
062	R000000	5.4
063	A000000	0
063	B000000	6.5
064	A000000	N
	PAGE	6
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	N
070	B020000	N
070	C010000	Y
070	C020000	N
070	D010000	N
070	D020000	N
070	E010000	Y
070	E020000	N
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	N
070	Q010000	Y
070	Q020000	N
070	R010000	N
070	R020000	N
071	A000000	272949
071	B000000	399176
071	C000000	617271

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

071 D000000 44  
 072 A000000 12  
 072 B000000 65146  
 072 C000000 517  
 072 D000000 0

PAGE 7

072 E000000 816  
 072 F000000 3784  
 072 G000000 167  
 072 H000000 0  
 072 I000000 98  
 072 J000000 57  
 072 K000000 0  
 072 L000000 57  
 072 M000000 47  
 072 N000000 37  
 072 O000000 0  
 072 P000000 5714  
 072 Q000000 0  
 072 R000000 54  
 072 S000000 396  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 918  
 072 X000000 11329  
 072 Y000000 0  
 072 Z000000 55150  
 072AA000000 15582  
 072BB000000 119302  
 072CC010000 0  
 072CC020000 229566  
 072DD010000 65857  
 072DD020000 0  
 072EE000000 0  
 073 A010000 0.6160  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 958  
 074 B000000 0  
 074 C000000 0  
 074 D000000 316238  
 074 E000000 0  
 074 F000000 8751  
 074 G000000 0  
 074 H000000 0  
 074 I000000 4813  
 074 J000000 3782  
 074 K000000 0  
 074 L000000 9758  
 074 M000000 3647  
 074 N000000 347947  
 074 O000000 4698  
 074 P000000 169  
 074 Q000000 90000  
 074 R010000 0

PAGE 8

074 R020000 0  
 074 R030000 0  
 074 R040000 1000  
 074 S000000 0

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

074 T000000 252080  
074 U010000 107235  
074 U020000 0  
074 V010000 2.35  
074 V020000 0.00  
074 W000000 0.0000  
074 X000000 43558  
074 Y000000 568  
075 A000000 0  
075 B000000 467898  
076 000000 2.07  
077 A000000 Y  
077 B000000 Y  
077 O000000 Y  
078 000000 N  
080 A000000 VIGILANT INSURANCE COMPANY  
080 B000000 NATIONAL UNION FIRE INSURANCE COMPANY  
080 C000000 85000  
081 A000000 Y  
081 B000000 110  
082 A000000 N  
082 B000000 0  
083 A000000 N  
083 B000000 0  
084 A000000 N  
084 B000000 0  
085 A000000 Y  
085 B000000 N  
086 A010000 500  
086 A020000 1869  
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

PAGE 9

SIGNATURE DONALD C. BURKE  
TITLE PRESIDENT