

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-B

April 29, 2008

PAGE 1  
000 B000000 02/29/2008  
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 THE BANK OF NEW YORK MELLON  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 PRINCETON  
PAGE 2  
013 B020001 NJ  
013 B030001 08540  
014 A000001 MLPF&S AND OTHER ML BROKER/DEALER AFFILIATES  
014 B000001 8-7221  
014 A000002 BLACKROCK INVESTMENTS, INC.  
014 B000002 8-048436

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014 A000003 NORTHERN FUNDS DISTRIBUTORS, LLC  
014 B000003 8-051242  
014 A000004 PNC CAPITAL MARKETS, INC.  
014 B000004 8-32493  
014 A000005 J.J.B. HILLIARD W.L. LYONS, INC.  
014 B000005 8-033133  
014 A000006 PFPC DISTRIBUTORS, INC.  
014 B000006 8-045467  
014 A000007 MGI FUNDS DISTRIBUTORS, INC.  
014 B000007 8-046960  
014 A000008 BB & T AM DISTRIBUTORS, INC.  
014 B000008 8-52396  
014 A000009 BLACKROCK DISTRIBUTORS, INC.  
014 B000009 8-048775  
014 A000010 PNC INVESTMENTS LLC  
014 B000010 8-066195  
014 A000011 HARRIS WILLIAMS LLC  
014 B000011 8-53380  
014 A000012 DSP MERRILL LYNCH LIMITED  
014 B000012 8-00000  
014 A000013 FAM DISTRIBUTORS, INC.  
014 B000013 8-14663  
014 A000014 FIRST REPUBLIC SECURITIES COMPANY, LLC  
014 B000014 8-52973  
014 A000015 GPC SECURITIES, INC.  
014 B000015 8-30108  
014 A000016 BERDALE SECURITIES LIMITED  
014 B000016 8-00000  
014 A000017 APEX SECURITIES COMPANY LIMITED  
014 B000017 8-00000  
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 BANKERS TRUST COMPANY  
015 B000002 S  
015 C010002 NEW YORK  
015 C020002 NY  
015 C030002 10006  
015 E010002 X  
015 A000003 J.P. MORGAN CHASE BANK  
015 B000003 S  
015 C010003 NEW YORK  
PAGE 3  
015 C020003 NY  
015 C030003 10017  
015 E010003 X  
015 A000004 CUSTODIAL TRUST CO.  
015 B000004 S  
015 C010004 NEW YORK  
015 C020004 NY  
015 C030004 10167  
015 E010004 X  
015 A000005 MORGAN GUARANTY TRUST CO. OF NEW YORK  
015 B000005 S  
015 C010005 NEW YORK  
015 C020005 NY  
015 C030005 10260  
015 E010005 X  
015 A000006 BNY CUSTODIAN NOMINEES LTD.

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015 B000006 S  
 015 C010006 IRELAND  
 015 D010006 IRELAND  
 015 E040006 X  
 015 A000007 EUROCLEAR BANK  
 015 B000007 S  
 015 C010007 IRELAND  
 015 D010007 IRELAND  
 015 E040007 X  
 015 A000008 CREST CO. LTD.  
 015 B000008 S  
 015 C010008 IRELAND  
 015 D010008 IRELAND  
 015 E040008 X  
 015 A000009 DNB NOR BANK ASA  
 015 B000009 S  
 015 C010009 NORWAY  
 015 D010009 NORWAY  
 015 E040009 X  
 015 A000010 VPS  
 015 B000010 S  
 015 C010010 NORWAY  
 015 D010010 NORWAY  
 015 E040010 X  
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 019 B000000 299  
 019 C000000 BLK RKADVSR  
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 020 C000003 0  
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 020 C000005 0  
 020 C000006 0  
 020 C000007 0  
 PAGE 4  
 020 C000008 0  
 020 C000009 0  
 020 C000010 0  
 021 000000 0  
 022 A000001 BLK LIQUIDITY SERIES, LLC CASH SWEEP SERIES  
 022 B000001 02-0651665  
 022 C000001 489682  
 022 D000001 491554  
 022 A000002 J.P. MORGAN SECURITIES INC.  
 022 B000002 13-3224016  
 022 C000002 101982  
 022 D000002 64180  
 022 A000003 CREDIT SUISSE SECURITIES (USA) L.L.C.  
 022 B000003 13-5659485  
 022 C000003 102306  
 022 D000003 61256  
 022 A000004 CITIGROUP GLOBAL MARKETS INC.  
 022 B000004 11-2418191  
 022 C000004 42008  
 022 D000004 44028  
 022 A000005 MORGAN STANLEY & CO. INCORPORATED  
 022 B000005 13-2655998  
 022 C000005 25535  
 022 D000005 52940  
 022 A000006 BANC OF AMERICA SECURITIES LLC  
 022 B000006 56-2058405

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022 C000006 31805  
022 D000006 42236  
022 A000007 DEUTSCHE BANK SECURITIES INC.  
022 B000007 13-2730828  
022 C000007 34183  
022 D000007 33442  
022 A000008 GOLDMAN, SACHS & CO.  
022 B000008 13-5108880  
022 C000008 45654  
022 D000008 21616  
022 A000009 LEHMAN BROTHERS INC.  
022 B000009 13-2518466  
022 C000009 26269  
022 D000009 33031  
022 A000010 WACHOVIA SECURITIES, LLC  
022 B000010 54-0796506  
022 C000010 15326  
022 D000010 25981  
023 C000000 970704  
023 D000000 944180  
024 000000 N  
026 A000000 N  
026 B000000 N  
026 C000000 N  
026 D000000 Y  
PAGE 5  
026 E000000 N  
026 F000000 N  
026 G010000 N  
026 G020000 N  
026 H000000 N  
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  
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048 J010000 0  
048 J020000 0.000  
048 K010000 0  
048 K020000 0.000  
049 000000 N  
050 000000 N  
051 000000 N  
052 000000 N

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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

PAGE 6

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  
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 062 E000000 0.0  
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 062 G000000 0.0  
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 062 J000000 0.0  
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 062 N000000 0.0  
 062 O000000 0.0  
 062 P000000 76.4  
 062 Q000000 51.3  
 062 R000000 5.6  
 063 A000000 0  
 063 B000000 6.2

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 N  
 070 B020000 N  
 070 C010000 Y  
 070 C020000 N  
 070 D010000 N  
 070 D020000 N  
 070 E010000 Y

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|       |         |    |        |
|-------|---------|----|--------|
| 070   | E020000 | N  |        |
| 070   | F010000 | N  |        |
| 070   | F020000 | N  |        |
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| 070   | G020000 | N  |        |
|       | PAGE    | 7  |        |
| 070   | H010000 | Y  |        |
| 070   | H020000 | N  |        |
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| 070   | K020000 | Y  |        |
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| 070   | M010000 | Y  |        |
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| 070   | N010000 | Y  |        |
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| 070   | O020000 | N  |        |
| 070   | P010000 | Y  |        |
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| 070   | Q010000 | Y  |        |
| 070   | Q020000 | N  |        |
| 070   | R010000 | N  |        |
| 070   | R020000 | N  |        |
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| 071   | D000000 |    | 51     |
| 072   | A000000 | 12 |        |
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| 072   | D000000 |    | 0      |
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| 072   | R000000 |    | 61     |
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| 072   | U000000 |    | 0      |
| 072   | V000000 |    | 0      |
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|       | PAGE    | 8  |        |
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| 072BB | 000000  |    | 21554  |
| 072CC | 010000  |    | 0      |

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|             |                            |
|-------------|----------------------------|
| 072CC020000 | 148757                     |
| 072DD010000 | 71017                      |
| 072DD020000 | 0                          |
| 072EE000000 | 0                          |
| 073 A010000 | 0.6659                     |
| 073 A020000 | 0.0000                     |
| 073 B000000 | 0.0000                     |
| 073 C000000 | 0.0000                     |
| 074 A000000 | 4792                       |
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| 074 C000000 | 0                          |
| 074 D000000 | 760251                     |
| 074 E000000 | 10076                      |
| 074 F000000 | 21081                      |
| 074 G000000 | 0                          |
| 074 H000000 | 0                          |
| 074 I000000 | 537                        |
| 074 J000000 | 5481                       |
| 074 K000000 | 0                          |
| 074 L000000 | 16765                      |
| 074 M000000 | 302                        |
| 074 N000000 | 819285                     |
| 074 O000000 | 22623                      |
| 074 P000000 | 416                        |
| 074 Q000000 | 199000                     |
| 074 R010000 | 0                          |
| 074 R020000 | 0                          |
| 074 R030000 | 0                          |
| 074 R040000 | 3042                       |
| 074 S000000 | 0                          |
| 074 T000000 | 594204                     |
| 074 U010000 | 106736                     |
| 074 U020000 | 0                          |
| 074 V010000 | 5.57                       |
| 074 V020000 | 0.00                       |
| 074 W000000 | 0.0000                     |
| 074 X000000 | 42400                      |
| 074 Y000000 | 15169                      |
| 075 A000000 | 0                          |
| 075 B000000 | 699944                     |
| 076 000000  | 5.43                       |
| 077 A000000 | Y                          |
| 077 B000000 | Y                          |
| 077 O000000 | Y                          |
| 078 000000  | N                          |
| 080 A000000 | VIGILANT INSURANCE COMPANY |
| 080 C000000 | 1000                       |
| PAGE 9      |                            |
| 081 A000000 | Y                          |
| 081 B000000 | 113                        |
| 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 | 333                        |
| 086 A020000 | 2284                       |
| 086 B010000 | 0                          |
| 086 B020000 | 0                          |

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|           |           |              |
|-----------|-----------|--------------|
| 086       | C010000   | 0            |
| 086       | C020000   | 0            |
| 086       | D010000   | 0            |
| 086       | D020000   | 0            |
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| 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 | JAY FIFE  |              |
| TITLE     | TREASURER |              |