

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-A

October 29, 2008

PAGE 1  
000 A000000 08/31/2008  
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 CAPITAL MARKETS, LLC  
014 B000002 8-67827

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

014 A000003 BLACKROCK INVESTMENTS, INC.  
014 B000003 8-048436  
014 A000004 NORTHERN FUNDS DISTRIBUTORS, LLC  
014 B000004 8-051242  
014 A000005 PNC CAPITAL MARKETS, INC.  
014 B000005 8-32493  
014 A000006 PFPC DISTRIBUTORS, INC.  
014 B000006 8-045467  
014 A000007 MGI FUNDS DISTRIBUTOR, 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 BERNDALE SECURITIES LIMITED  
014 B000016 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 J.P. MORGAN CHASE BANK  
015 B000002 S  
015 C010002 NEW YORK  
015 C020002 NY  
015 C030002 10017  
015 E010002 X  
015 A000003 BNY CUSTODIAN NOMINEES LTD.  
015 B000003 S  
015 C010003 IRELAND  
015 D010003 IRELAND  
015 E010003 X  
PAGE 3  
015 A000004 EUROCLEAR BANK  
015 B000004 S  
015 C010004 IRELAND  
015 D010004 IRELAND  
015 E040004 X  
018 000000 Y  
019 A000000 Y  
019 B000000 301  
019 C000000 BLKRRKADVSR  
020 A000001 JONESTRADING INSTITUTIONAL SERVICES LLC  
020 B000001 51-0484896  
020 C000001 1  
020 A000002 LIBERTAS PARTNERS LLC  
020 C000002 0  
020 A000003 JANNEY MONTGOMERY SCOTT LLC  
020 B000003 23-0731260

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

020 C000003 0  
 020 C000004 0  
 020 C000005 0  
 020 C000006 0  
 020 C000007 0  
 020 C000008 0  
 020 C000009 0  
 020 C000010 0  
 021 000000 1  
 022 A000001 BLK LIQUIDITY SERIES, LLC CASH SWEEP SERIES  
 022 B000001 02-0651665  
 022 C000001 168196  
 022 D000001 164696  
 022 A000002 J.P. MORGAN SECURITIES INC.  
 022 B000002 13-3224016  
 022 C000002 14476  
 022 D000002 20824  
 022 A000003 LEHMAN BROTHERS INC.  
 022 B000003 13-2518466  
 022 C000003 22062  
 022 D000003 10897  
 022 A000004 CITIGROUP GLOBAL MARKETS INC.  
 022 B000004 11-2418191  
 022 C000004 18931  
 022 D000004 10617  
 022 A000005 CREDIT SUISSE SECURITIES (USA) L.L.C.  
 022 B000005 13-5659485  
 022 C000005 11067  
 022 D000005 15925  
 022 A000006 ROYAL BANC OF SCOTLAND  
 022 C000006 15902  
 022 D000006 5426  
 022 A000007 DEUTSCHE BANK SECURITIES INC.  
 022 B000007 13-2730828  
 022 C000007 10885  
 PAGE 4  
 022 D000007 10335  
 022 A000008 UBS SECURITIES LLC  
 022 B000008 13-3873456  
 022 C000008 17891  
 022 D000008 2841  
 022 A000009 BANC OF AMERICA SECURITIES LLC  
 022 B000009 56-2058405  
 022 C000009 12903  
 022 D000009 7051  
 022 A000010 GOLDMAN, SACHS & CO.  
 022 B000010 13-5108880  
 022 C000010 5325  
 022 D000010 8570  
 023 C000000 327822  
 023 D000000 292415  
 024 000000 Y  
 025 A000001 CITIGROUP, INC.  
 025 C000001 D  
 025 D000001 3566  
 025 D000002 0  
 025 D000003 0  
 025 D000004 0  
 025 D000005 0  
 025 D000006 0  
 025 D000007 0  
 025 D000008 0

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

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  
 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  
 PAGE 5  
 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  
 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

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

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 0.0

PAGE 6

062 M000000 0.0  
 062 N000000 0.0  
 062 O000000 0.0  
 062 P000000 69.0  
 062 Q000000 59.5  
 062 R000000 6.9  
 063 A000000 0  
 063 B000000 6.5  
 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  
 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

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

|       |         |   |        |
|-------|---------|---|--------|
| 070   | P010000 | Y |        |
| 070   | P020000 | N |        |
| 070   | Q010000 | Y |        |
| 070   | Q020000 | N |        |
| 070   | R010000 | N |        |
|       | PAGE    | 7 |        |
| 070   | R020000 | N |        |
| 071   | A000000 |   | 205956 |
| 071   | B000000 |   | 212067 |
| 071   | C000000 |   | 777650 |
| 071   | D000000 |   | 26     |
| 072   | A000000 |   | 6      |
| 072   | B000000 |   | 36162  |
| 072   | C000000 |   | 442    |
| 072   | D000000 |   | 0      |
| 072   | E000000 |   | 521    |
| 072   | F000000 |   | 2350   |
| 072   | G000000 |   | 72     |
| 072   | H000000 |   | 0      |
| 072   | I000000 |   | 42     |
| 072   | J000000 |   | 24     |
| 072   | K000000 |   | 0      |
| 072   | L000000 |   | 26     |
| 072   | M000000 |   | 21     |
| 072   | N000000 |   | 16     |
| 072   | O000000 |   | 0      |
| 072   | P000000 |   | 3345   |
| 072   | Q000000 |   | 0      |
| 072   | R000000 |   | 24     |
| 072   | S000000 |   | 140    |
| 072   | T000000 |   | 0      |
| 072   | U000000 |   | 0      |
| 072   | V000000 |   | 0      |
| 072   | W000000 |   | 300    |
| 072   | X000000 |   | 6360   |
| 072   | Y000000 |   | 0      |
| 072   | Z000000 |   | 30765  |
| 072AA | 000000  |   | 8917   |
| 072BB | 000000  |   | 30569  |
| 072CC | 010000  |   | 0      |
| 072CC | 020000  |   | 16187  |
| 072DD | 010000  |   | 33968  |
| 072DD | 020000  |   | 0      |
| 072EE | 000000  |   | 0      |
| 073   | A010000 |   | 0.3180 |
| 073   | A020000 |   | 0.0000 |
| 073   | B000000 |   | 0.0000 |
| 073   | C000000 |   | 0.0000 |
| 074   | A000000 |   | 437    |
| 074   | B000000 |   | 0      |
| 074   | C000000 |   | 0      |
| 074   | D000000 |   | 711800 |
| 074   | E000000 |   | 0      |
| 074   | F000000 |   | 34315  |
| 074   | G000000 |   | 0      |
| 074   | H000000 |   | 0      |
| 074   | I000000 |   | 3779   |
|       | PAGE    | 8 |        |
| 074   | J000000 |   | 718    |
| 074   | K000000 |   | 0      |
| 074   | L000000 |   | 13952  |
| 074   | M000000 |   | 1698   |

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

|           |                 |              |
|-----------|-----------------|--------------|
| 074       | N000000         | 766699       |
| 074       | O000000         | 8202         |
| 074       | P000000         | 401          |
| 074       | Q000000         | 201000       |
| 074       | R010000         | 0            |
| 074       | R020000         | 0            |
| 074       | R030000         | 0            |
| 074       | R040000         | 3129         |
| 074       | S000000         | 0            |
| 074       | T000000         | 553967       |
| 074       | U010000         | 106879       |
| 074       | U020000         | 0            |
| 074       | V010000         | 5.18         |
| 074       | V020000         | 0.00         |
| 074       | W000000         | 0.0000       |
| 074       | X000000         | 47917        |
| 074       | Y000000         | 10676        |
| 075       | A000000         | 0            |
| 075       | B000000         | 585106       |
| 076       | 000000          | 5.10         |
| 077       | A000000         | Y            |
| 077       | O000000         | Y            |
| 078       | 000000          | N            |
| 086       | A010000         | 143          |
| 086       | A020000         | 806          |
| 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 | DONALD C. BURKE |              |
| TITLE     | PRESIDENT       |              |