

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-A

October 26, 2012

PAGE 1  
000 A000000 08/31/2012  
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  
008 A000002 BLACKROCK FINANCIAL MANAGEMENT, INC.  
008 B000002 S  
008 C000002 801-48433  
008 D010002 NEW YORK  
008 D020002 NY  
008 D030002 10055  
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 CAPITAL MARKETS, LLC  
014 B000001 8-67827  
014 A000002 BLACKROCK EXECUTION SERVICES  
014 B000002 8-48719  
014 A000003 BLACKROCK INVESTMENTS, LLC  
014 B000003 8-48436  
014 A000004 HARRIS WILLIAMS LLC  
PAGE 2  
014 B000004 8-53380  
014 A000005 PNC CAPITAL MARKETS, INC.  
014 B000005 8-32493  
014 A000006 PNC INVESTMENTS LLC  
014 B000006 8-66195  
015 A000001 THE BANK OF NEW YORK MELLON

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

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 CIBC MELLON TRUST CO  
015 B000003 S  
015 C010003 CANADA  
015 D010003 CANADA  
015 E040003 X  
015 A000004 BNY MELLON SA/NV ASSET SERVICING  
015 B000004 S  
015 C010004 GERMANY  
015 D010004 GERMANY  
015 E040004 X  
015 A000005 THE BANK OF NEW YORK MELLON  
015 B000005 S  
015 C010005 IRELAND  
015 D010005 IRELAND  
015 E040005 X  
015 A000006 THE BANK OF NEW YORK MELLON  
015 B000006 S  
015 C010006 UNITED KINGDOM  
015 D010006 UNITED KINGDOM  
015 E040006 X  
015 A000007 DEUTSCHE BANK AG  
015 B000007 S  
015 C010007 LONDON  
015 D010007 UNITED KINGDOM  
015 E040007 X  
015 A000008 BNP PARIBAS SECURITIES SERVICES S.A.  
015 B000008 S  
015 C010008 FRANCE  
015 D010008 FRANCE  
015 E040008 X  
018 000000 Y  
019 A000000 Y  
019 B000000 289  
019 C000000 BLK RK ADVSR  
PAGE 3  
020 A000001 JONES & ASSOCIATES, INC.  
020 C000001 1  
020 A000002 JANNEY MONTGOMERY SCOTT LLC  
020 B000002 23-0731260  
020 C000002 0  
021 000000 1  
022 A000001 BLK LIQUIDITY FUNDS, TEMP FUND, INSTIT. CLASS  
022 B000001 52-0983343  
022 C000001 95027  
022 D000001 97221  
022 A000002 BANK OF NEW YORK CASH RESERVES  
022 C000002 67053  
022 D000002 62821  
022 A000003 MORGAN STANLEY & CO INC  
022 B000003 13-2655998  
022 C000003 39348

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

022 D000003 21203  
 022 A000004 CREDIT SUISSE SECURITIES USA L.L.C.  
 022 B000004 13-5659485  
 022 C000004 37416  
 022 D000004 10797  
 022 A000005 BARCLAYS BANK PLC  
 022 B000005 05-0346412  
 022 C000005 24821  
 022 D000005 22115  
 022 A000006 J.P. MORGAN SECURITIES INC  
 022 B000006 13-3299429  
 022 C000006 30449  
 022 D000006 13203  
 022 A000007 CITIGROUP GLOBAL MARKETS INC  
 022 B000007 11-2418191  
 022 C000007 21485  
 022 D000007 16935  
 022 A000008 DEUTSCHE BANK AG  
 022 B000008 13-2730828  
 022 C000008 18550  
 022 D000008 15821  
 022 A000009 BANC OF AMERICA SECURITIES LLC  
 022 B000009 56-2058405  
 022 C000009 24126  
 022 D000009 9839  
 022 A000010 GOLDMAN SACHS & CO  
 022 B000010 13-5108880  
 022 C000010 22334  
 022 D000010 9329  
 023 C000000 401732  
 023 D000000 307103  
 024 000000 N  
 026 A000000 N  
 026 B000000 N  
 026 C000000 N  
 PAGE 4  
 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  
 028 D040000 0  
 028 E010000 0  
 028 E020000 0  
 028 E030000 0

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

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
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
	PAGE 5	
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	0.600
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
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	Y

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

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  
 054 J000000 Y  
 054 K000000 N  
 054 L000000 N  
 054 M000000 Y  
     PAGE 6  
 054 N000000 N  
 055 A000000 N  
 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 0.4  
 062 M000000 0.0  
 062 N000000 0.0  
 062 O000000 0.0  
 062 P000000 62.1  
 062 Q000000 78.6  
 062 R000000 3.0  
 063 A000000 0  
 063 B000000 7.0  
 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

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

070	E010000	Y	
070	E020000	N	
070	F010000	N	
070	F020000	N	
070	G010000	Y	
	PAGE	7	
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		242442
071	B000000		192210
071	C000000		618747
071	D000000		31
072	A000000		6
072	B000000		21110
072	C000000		9
072	D000000		0
072	E000000		0
072	F000000		1843
072	G000000		52
072	H000000		0
072	I000000		49
072	J000000		23
072	K000000		0
072	L000000		27
072	M000000		28
072	N000000		18
072	O000000		0
072	P000000		781
072	Q000000		0
072	R000000		122
072	S000000		44
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		134
072	X000000		3121
	PAGE	8	
072	Y000000		1
072	Z000000		17999
072AA	000000		0
072BB	000000		4477

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

072CC010000	10571
072CC020000	0
072DD010000	17508
072DD020000	0
072EE000000	0
073 A010000	0.1620
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	394
074 B000000	0
074 C000000	0
074 D000000	637628
074 E000000	0
074 F000000	9458
074 G000000	0
074 H000000	0
074 I000000	6437
074 J000000	608
074 K000000	0
074 L000000	7119
074 M000000	315
074 N000000	661959
074 O000000	11955
074 P000000	324
074 Q000000	195000
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	1244
074 S000000	0
074 T000000	453436
074 U010000	108217
074 U020000	0
074 V010000	4.19
074 V020000	0.00
074 W000000	0.0000
074 X000000	42703
074 Y000000	2112
075 A000000	0
075 B000000	443936
076 000000	4.37
077 A000000	Y
077 O000000	Y
078 000000	Y
080 C000000	0
081 B000000	0
PAGE 9	
082 B000000	0
083 B000000	0
084 B000000	0
086 A010000	250
086 A020000	1028
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

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

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