

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-B

April 24, 2015

PAGE 1
000 B000000 02/28/2015
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 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.

PAGE 2
014 B000004 8-32493
014 A000005 PNC INVESTMENTS LLC
014 B000005 8-66195
015 A000001 STATE STREET BANK & TRUST COMPANY
015 B000001 C
015 C010001 BOSTON

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015 C020001 MA
015 C030001 02110
015 E010001 X
015 A000002 HSBC AUSTRALIA
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 DEUTSCHE BANK AG FRANKFURT
015 B000004 S
015 C010004 FRANKFURT
015 D010004 GERMANY
015 D020004 D-65760
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 BLKRKADVSR
020 A000001 CANADIAN IMPERIAL BANK OF COMMERCE
020 C000001 4
020 A000002 GOLDMAN SACHS & CO
020 B000002 13-5108880
020 C000002 1
020 A000003 BANK OF AMERICA CORP
020 B000003 56-0906609
020 C000003 1
020 A000004 CITIGROUP GLOBAL MARKETS INC.
020 B000004 11-2418191
PAGE 3
020 C000004 0
021 000000 6
022 A000001 BLK LIQUIDITY FUNDS, TEMPFUND, INST. CLASS
022 B000001 52-0983343
022 C000001 178348
022 D000001 178282
022 A000002 J.P. MORGAN SECURITIES INC
022 B000002 13-3379014
022 C000002 93638
022 D000002 40348
022 A000003 CREDIT SUISSE
022 B000003 13-3442768
022 C000003 78175
022 D000003 42283
022 A000004 BANK OF AMERICA CORP
022 B000004 56-0906609

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022 C000004 58978
 022 D000004 58039
 022 A000005 BARCLAYS CAPITAL INC.
 022 B000005 06-1031656
 022 C000005 75855
 022 D000005 34819
 022 A000006 DEUTSCHE BANK SECURITIES INC
 022 B000006 13-2730828
 022 C000006 68706
 022 D000006 41321
 022 A000007 CITIGROUP GLOBAL MARKETS INC
 022 B000007 11-2418191
 022 C000007 36032
 022 D000007 63720
 022 A000008 MORGAN STANLEY
 022 B000008 36-3145972
 022 C000008 63699
 022 D000008 35838
 022 A000009 GOLDMAN SACHS & CO
 022 B000009 13-5108880
 022 C000009 52062
 022 D000009 41034
 022 A000010 ROYAL BANK OF CANADA
 022 B000010 13-5033225
 022 C000010 17693
 022 D000010 23164
 023 C000000 790865
 023 D000000 628512
 024 000000 Y
 025 A000001 BANK OF AMERICA CORP
 025 B000001 56-0906609
 025 C000001 D
 025 D000001 1265
 025 A000002 GOLDMAN SACHS & CO
 025 B000002 13-5108880
 PAGE 4
 025 C000002 E
 025 D000002 338
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 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
 028 A010000 0
 028 A020000 0
 028 A030000 0
 028 A040000 0
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 028 B020000 0
 028 B030000 0
 028 B040000 0
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 028 C020000 0
 028 C030000 0
 028 C040000 0
 028 D010000 0
 028 D020000 0

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| | | |
|-----|---------|------|
| 028 | D030000 | 0 |
| 028 | D040000 | 0 |
| 028 | E010000 | 0 |
| 028 | E020000 | 0 |
| 028 | E030000 | 0 |
| 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 |

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| | | |
|-----|---------|-------|
| 042 | A000000 | 0 |
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| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| 042 | E000000 | 0 |
| 042 | F000000 | 0 |
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| 042 | H000000 | 0 |
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| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
| 048 | 000000 | 0.550 |
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| 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 |

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049 000000 N
 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
 PAGE 6
 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
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 060 B000000 Y
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 062 B000000 0.0
 062 C000000 0.0
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 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
 062 M000000 0.0
 062 N000000 0.0
 062 O000000 0.0
 062 P000000 59.0
 062 Q000000 76.6
 062 R000000 1.9
 063 A000000 0
 063 B000000 6.0
 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 Y

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| | | | |
|-----|---------|----|---------|
| 070 | B020000 | Y | |
| 070 | C010000 | Y | |
| 070 | C020000 | N | |
| 070 | D010000 | N | |
| 070 | D020000 | N | |
| | PAGE | 7 | |
| 070 | E010000 | Y | |
| 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 | Y | |
| 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 | N | |
| 070 | R020000 | N | |
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| 071 | B000000 | | 625421 |
| 071 | C000000 | | 1125196 |
| 071 | D000000 | | 54 |
| 072 | A000000 | 12 | |
| 072 | B000000 | | 64226 |
| 072 | C000000 | | 241 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 6150 |
| 072 | G000000 | | 144 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 118 |
| 072 | J000000 | | 58 |
| 072 | K000000 | | 0 |
| 072 | L000000 | | 55 |
| 072 | M000000 | | 77 |
| 072 | N000000 | | 74 |
| 072 | O000000 | | 13 |
| 072 | P000000 | | 2790 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 125 |
| 072 | S000000 | | 198 |
| | PAGE | 8 | |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 255 |

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| | | |
|--------|---------|---------|
| 072 | X000000 | 10057 |
| 072 | Y000000 | 1 |
| 072 | Z000000 | 54411 |
| 072AA | 000000 | 0 |
| 072BB | 000000 | 12632 |
| 072CC0 | 10000 | 0 |
| 072CC0 | 20000 | 14490 |
| 072DD0 | 10000 | 55139 |
| 072DD0 | 20000 | 0 |
| 072EE | 000000 | 0 |
| 073 | A010000 | 0.2950 |
| 073 | A020000 | 0.0000 |
| 073 | B000000 | 0.0000 |
| 073 | C000000 | 0.0000 |
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| 074 | B000000 | 0 |
| 074 | C000000 | 0 |
| 074 | D000000 | 1092704 |
| 074 | E000000 | 338 |
| 074 | F000000 | 9746 |
| 074 | G000000 | 0 |
| 074 | H000000 | 0 |
| 074 | I000000 | 504 |
| 074 | J000000 | 31964 |
| 074 | K000000 | 0 |
| 074 | L000000 | 11273 |
| 074 | M000000 | 256 |
| 074 | N000000 | 1148246 |
| 074 | O000000 | 49716 |
| 074 | P000000 | 459 |
| 074 | Q000000 | 295000 |
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 1184 |
| 074 | S000000 | 0 |
| 074 | T000000 | 801887 |
| 074 | U010000 | 186913 |
| 074 | U020000 | 0 |
| 074 | V010000 | 4.29 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 46400 |
| 074 | Y000000 | 30200 |
| 075 | A000000 | 0 |
| 075 | B000000 | 815235 |
| 076 | 000000 | 3.81 |

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| | | |
|-----|---------|---|
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | D000000 | Y |
| 077 | O000000 | Y |
| 078 | 000000 | Y |
| 080 | A000000 | FEDERAL INSURANCE COMPANY |
| 080 | B000000 | NATIONAL UNION FIRE INS CO. OF PITTSBURGH, PA |
| 080 | C000000 | 56800 |
| 081 | A000000 | Y |
| 081 | B000000 | 77 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |

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| | | | |
|-----------|-----------------|--------------|---|
| 084 | A000000 | N | |
| 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 | | |