

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-A

October 31, 2016

PAGE 1
000 A000000 08/31/2016
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
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.
014 B000004 8-32493
014 A000005 PNC INVESTMENTS LLC
014 B000005 8-66195
014 A000006 SOLEBURY CAPITAL, LLC
014 B000006 8-67548
015 A000001 STATE STREET BANK & TRUST COMPANY

PAGE 2
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02110
015 E010001 X
015 A000002 HSBC AUSTRALIA

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015 B000002 S
 015 C010002 SYDNEY
 015 D010002 AUSTRALIA
 015 D020002 NSW2000
 015 E040002 X
 015 A000003 STATE STREET TR CO CDA RBCPHYS
 015 B000003 S
 015 C010003 TORONTO
 015 D010003 CANADA
 015 E040003 X
 015 A000004 SSB GMBH GERMANY - CBF
 015 B000004 S
 015 C010004 FRANKFURT
 015 D010004 GERMANY
 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 TRUST CO CDA CDSX
 015 B000006 S
 015 C010006 TORONTO
 015 D010006 CANADA
 015 E040006 X
 015 A000007 STATE STREET BK LONDON-CREST
 015 B000007 S
 015 C010007 London
 015 D010007 Great Britain
 015 E040007 X
 015 A000008 STATE STREET BANK LONDON - PHYSICAL
 015 B000008 S
 015 C010008 LONDON
 015 D010008 UNITED KINGDOM
 015 E040008 X
 018 000000 Y
 019 A000000 Y
 019 B000000 273
 019 C000000 BLK RK ADVSR
 020 A000001 GOLDMAN SACHS & CO
 020 B000001 13-5108880
 020 C000001 2
 020 A000002 BARCLAYS CAPITAL INC
 020 B000002 13-3297824
 020 C000002 2
 PAGE 3
 021 000000 4
 022 A000001 BLK LIQUIDITY FUNDS, TEMPFUND, INST. CLASS
 022 B000001 52-0983343
 022 C000001 79018
 022 D000001 83027
 022 A000002 J.P. MORGAN SECURITIES INC
 022 B000002 13-3299429
 022 C000002 35735
 022 D000002 20025
 022 A000003 GOLDMAN SACHS & CO
 022 B000003 13-5108880
 022 C000003 33170
 022 D000003 18827
 022 A000004 MORGAN STANLEY
 022 B000004 13-2655998
 022 C000004 31937

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022 D000004 13524
 022 A000005 DEUTSCHE BANK SECURITIES INC
 022 B000005 13-2730828
 022 C000005 26905
 022 D000005 17240
 022 A000006 BANK OF AMERICA CORP
 022 B000006 56-0906609
 022 C000006 29805
 022 D000006 13647
 022 A000007 CREDIT SUISSE
 022 B000007 13-3442768
 022 C000007 26300
 022 D000007 16550
 022 A000008 CITIGROUP GLOBAL MARKETS INC
 022 B000008 11-2418191
 022 C000008 24140
 022 D000008 16357
 022 A000009 BARCLAYS CAPITAL INC.
 022 B000009 06-1031656
 022 C000009 14546
 022 D000009 10008
 022 A000010 JEFFERIES & COMPANY INC
 022 B000010 95-2622900
 022 C000010 5894
 022 D000010 4054
 023 C000000 337658
 023 D000000 231741
 024 000000 Y
 025 A000001 BANK OF AMERICA CORP
 025 B000001 56-0906609
 025 C000001 D
 025 D000001 100
 025 A000002 GOLDMAN SACHS & CO
 025 B000002 13-5108880
 025 C000002 E
 PAGE 4
 025 D000002 367
 025 A000003 BARCLAYS BANK PLC
 025 B000003 05-0346412
 025 C000003 D
 025 D000003 200
 025 A000004 DEUTSCHE BANK AG
 025 B000004 13-2944988
 025 C000004 D
 025 D000004 108
 025 A000005 JEFFERIES & COMPANY INC
 025 B000005 95-2622900
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 025 D000005 1065
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 026 D000000 Y
 026 E000000 N
 026 F000000 N
 026 G010000 N
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 026 H000000 N
 027 000000 N
 028 A010000 0
 028 A020000 0
 028 A030000 0

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| | | |
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| 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 |
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| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
| 028 | G020000 | 0 |
| 028 | G030000 | 0 |
| 028 | G040000 | 0 |
| | PAGE 5 | |
| 028 | H000000 | 0 |
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| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
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| 031 | B000000 | 0 |
| 032 | 000000 | 0 |
| 033 | 000000 | 0 |
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| 036 | B000000 | 0 |
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| 042 | E000000 | 0 |
| 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 | 0.550 |
| 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 |

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| | | | |
|-----|---------|-------|---|
| 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 | |
| | PAGE | 6 | |
| 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 | |
| 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 | |
| 062 | G000000 | 0.0 | |
| 062 | H000000 | 0.0 | |
| 062 | I000000 | 0.0 | |
| 062 | J000000 | 0.0 | |
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| 062 | L000000 | 0.1 | |
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| 062 | Q000000 | 62.0 | |
| 062 | R000000 | 4.2 | |
| 063 | A000000 | 0 | |
| 063 | B000000 | 5.7 | |

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064 A000000 N
 064 B000000 Y
 065 000000 N
 066 A000000 N
 067 000000 N
 PAGE 7
 068 A000000 N
 068 B000000 N
 069 000000 N
 070 A010000 Y
 070 A020000 N
 070 B010000 Y
 070 B020000 Y
 070 C010000 Y
 070 C020000 N
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 071 B000000 234080
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 071 D000000 25
 072 A000000 6
 072 B000000 25782
 072 C000000 643
 072 D000000 0
 072 E000000 0
 072 F000000 2567
 072 G000000 66
 072 H000000 0
 PAGE 8
 072 I000000 54
 072 J000000 28
 072 K000000 0
 072 L000000 19

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| | |
|-------------|--------|
| 072 M000000 | 59 |
| 072 N000000 | 40 |
| 072 O000000 | 0 |
| 072 P000000 | 1125 |
| 072 Q000000 | 0 |
| 072 R000000 | 70 |
| 072 S000000 | 60 |
| 072 T000000 | 0 |
| 072 U000000 | 0 |
| 072 V000000 | 0 |
| 072 W000000 | 240 |
| 072 X000000 | 4328 |
| 072 Y000000 | 2 |
| 072 Z000000 | 22099 |
| 072AA000000 | 0 |
| 072BB000000 | 1666 |
| 072CC010000 | 56161 |
| 072CC020000 | 0 |
| 072DD010000 | 0 |
| 072DD020000 | 0 |
| 072EE000000 | 0 |
| 073 A010000 | 0.1200 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 2554 |
| 074 B000000 | 0 |
| 074 C000000 | 0 |
| 074 D000000 | 953566 |
| 074 E000000 | 367 |
| 074 F000000 | 670 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 24177 |
| 074 J000000 | 5385 |
| 074 K000000 | 1 |
| 074 L000000 | 10277 |
| 074 M000000 | 100 |
| 074 N000000 | 997097 |
| 074 O000000 | 24722 |
| 074 P000000 | 0 |
| 074 Q000000 | 207000 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 1975 |
| 074 S000000 | 0 |
| PAGE 9 | |
| 074 T000000 | 763400 |
| 074 U010000 | 186913 |
| 074 U020000 | 0 |
| 074 V010000 | 4.08 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 41299 |
| 074 Y000000 | 39652 |
| 075 A000000 | 0 |
| 075 B000000 | 740448 |
| 076 000000 | 3.71 |
| 077 A000000 | Y |
| 077 B000000 | N |
| 077 O000000 | Y |

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077 Q010000 N
078 000000 Y
080 C000000 0
081 B000000 0
082 B000000 0
083 B000000 0
084 B000000 0
086 A010000 0
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