

Edgar Filing: DEBT STRATEGIES FUND - Form NSAR-A

DEBT STRATEGIES FUND

Form NSAR-A

October 30, 2006

PAGE 1  
000 A000000 08/31/2006  
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 811-8603  
001 C000000 6092822800  
002 A000000 P.O. BOX 9011  
002 B000000 PRINCETON  
002 C000000 NJ  
002 D010000 08543  
002 D020000 9011  
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 MANANGEMENT, INC.  
008 B000002 S  
008 C000002 801-48433  
008 D010002 NEW YORK  
008 D020002 NY  
008 D030002 10022  
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000001 8-7221  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10281  
011 C040001 1201  
PAGE 2  
012 A000001 THE BANK OF NEW YORK  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
013 A000001 DELOITTE & TOUCHE LLP

Edgar Filing: DEBT STRATEGIES FUND - Form NSAR-A

013 B010001 PRINCETON  
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  
014 A000003 NORTHERN FUNDS DISTRIBUTORS, LLC  
014 B000003 8-051242  
014 A000004 PNC CAPITAL MARKETS, LLC  
014 B000004 8-032493  
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 ABN AMRO DISTRIBUTION SERVICES, INC.  
014 B000008 8-052396  
014 A000009 BLACKROCK DISTRIBUTORS, INC.  
014 B000009 8-048775  
014 A000010 PERSIMMON SECURITIES, INC.  
014 B000010 8-053071  
014 A000011 PNC INVESTMENTS LLC  
014 B000011 8-066195  
014 A000012 STATE STREET RESEARCH INVEST. SERVICES, INC.  
014 B000012 8-035442  
015 A000001 THE BANK OF NEW YORK  
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  
015 C020003 NY  
015 C030003 10017  
015 E010003 X  
PAGE 3  
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  
018 000000 Y  
019 A000000 Y  
019 B000000 177  
019 C000000 BLACKROCKC

Edgar Filing: DEBT STRATEGIES FUND - Form NSAR-A

020 A000001 CREDIT SUISSE SECURITES (USA) L.L.C.  
020 B000001 13-5659485  
020 C000001 6  
020 A000002 LEHMAN BROTHERS INC.  
020 B000002 13-2518466  
020 C000002 4  
020 A000003 MCMAHAN SECURITIES CO. L.P.  
020 B000003 06-1229141  
020 C000003 1  
020 C000004 0  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 11  
022 A000001 BR LIQUIDITY SERIES, LLC CASH SWEEP SERIES I  
022 B000001 02-0651665  
022 C000001 158925  
022 D000001 158925  
022 A000002 DEUTSCHE BANK SECURITIES INC.  
022 B000002 13-2730828  
022 C000002 135462  
022 D000002 24451  
022 A000003 CREDIT SUISSE SECURITES (USA) L.L.C.  
022 B000003 13-5659485  
022 C000003 28470  
022 D000003 32784  
022 A000004 J.P. MORGAN SECURITIES INC.  
022 B000004 13-3224016  
022 C000004 49019  
022 D000004 8933  
022 A000005 MORGAN STANLEY  
022 B000005 13-2655998  
PAGE 4  
022 C000005 25702  
022 D000005 22046  
022 A000006 UBS FINANCIAL SERVICES INC.  
022 B000006 13-2638166  
022 C000006 27095  
022 D000006 2725  
022 A000007 BANC OF AMERICA SECURITIES LLC  
022 B000007 56-2058405  
022 C000007 10528  
022 D000007 18082  
022 A000008 GOLDMAN, SACHS & CO.  
022 B000008 13-5108880  
022 C000008 17310  
022 D000008 0  
022 A000009 WACHOVIA SECURITIES, LLC  
022 B000009 54-0796506  
022 C000009 5336  
022 D000009 9423  
022 A000010 MCMAHAN SECURITIES CO. L.P.  
022 B000010 06-1229141  
022 C000010 0  
022 D000010 13733  
023 C000000 491835  
023 D000000 330422  
024 000000 N  
026 A000000 N

Edgar Filing: DEBT STRATEGIES FUND - Form NSAR-A

026 B000000 Y  
 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  
 048 F020000 0.000  
 PAGE 5  
 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  
 060 A000000 Y

Edgar Filing: DEBT STRATEGIES FUND - Form NSAR-A

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  
062 M000000 0.0

PAGE 6

062 N000000 0.0  
062 O000000 0.0  
062 P000000 97.5  
062 Q000000 36.0  
062 R000000 4.2  
063 A000000 0  
063 B000000 6.6  
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 N  
070 L010000 Y  
070 L020000 Y  
070 M010000 Y  
070 M020000 N  
070 N010000 Y  
070 N020000 N  
070 O010000 Y  
070 O020000 Y  
070 P010000 Y

Edgar Filing: DEBT STRATEGIES FUND - Form NSAR-A

070 P020000 Y  
 070 Q010000 Y  
 070 Q020000 N  
 070 R010000 N  
 070 R020000 N  
     PAGE 7  
 071 A000000 359341  
 071 B000000 354700  
 071 C000000 968980  
 071 D000000 37  
 072 A000000 6  
 072 B000000 44762  
 072 C000000 838  
 072 D000000 0  
 072 E000000 263  
 072 F000000 2947  
 072 G000000 110  
 072 H000000 0  
 072 I000000 59  
 072 J000000 26  
 072 K000000 0  
 072 L000000 31  
 072 M000000 22  
 072 N000000 0  
 072 O000000 0  
 072 P000000 7037  
 072 Q000000 0  
 072 R000000 26  
 072 S000000 24  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 272  
 072 X000000 10554  
 072 Y000000 0  
 072 Z000000 35309  
 072AA000000 19018  
 072BB000000 21727  
 072CC010000 4250  
 072CC020000 0  
 072DD010000 33667  
 072DD020000 0  
 072EE000000 0  
 073 A010000 0.3180  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 6956  
 074 B000000 0  
 074 C000000 0  
 074 D000000 951384  
 074 E000000 6109  
 074 F000000 22875  
 074 G000000 0  
 074 H000000 0  
 074 I000000 1045  
 074 J000000 0  
     PAGE 8  
 074 K000000 0  
 074 L000000 16867  
 074 M000000 1315  
 074 N000000 1006551

Edgar Filing: DEBT STRATEGIES FUND - Form NSAR-A

074	O000000	6500
074	P000000	412
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	286716
074	S000000	0
074	T000000	712923
074	U010000	106021
074	U020000	0
074	V010000	6.72
074	V020000	0.00
074	W000000	0.0000
074	X000000	10420
074	Y000000	963394
075	A000000	0
075	B000000	711710
076	000000	7.06
077	A000000	Y
077	C000000	Y
077	O000000	Y
077	Q010000	Y
078	000000	N
086	A010000	198
086	A020000	1330
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	24276Q109
087	A030000	DSU
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	DONALD C. BURKE	
TITLE	TREASURER	