

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-A

November 01, 2010

PAGE 1
000 A000000 08/31/2010
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 10055
012 A000001 BNY MELLON SHAREOWNER SERVICES
012 B000001 85-05006
012 C010001 JERSEY CITY
012 C020001 NJ
012 C030001 07310
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 PRINCETON
PAGE 2
013 B020001 NJ
013 B030001 08540
014 A000001 BLACKROCK CAPITAL MARKETS, LLC
014 B000001 8-67827
014 A000002 BLACKROCK EXECUTION SERVICES
014 B000002 8-48719

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014 A000003 BLACKROCK FUND DISTRIBUTION COMPANY
014 B000003 8-67795
014 A000004 BLACKROCK INVESTMENTS, LLC
014 B000004 8-48436
014 A000005 HARRIS WILLIAMS LLC
014 B000005 8-53380
014 A000006 PNC CAPITAL MARKETS, INC.
014 B000006 8-32493
014 A000007 PNC INVESTMENTS LLC
014 B000007 8-66195
014 A000008 RED CAPITAL MARKETS, INC.
014 B000008 8-31175
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 CIBC MELLON TRUST CO
015 B000003 S
015 C010003 CANADA
015 D010003 CANADA
015 E040003 X
015 A000004 BHF ASSET SERVICING GMBH
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 E010005 X
015 A000006 THE BANK OF NEW YORK MELLON
015 B000006 S
015 C010006 UNITED KINGDOM
015 D010006 UNITED KINGDOM
015 E010006 X
015 A000007 DEUTSCHE BANK AG
PAGE 3
015 B000007 S
015 C010007 LONDON
015 D010007 UNITED KINGDOM
015 E040007 X
018 000000 Y
019 A000000 Y
019 B000000 280
019 C000000 BLKRKADVSR
020 A000001 JEFFERIES & COMPANY, INC.
020 B000001 95-2622900
020 C000001 4
020 A000002 JONESTRADING INSTITUTIONAL SERVICES LLC
020 B000002 51-0484896
020 C000002 3
020 A000003 BROADPOINT CAPITAL, INC.
020 B000003 11-2657332

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020 C000003 1
 020 A000004 CREDIT SUISSE SECURITIES (USA) L.L.C.
 020 B000004 13-5659485
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 020 A000005 CRT CAPITAL GROUP, LLC
 020 B000005 06-1386357
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 020 A000006 GOLDMAN, SACHS & CO.
 020 B000006 13-5108880
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 020 A000008 KNIGHT LIBERTAS LLC
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 020 A000009 JANNEY MONTGOMERY SCOTT LLC
 020 B000009 23-0731260
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 020 C000010 0
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 022 A000001 BLK LIQUIDITY FUNDS, TEMPFUND, INSTIT. CLASS
 022 B000001 52-0983343
 022 C000001 125082
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 022 A000002 BANC OF AMERICA SECURITIES LLC
 022 B000002 56-2058405
 022 C000002 34266
 022 D000002 13087
 022 A000003 DEUTSCHE BANK SECURITIES INC.
 022 B000003 13-2730828
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 022 A000004 J.P. MORGAN SECURITIES INC.
 022 B000004 13-3299429
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 PAGE 4
 022 D000004 13900
 022 A000005 MORGAN STANLEY & CO. INCORPORATED
 022 B000005 13-2655998
 022 C000005 22211
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 022 A000006 CREDIT SUISSE SECURITIES (USA) L.L.C.
 022 B000006 13-5659485
 022 C000006 26457
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 022 A000007 BARCLAYS CAPITAL INC.
 022 C000007 16964
 022 D000007 8540
 022 A000008 GOLDMAN, SACHS & CO.
 022 B000008 13-5108880
 022 C000008 11794
 022 D000008 8589
 022 A000009 CITIGROUP GLOBAL MARKETS, INC.
 022 B000009 11-2418191
 022 C000009 12228
 022 D000009 4500
 022 A000010 UBS SECURITIES LLC
 022 B000010 13-3873456
 022 C000010 2684
 022 D000010 8555
 023 C000000 327201
 023 D000000 253658

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024 000000 N
 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
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 048 B010000 0
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 048 C010000 0
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 048 D010000 0
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 048 E010000 0
 048 E020000 0.000
 PAGE 5
 048 F010000 0
 048 F020000 0.000
 048 G010000 0
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 048 H010000 0
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 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

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| | | | |
|-----|---------|---|------|
| 057 | 000000 | N | |
| 058 | A000000 | N | |
| 059 | 000000 | Y | |
| 060 | A000000 | Y | |
| 060 | B000000 | Y | |
| 061 | 000000 | | 0 |
| 062 | A000000 | Y | |
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| 062 | D000000 | | 0.0 |
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| 062 | F000000 | | 0.0 |
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| 062 | H000000 | | 0.0 |
| 062 | I000000 | | 0.0 |
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| 062 | J000000 | | 0.0 |
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| 062 | Q000000 | | 59.8 |
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| 063 | B000000 | | 5.7 |
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| 064 | B000000 | Y | |
| 065 | 000000 | N | |
| 066 | A000000 | N | |
| 067 | 000000 | N | |
| 068 | A000000 | N | |
| 068 | B000000 | N | |
| 069 | 000000 | N | |
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| 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 | |

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| | | | |
|-------|---------|---|--------|
| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | Y | |
| 070 | P010000 | Y | |
| 070 | P020000 | Y | |
| | PAGE | 7 | |
| 070 | Q010000 | Y | |
| 070 | Q020000 | N | |
| 070 | R010000 | N | |
| 070 | R020000 | N | |
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| 072 | I000000 | | 51 |
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| 072 | L000000 | | 29 |
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| 074 | F000000 | | 16907 |
| | PAGE | 8 | |
| 074 | G000000 | | 0 |
| 074 | H000000 | | 0 |
| 074 | I000000 | | 6162 |
| 074 | J000000 | | 8974 |

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| | | |
|-----------|-----------------|--------------|
| 074 | K000000 | 0 |
| 074 | L000000 | 8288 |
| 074 | M000000 | 1995 |
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| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 761 |
| 074 | S000000 | 0 |
| 074 | T000000 | 431559 |
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| 074 | V010000 | 4.00 |
| 074 | V020000 | 0.00 |
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| 075 | B000000 | 429899 |
| 076 | 000000 | 3.92 |
| 077 | A000000 | Y |
| 077 | O000000 | Y |
| 077 | Q010000 | Y |
| 078 | 000000 | N |
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| 086 | A020000 | 465 |
| 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 |
| | PAGE | 9 |
| SIGNATURE | NEAL J. ANDREWS | |
| TITLE | CFO | |