

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-B

April 26, 2013

PAGE 1  
000 B000000 02/28/2013  
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

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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 FRANKFURT  
015 D010004 GERMANY  
015 E040004 X  
015 A000005 BANK OF NEW YORK, LONDON  
015 B000005 S  
015 C010005 DUBLIN  
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/DEPOSITORY CLEARING CENTRE  
015 B000007 S  
015 C010007 LONDON  
015 D010007 UNITED KINGDOM  
015 E040007 X  
015 A000008 BNP PARIBAS SECURITIES SERVICES PARIS  
015 B000008 S  
015 C010008 PARIS  
015 D010008 FRANCE  
015 E040008 X  
018 000000 Y  
019 A000000 Y  
019 B000000 290  
019 C000000 BLKRKADVSR  
PAGE 3  
020 A000001 JONES & ASSOCIATES, INC.  
020 C000001 21  
020 A000002 JANNEY MONTGOMERY SCOTT LLC  
020 B000002 23-0731260  
020 C000002 0  
021 000000 21  
022 A000001 BLK LIQUIDITY FUNDS, TEMPFUND, INSTIT. CLASS  
022 B000001 52-0983343  
022 C000001 206772  
022 D000001 206615  
022 A000002 CREDIT SUISSE SECURITIES USA L.L.C.  
022 B000002 13-5659485  
022 C000002 86533  
022 D000002 22395  
022 A000003 BARCLAYS BANK PLC  
022 B000003 05-0346412

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|     |         |                                |
|-----|---------|--------------------------------|
| 022 | C000003 | 47307                          |
| 022 | D000003 | 34996                          |
| 022 | A000004 | MORGAN STANLEY & CO INC        |
| 022 | B000004 | 13-2655998                     |
| 022 | C000004 | 55927                          |
| 022 | D000004 | 26308                          |
| 022 | A000005 | J.P. MORGAN SECURITIES INC     |
| 022 | B000005 | 13-3299429                     |
| 022 | C000005 | 54385                          |
| 022 | D000005 | 22876                          |
| 022 | A000006 | BANC OF AMERICA SECURITIES LLC |
| 022 | B000006 | 56-2058405                     |
| 022 | C000006 | 49087                          |
| 022 | D000006 | 26396                          |
| 022 | A000007 | DEUTSCHE BANK AG               |
| 022 | B000007 | 13-2730828                     |
| 022 | C000007 | 47373                          |
| 022 | D000007 | 26309                          |
| 022 | A000008 | CITIGROUP GLOBAL MARKETS INC   |
| 022 | B000008 | 11-2418191                     |
| 022 | C000008 | 35990                          |
| 022 | D000008 | 29934                          |
| 022 | A000009 | GOLDMAN SACHS & CO             |
| 022 | B000009 | 13-5108880                     |
| 022 | C000009 | 39100                          |
| 022 | D000009 | 15310                          |
| 022 | A000010 | BANK OF NEW YORK               |
| 022 | B000010 | 13-4941102                     |
| 022 | C000010 | 23887                          |
| 022 | D000010 | 3985                           |
| 023 | C000000 | 689665                         |
| 023 | D000000 | 454968                         |
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| 026 | A000000 | N                              |
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| 026 | H000000 | N                              |
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| 028 | A030000 | 0                              |
| 028 | A040000 | 0                              |
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| 028 | B020000 | 0                              |
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| 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                              |

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|     |         |       |
|-----|---------|-------|
| 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  |
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| 032 | 000000  | 0     |
| 033 | 000000  | 0     |
| 035 | 000000  | 0     |
| 036 | B000000 | 0     |
| 038 | 000000  | 0     |
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| 042 | B000000 | 0     |
| 042 | C000000 | 0     |
| 042 | D000000 | 0     |
|     | PAGE 5  |       |
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| 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 |
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| 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     |

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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

PAGE 6

054 M000000 Y  
 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  
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 062 D000000 0.0  
 062 E000000 0.0  
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 062 H000000 0.0  
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 062 J000000 0.0  
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 062 Q000000 81.7  
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 063 A000000 0  
 063 B000000 7.2

064 A000000 N  
 064 B000000 Y  
 065 000000 N  
 066 A000000 N  
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 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

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|     |          |    |        |
|-----|----------|----|--------|
| 070 | D020000  | N  |        |
| 070 | E010000  | Y  |        |
| 070 | E020000  | N  |        |
| 070 | F010000  | N  |        |
| 070 | F020000  | N  |        |
|     | PAGE     | 7  |        |
| 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  |        |
| 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  |        |
| 071 | A000000  |    | 541107 |
| 071 | B000000  |    | 468550 |
| 071 | C000000  |    | 646926 |
| 071 | D000000  | 72 |        |
| 072 | A000000  | 12 |        |
| 072 | B000000  |    | 42240  |
| 072 | C000000  |    | 14     |
| 072 | D000000  |    | 0      |
| 072 | E000000  |    | 0      |
| 072 | F000000  |    | 3790   |
| 072 | G000000  |    | 111    |
| 072 | H000000  |    | 0      |
| 072 | I000000  |    | 107    |
| 072 | J000000  |    | 51     |
| 072 | K000000  |    | 0      |
| 072 | L000000  |    | 7      |
| 072 | M000000  |    | 56     |
| 072 | N000000  |    | 37     |
| 072 | O000000  |    | 1      |
| 072 | P000000  |    | 1671   |
| 072 | Q000000  |    | 0      |
| 072 | R000000  |    | 162    |
| 072 | S000000  |    | 68     |
| 072 | T000000  |    | 0      |
| 072 | U000000  |    | 0      |
| 072 | V000000  |    | 0      |
| 072 | W000000  |    | 355    |
|     | PAGE     | 8  |        |
| 072 | X000000  |    | 6416   |
| 072 | Y000000  |    | 2      |
| 072 | Z000000  |    | 35840  |
| 072 | AA000000 |    | 0      |

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|             |   |
|-------------|---|
| 072BB000000 | 4693                                    |
| 072CC010000 | 32461                                   |
| 072CC020000 | 0                                       |
| 072DD010000 | 36132                                   |
| 072DD020000 | 0                                       |
| 072EE000000 | 0                                       |
| 073 A010000 | 0.3340                                  |
| 073 A020000 | 0.0000                                  |
| 073 B000000 | 0.0000                                  |
| 073 C000000 | 0.0000                                  |
| 074 A000000 | 390                                     |
| 074 B000000 | 0                                       |
| 074 C000000 | 10421                                   |
| 074 D000000 | 678440                                  |
| 074 E000000 | 0                                       |
| 074 F000000 | 13785                                   |
| 074 G000000 | 0                                       |
| 074 H000000 | 0                                       |
| 074 I000000 | 4090                                    |
| 074 J000000 | 9539                                    |
| 074 K000000 | 0                                       |
| 074 L000000 | 6640                                    |
| 074 M000000 | 1436                                    |
| 074 N000000 | 724741                                  |
| 074 O000000 | 57708                                   |
| 074 P000000 | 306                                     |
| 074 Q000000 | 190000                                  |
| 074 R010000 | 0                                       |
| 074 R020000 | 0                                       |
| 074 R030000 | 0                                       |
| 074 R040000 | 1774                                    |
| 074 S000000 | 0                                       |
| 074 T000000 | 474953                                  |
| 074 U010000 | 108362                                  |
| 074 U020000 | 0                                       |
| 074 V010000 | 4.38                                    |
| 074 V020000 | 0.00                                    |
| 074 W000000 | 0.0000                                  |
| 074 X000000 | 43197                                   |
| 074 Y000000 | 20004                                   |
| 075 A000000 | 0                                       |
| 075 B000000 | 454105                                  |
| 076 000000  | 4.46                                    |
| 077 A000000 | Y                                       |
| 077 B000000 | Y                                       |
| 077 O000000 | Y                                       |
| 078 000000  | Y                                       |
| PAGE 9      |   |
| 080 A000000 | FEDERAL INSURANCE COMPANY               |
| 080 B000000 | NATL UNION FIRE INS CO OF PUTTSBURGH PA |
| 080 C000000 | 72025                                   |
| 081 A000000 | Y                                       |
| 081 B000000 | 89                                      |
| 082 A000000 | N                                       |
| 082 B000000 | 0                                       |
| 083 A000000 | N                                       |
| 083 B000000 | 0                                       |
| 084 A000000 | N                                       |
| 084 B000000 | 0                                       |
| 085 A000000 | Y                                       |
| 085 B000000 | N                                       |
| 086 A010000 | 395                                     |

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|           |                 |              |
|-----------|-----------------|--------------|
| 086       | A020000         | 1653         |
| 086       | B010000         | 0            |
| 086       | B020000         | 0            |
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| 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             |              |