

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-B

April 29, 2011

PAGE 1
000 B000000 02/28/2011
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

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

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
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
015 B000007 S
015 C010007 LONDON
PAGE 3
015 D010007 UNITED KINGDOM
015 E040007 X
018 000000 Y
019 A000000 Y
019 B000000 294
019 C000000 BLKRRKADVSR
020 A000001 JEFFERIES & COMPANY, INC.
020 B000001 95-2622900
020 C000001 46
020 A000002 JONESTRADING INSTITUTIONAL SERVICES LLC
020 B000002 51-0484896
020 C000002 27
020 A000003 BROADPOINT CAPITAL, INC.
020 B000003 11-2657332
020 C000003 1
020 A000004 BEDROK SECURITIES LLC

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

020 C000004 1
 020 A000005 UBS SECURITIES LLC
 020 B000005 13-3873456
 020 C000005 1
 020 A000006 CREDIT SUISSE SECURITIES (USA) L.L.C.
 020 B000006 13-5659485
 020 C000006 0
 020 A000007 CRT CAPITAL GROUP, LLC
 020 B000007 06-1386357
 020 C000007 0
 020 A000008 GOLDMAN, SACHS & CO.
 020 B000008 13-5108880
 020 C000008 0
 020 A000009 DEUTSCHE BANK SECURITIES INC.
 020 B000009 13-2730828
 020 C000009 0
 020 A000010 JANNEY MONTGOMERY SCOTT LLC
 020 B000010 23-0731260
 020 C000010 0
 021 000000 77
 022 A000001 BLK LIQUIDITY FUNDS, TEMPFUND, INSTIT. CLASS
 022 B000001 52-0983343
 022 C000001 271344
 022 D000001 264164
 022 A000002 J.P. MORGAN SECURITIES INC.
 022 B000002 13-3299429
 022 C000002 82884
 022 D000002 31134
 022 A000003 DEUTSCHE BANK SECURITIES INC.
 022 B000003 13-2730828
 022 C000003 65080
 022 D000003 29655
 022 A000004 CREDIT SUISSE SECURITIES (USA) L.L.C.
 022 B000004 13-5659485
 022 C000004 70944
 PAGE 4
 022 D000004 18405
 022 A000005 BANC OF AMERICA SECURITIES LLC
 022 B000005 56-2058405
 022 C000005 48758
 022 D000005 22333
 022 A000006 MORGAN STANLEY & CO. INCORPORATED
 022 B000006 13-2655998
 022 C000006 35734
 022 D000006 30589
 022 A000007 BARCLAYS CAPITAL INC.
 022 C000007 45185
 022 D000007 16964
 022 A000008 GOLDMAN, SACHS & CO.
 022 B000008 13-5108880
 022 C000008 34652
 022 D000008 13361
 022 A000009 CITIGROUP GLOBAL MARKETS, INC.
 022 B000009 11-2418191
 022 C000009 30752
 022 D000009 16222
 022 A000010 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
 022 B000010 13-5674085
 022 C000010 26947
 022 D000010 8043
 023 C000000 747265
 023 D000000 504859

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

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
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
PAGE 5
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
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

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

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
	PAGE	6	
062	J000000		0.0
062	K000000		0.0
062	L000000		1.0
062	M000000		0.0
062	N000000		0.0
062	O000000		0.0
062	P000000		56.2
062	Q000000		71.0
062	R000000		2.8
063	A000000		0
063	B000000		6.8
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	Y	
070	L010000	Y	
070	L020000	Y	
070	M010000	Y	
070	M020000	Y	
070	N010000	Y	

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

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	
071	A000000		507346
071	B000000		457123
071	C000000		562238
071	D000000	81	
072	A000000	12	
072	B000000		40729
072	C000000		13
072	D000000		0
072	E000000		809
072	F000000		3161
072	G000000		97
072	H000000		0
072	I000000		114
072	J000000		59
072	K000000		0
072	L000000		58
072	M000000		57
072	N000000		39
072	O000000		0
072	P000000		1133
072	Q000000		0
072	R000000		57
072	S000000		290
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		512
072	X000000		5577
072	Y000000		2
072	Z000000		35976
072AA	000000		28588
072BB	000000		31022
072CC	010000		44871
072CC	020000		0
072DD	010000		36853
072DD	020000		0
072EE	000000		0
073	A010000		0.3300
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0100
074	A000000		112
074	B000000		0
074	C000000		0
074	D000000		586291
074	E000000		0
074	F000000		8363
	PAGE	8	
074	G000000		0
074	H000000		0
074	I000000		9588
074	J000000		7788

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

074	K000000	0
074	L000000	7560
074	M000000	567
074	N000000	620269
074	O000000	40384
074	P000000	271
074	Q000000	117000
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	1367
074	S000000	0
074	T000000	461247
074	U010000	107772
074	U020000	0
074	V010000	4.28
074	V020000	0.00
074	W000000	0.0000
074	X000000	43541
074	Y000000	1718
075	A000000	0
075	B000000	437440
076	000000	4.05
077	A000000	Y
077	B000000	Y
077	O000000	Y
078	000000	N
080	A000000	FEDERAL INSURANCE COMPANY
080	B000000	NATIONAL UNION FIRE INS. CO. OF PITTSBURGH,PA
080	C000000	71150
081	A000000	Y
081	B000000	96
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	115
086	A020000	465
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
	PAGE	9
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	

