

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

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

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 BLK RKADVSR
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

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

| | | |
|-----|---------|--------------------------------|
| 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 |
| 024 | 000000 | N |
| 026 | A000000 | N |
| 026 | B000000 | N |
| | PAGE | 4 |
| 026 | C000000 | N |
| 026 | D000000 | Y |
| 026 | E000000 | N |
| 026 | F000000 | N |
| 026 | G010000 | N |
| 026 | G020000 | N |
| 026 | H000000 | N |
| 027 | 000000 | N |
| 028 | A010000 | 0 |
| 028 | A020000 | 0 |
| 028 | A030000 | 0 |
| 028 | A040000 | 0 |
| 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 |
| 028 | D040000 | 0 |
| 028 | E010000 | 0 |
| 028 | E020000 | 0 |

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

| | | |
|-----|---------|-------|
| 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 |
| 031 | A000000 | 0 |
| 031 | B000000 | 0 |
| 032 | 000000 | 0 |
| 033 | 000000 | 0 |
| 035 | 000000 | 0 |
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| | PAGE 5 | |
| 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 | 0.600 |
| 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 |
| 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 |

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

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
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 2.2
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 61.2
062 Q000000 81.7
062 R000000 3.7
063 A000000 0
063 B000000 7.2
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

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

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
 42240
 072 B000000 14
 072 C000000 0
 072 D000000 0
 072 E000000 3790
 072 F000000 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
 072AA000000 0

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

| | |
|-------------|---|
| 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 |

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

| | | |
|-----------|-----------------|--------------|
| 086 | A020000 | 1653 |
| 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 | |