

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-B

April 29, 2010

PAGE 1
000 B000000 02/28/2010
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 BB & T AM DISTRIBUTORS, INC.
014 B000001 8-52396
014 A000002 BLACKROCK CAPITAL MARKETS, LLC
014 B000002 8-67827

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

014 A000003 BLACKROCK DISTRIBUTORS, INC.
014 B000003 8-48775
014 A000004 BLACKROCK INVESTMENTS, LLC
014 B000004 8-48436
014 A000005 HARRIS WILLIAMS LLC
014 B000005 8-53380
014 A000006 MGI FUNDS DISTRIBUTOR, INC.
014 B000006 8-46960
014 A000007 NATCITY INVESTMENTS, INC.
014 B000007 8-35288
014 A000008 NORTHERN FUNDS DISTRIBUTORS, LLC
014 B000008 8-51242
014 A000009 PNC CAPITAL MARKETS, INC.
014 B000009 8-32493
014 A000010 PNC INVESTMENTS LLC
014 B000010 8-66195
014 A000011 PFPC DISTRIBUTORS, INC.
014 B000011 8-45467
014 A000012 RED CAPITAL MARKETS, INC.
014 B000012 8-31175
014 A000013 BLACKROCK EXECUTION SERVICES
014 B000013 8-48719
014 A000014 BLACKROCK FUND DISTRIBUTION COMPANY
014 B000014 8-67795
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
PAGE 3
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
015 D010007 UNITED KINGDOM
015 E040007 X

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

018 000000 Y
 019 A000000 Y
 019 B000000 282
 019 C000000 BLKRKADVSR
 020 A000001 JONESTRADING INSTITUTIONAL SERVICES LLC
 020 B000001 51-0484896
 020 C000001 10
 020 A000002 BEDROK SECURITIES LLC
 020 C000002 2
 020 A000003 JEFFERIES & COMPANY, INC.
 020 B000003 95-2622900
 020 C000003 1
 020 A000004 RAFFERTY CAPITAL MARKETS, LLC
 020 C000004 1
 020 A000005 CREDIT SUISSE SECURITIES (USA) L.L.C.
 020 B000005 13-5659485
 020 C000005 0
 020 A000006 JANNEY MONTGOMERY SCOTT LLC
 020 B000006 23-0731260
 020 C000006 0
 020 A000007 CITIGROUP GLOBAL MARKETS, INC.
 020 B000007 11-2418191
 020 C000007 0
 020 C000008 0
 020 C000009 0
 020 C000010 0
 021 000000 14
 022 A000001 BLK LIQUIDITY FUNDS, TEMPFUND, INSTIT. CLASS
 022 B000001 52-0983343
 022 C000001 213388
 022 D000001 206057
 022 A000002 J.P. MORGAN SECURITIES INC.
 022 B000002 13-3299429
 022 C000002 65649
 022 D000002 21991
 PAGE 4
 022 A000003 CREDIT SUISSE SECURITIES (USA) L.L.C.
 022 B000003 13-5659485
 022 C000003 40534
 022 D000003 35185
 022 A000004 DEUTSCHE BANK SECURITIES INC.
 022 B000004 13-2730828
 022 C000004 38030
 022 D000004 27387
 022 A000005 BARCLAYS CAPITAL INC.
 022 C000005 27581
 022 D000005 25975
 022 A000006 BANC OF AMERICA SECURITIES LLC
 022 B000006 56-2058405
 022 C000006 40436
 022 D000006 9629
 022 A000007 GOLDMAN, SACHS & CO.
 022 B000007 13-5108880
 022 C000007 38762
 022 D000007 8113
 022 A000008 CITIGROUP GLOBAL MARKETS, INC.
 022 B000008 11-2418191
 022 C000008 21626
 022 D000008 19204
 022 A000009 MORGAN STANLEY & CO. INCORPORATED
 022 B000009 13-2655998
 022 C000009 17190

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

022 D000009 18098
 022 A000010 JEFFERIES & COMPANY, INC.
 022 B000010 95-2622900
 022 C000010 8134
 022 D000010 10470
 023 C000000 560314
 023 D000000 499211
 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
 PAGE 5
 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
 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

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

| | | | |
|-----|---------|---|------|
| 054 | K000000 | N | |
| 054 | L000000 | N | |
| 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 |
| | PAGE | 6 | |
| 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 | | 0.3 |
| 062 | M000000 | | 0.0 |
| 062 | N000000 | | 0.0 |
| 062 | O000000 | | 0.0 |
| 062 | P000000 | | 58.5 |
| 062 | Q000000 | | 56.5 |
| 062 | R000000 | | 5.0 |
| 063 | A000000 | | 0 |
| 063 | B000000 | | 5.7 |
| 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 | |

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

| | | | |
|-------|---------|----|--------|
| 070 | K010000 | Y | |
| 070 | K020000 | Y | |
| 070 | L010000 | Y | |
| 070 | L020000 | Y | |
| 070 | M010000 | Y | |
| | PAGE | 7 | |
| 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 | | 356384 |
| 071 | B000000 | | 353648 |
| 071 | C000000 | | 410382 |
| 071 | D000000 | | 86 |
| 072 | A000000 | 12 | |
| 072 | B000000 | | 46119 |
| 072 | C000000 | | 0 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 564 |
| 072 | F000000 | | 2442 |
| 072 | G000000 | | 119 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 108 |
| 072 | J000000 | | 27 |
| 072 | K000000 | | 0 |
| 072 | L000000 | | 47 |
| 072 | M000000 | | 65 |
| 072 | N000000 | | 38 |
| 072 | O000000 | | 0 |
| 072 | P000000 | | 729 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 56 |
| 072 | S000000 | | 151 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 514 |
| 072 | X000000 | | 4296 |
| 072 | Y000000 | | 2 |
| 072 | Z000000 | | 42389 |
| 072AA | 000000 | | 22416 |
| 072BB | 000000 | | 131707 |
| 072CC | 010000 | | 275497 |
| 072CC | 020000 | | 0 |
| 072DD | 010000 | | 42863 |
| 072DD | 020000 | | 0 |
| 072EE | 000000 | | 0 |
| 073 | A010000 | | 0.3900 |
| 073 | A020000 | | 0.0000 |
| 073 | B000000 | | 0.0000 |
| | PAGE | 8 | |
| 073 | C000000 | | 0.0100 |
| 074 | A000000 | | 561 |
| 074 | B000000 | | 0 |
| 074 | C000000 | | 0 |

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

| | | |
|-----|---------|---------------------------------------|
| 074 | D000000 | 481780 |
| 074 | E000000 | 0 |
| 074 | F000000 | 18566 |
| 074 | G000000 | 0 |
| 074 | H000000 | 0 |
| 074 | I000000 | 5391 |
| 074 | J000000 | 14395 |
| 074 | K000000 | 0 |
| 074 | L000000 | 6733 |
| 074 | M000000 | 717 |
| 074 | N000000 | 528143 |
| 074 | O000000 | 40960 |
| 074 | P000000 | 225 |
| 074 | Q000000 | 67000 |
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 736 |
| 074 | S000000 | 0 |
| 074 | T000000 | 419222 |
| 074 | U010000 | 107657 |
| 074 | U020000 | 0 |
| 074 | V010000 | 3.89 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 49319 |
| 074 | Y000000 | 8168 |
| 075 | A000000 | 0 |
| 075 | B000000 | 349526 |
| 076 | 000000 | 3.91 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 078 | 000000 | N |
| 080 | A000000 | VIGILANT INSURANCE COMPANY |
| 080 | B000000 | NATIONAL UNION FIRE INSURANCE COMPANY |
| 080 | C000000 | 85000 |
| 081 | A000000 | Y |
| 081 | B000000 | 101 |
| 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 | 422 |
| | PAGE | 9 |
| 086 | A020000 | 1409 |
| 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 |

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

088 A000000 N

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE NEAL J. ANDREWS

TITLE CFO