

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-A

October 31, 2016

PAGE 1  
000 A000000 08/31/2016  
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  
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 EXECUTION SERVICES  
014 B000001 8-48719  
014 A000002 BLACKROCK INVESTMENTS, LLC  
014 B000002 8-48436  
014 A000003 HARRIS WILLIAMS LLC  
014 B000003 8-53380  
014 A000004 PNC CAPITAL MARKETS, INC.  
014 B000004 8-32493  
014 A000005 PNC INVESTMENTS LLC  
014 B000005 8-66195  
014 A000006 SOLEBURY CAPITAL, LLC  
014 B000006 8-67548  
015 A000001 STATE STREET BANK & TRUST COMPANY

PAGE 2  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02110  
015 E010001 X  
015 A000002 HSBC AUSTRALIA

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015 B000002 S  
 015 C010002 SYDNEY  
 015 D010002 AUSTRALIA  
 015 D020002 NSW2000  
 015 E040002 X  
 015 A000003 STATE STREET TR CO CDA RBCPHYS  
 015 B000003 S  
 015 C010003 TORONTO  
 015 D010003 CANADA  
 015 E040003 X  
 015 A000004 SSB GMBH GERMANY - CBF  
 015 B000004 S  
 015 C010004 FRANKFURT  
 015 D010004 GERMANY  
 015 E040004 X  
 015 A000005 CLEARSTREAM BANKING SA  
 015 B000005 S  
 015 C010005 CITY OF LUXEMBOURG  
 015 D010005 LUXEMBOURG  
 015 E040005 X  
 015 A000006 STATE STREET TRUST CO CDA CDSX  
 015 B000006 S  
 015 C010006 TORONTO  
 015 D010006 CANADA  
 015 E040006 X  
 015 A000007 STATE STREET BK LONDON-CREST  
 015 B000007 S  
 015 C010007 London  
 015 D010007 Great Britain  
 015 E040007 X  
 015 A000008 STATE STREET BANK LONDON - PHYSICAL  
 015 B000008 S  
 015 C010008 LONDON  
 015 D010008 UNITED KINGDOM  
 015 E040008 X  
 018 000000 Y  
 019 A000000 Y  
 019 B000000 273  
 019 C000000 BLK RK ADVSR  
 020 A000001 GOLDMAN SACHS & CO  
 020 B000001 13-5108880  
 020 C000001 2  
 020 A000002 BARCLAYS CAPITAL INC  
 020 B000002 13-3297824  
 020 C000002 2  
 PAGE 3  
 021 000000 4  
 022 A000001 BLK LIQUIDITY FUNDS, TEMPFUND, INST. CLASS  
 022 B000001 52-0983343  
 022 C000001 79018  
 022 D000001 83027  
 022 A000002 J.P. MORGAN SECURITIES INC  
 022 B000002 13-3299429  
 022 C000002 35735  
 022 D000002 20025  
 022 A000003 GOLDMAN SACHS & CO  
 022 B000003 13-5108880  
 022 C000003 33170  
 022 D000003 18827  
 022 A000004 MORGAN STANLEY  
 022 B000004 13-2655998  
 022 C000004 31937

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022 D000004 13524  
 022 A000005 DEUTSCHE BANK SECURITIES INC  
 022 B000005 13-2730828  
 022 C000005 26905  
 022 D000005 17240  
 022 A000006 BANK OF AMERICA CORP  
 022 B000006 56-0906609  
 022 C000006 29805  
 022 D000006 13647  
 022 A000007 CREDIT SUISSE  
 022 B000007 13-3442768  
 022 C000007 26300  
 022 D000007 16550  
 022 A000008 CITIGROUP GLOBAL MARKETS INC  
 022 B000008 11-2418191  
 022 C000008 24140  
 022 D000008 16357  
 022 A000009 BARCLAYS CAPITAL INC.  
 022 B000009 06-1031656  
 022 C000009 14546  
 022 D000009 10008  
 022 A000010 JEFFERIES & COMPANY INC  
 022 B000010 95-2622900  
 022 C000010 5894  
 022 D000010 4054  
 023 C000000 337658  
 023 D000000 231741  
 024 000000 Y  
 025 A000001 BANK OF AMERICA CORP  
 025 B000001 56-0906609  
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 025 D000001 100  
 025 A000002 GOLDMAN SACHS & CO  
 025 B000002 13-5108880  
 025 C000002 E  
 PAGE 4  
 025 D000002 367  
 025 A000003 BARCLAYS BANK PLC  
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 025 D000003 200  
 025 A000004 DEUTSCHE BANK AG  
 025 B000004 13-2944988  
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 025 D000004 108  
 025 A000005 JEFFERIES & COMPANY INC  
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 025 D000005 1065  
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 026 B000000 N  
 026 C000000 N  
 026 D000000 Y  
 026 E000000 N  
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 026 G010000 N  
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 026 H000000 N  
 027 000000 N  
 028 A010000 0  
 028 A020000 0  
 028 A030000 0

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|     |         |       |
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| 028 | B010000 | 0     |
| 028 | B020000 | 0     |
| 028 | B030000 | 0     |
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| 028 | C020000 | 0     |
| 028 | C030000 | 0     |
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| 028 | D010000 | 0     |
| 028 | D020000 | 0     |
| 028 | D030000 | 0     |
| 028 | D040000 | 0     |
| 028 | E010000 | 0     |
| 028 | E020000 | 0     |
| 028 | E030000 | 0     |
| 028 | E040000 | 0     |
| 028 | F010000 | 0     |
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| 028 | G020000 | 0     |
| 028 | G030000 | 0     |
| 028 | G040000 | 0     |
|     | PAGE 5  |       |
| 028 | H000000 | 0     |
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| 030 | C000000 | 0.00  |
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| 036 | B000000 | 0     |
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| 042 | G000000 | 0     |
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| 043 | 000000  | 0     |
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| 045 | 000000  | Y     |
| 046 | 000000  | N     |
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| 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     |

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|     |         |       |   |
|-----|---------|-------|---|
| 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     |   |
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| 052 | 000000  | N     |   |
|     | PAGE    | 6     |   |
| 053 | A000000 | Y     |   |
| 053 | B000000 | Y     |   |
| 053 | C000000 | N     |   |
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| 054 | B000000 | Y     |   |
| 054 | C000000 | N     |   |
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| 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     |   |
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| 059 | 000000  | Y     |   |
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| 060 | B000000 | Y     |   |
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| 062 | K000000 | 0.0   |   |
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| 062 | M000000 | 0.0   |   |
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| 062 | Q000000 | 62.0  |   |
| 062 | R000000 | 4.2   |   |
| 063 | A000000 | 0     |   |
| 063 | B000000 | 5.7   |   |

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064 A000000 N  
 064 B000000 Y  
 065 000000 N  
 066 A000000 N  
 067 000000 N

PAGE 7

068 A000000 N  
 068 B000000 N  
 069 000000 N  
 070 A010000 Y  
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 070 B010000 Y  
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 070 R020000 N

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 071 C000000 929513  
 071 D000000 25  
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 072 C000000 643  
 072 D000000 0  
 072 E000000 0  
 072 F000000 2567  
 072 G000000 66  
 072 H000000 0

PAGE 8

072 I000000 54  
 072 J000000 28  
 072 K000000 0  
 072 L000000 19

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|             |        |
|-------------|--------|
| 072 M000000 | 59     |
| 072 N000000 | 40     |
| 072 O000000 | 0      |
| 072 P000000 | 1125   |
| 072 Q000000 | 0      |
| 072 R000000 | 70     |
| 072 S000000 | 60     |
| 072 T000000 | 0      |
| 072 U000000 | 0      |
| 072 V000000 | 0      |
| 072 W000000 | 240    |
| 072 X000000 | 4328   |
| 072 Y000000 | 2      |
| 072 Z000000 | 22099  |
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| 072CC020000 | 0      |
| 072DD010000 | 0      |
| 072DD020000 | 0      |
| 072EE000000 | 0      |
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| 073 C000000 | 0.0000 |
| 074 A000000 | 2554   |
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| 074 C000000 | 0      |
| 074 D000000 | 953566 |
| 074 E000000 | 367    |
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| 074 I000000 | 24177  |
| 074 J000000 | 5385   |
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| 074 R040000 | 1975   |
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| PAGE 9      |        |
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| 074 V010000 | 4.08   |
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| 075 B000000 | 740448 |
| 076 000000  | 3.71   |
| 077 A000000 | Y      |
| 077 B000000 | N      |
| 077 O000000 | Y      |

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077 Q010000 N  
078 000000 Y  
080 C000000 0  
081 B000000 0  
082 B000000 0  
083 B000000 0  
084 B000000 0  
086 A010000 0  
086 A020000 0  
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086 C010000 0  
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086 D010000 0  
086 D020000 0  
086 E010000 0  
086 E020000 0  
086 F010000 0  
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087 A020000 09255R103  
087 A030000 DSU  
088 A000000 N  
088 B000000 N  
088 C000000 N  
088 D000000 N  
SIGNATURE NEAL J. ANDREWS  
TITLE CFO