

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-A

October 30, 2017

PAGE 1  
000 A000000 08/31/2017  
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 02111  
015 E010001 X  
015 A000002 HSBC AUSTRALIA

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

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 274  
 019 C000000 BLKRKADVSR  
 020 A000001 GOLDMAN SACHS & CO  
 020 B000001 13-5108880  
 020 C000001 3  
 020 A000002 J P MORGAN SECURITIES INC  
 020 B000002 13-3299429  
 020 C000002 0  
 PAGE 3  
 020 A000003 BANK OF AMERICA CORP  
 020 B000003 56-0906609  
 020 C000003 0  
 021 000000 3  
 022 A000001 BLK LIQUIDITY FUNDS, T-FUND, INST. CLASS  
 022 B000001 52-0983343  
 022 C000001 103140  
 022 D000001 103140  
 022 A000002 BANK OF AMERICA CORP  
 022 B000002 56-0906609  
 022 C000002 91436  
 022 D000002 24621  
 022 A000003 GOLDMAN SACHS & CO  
 022 B000003 13-5108880  
 022 C000003 46833  
 022 D000003 41066

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

022 A000004 MORGAN STANLEY  
022 B000004 36-3145972  
022 C000004 47897  
022 D000004 19340  
022 A000005 J P MORGAN SECURITIES INC  
022 B000005 13-3299429  
022 C000005 38945  
022 D000005 15847  
022 A000006 CREDIT SUISSE SECURITIES (USA) LLC  
022 B000006 13-5659485  
022 C000006 35450  
022 D000006 16408  
022 A000007 DEUTSCHE BANK AG  
022 B000007 13-2944988  
022 C000007 23478  
022 D000007 17553  
022 A000008 CITIGROUP GLOBAL MARKETS INC.  
022 B000008 11-2418191  
022 C000008 16393  
022 D000008 19470  
022 A000009 JEFFERIES & COMPANY, INC.  
022 B000009 95-2622990  
022 C000009 18015  
022 D000009 12800  
022 A000010 BARCLAYS CAPITAL INC  
022 B000010 13-3297824  
022 C000010 15545  
022 D000010 3135  
023 C000000 478560  
023 D000000 316269  
024 000000 Y  
025 A000001 BANK OF AMERICA CORP  
025 B000001 56-0906609  
025 C000001 D  
025 D000001 1209  
PAGE 4  
025 A000002 CITIGROUP INC  
025 B000002 52-1568099  
025 C000002 D  
025 D000002 1145  
025 A000003 JEFFERIES & COMPANY INC  
025 B000003 95-2622900  
025 C000003 D  
025 D000003 1160  
025 A000004 JPMORGAN CHASE BANK, N.A.  
025 B000004 13-4994650  
025 C000004 D  
025 D000004 792  
025 A000005 GOLDMAN SACHS & CO  
025 B000005 13-5108880  
025 C000005 D  
025 D000005 776  
025 A000006 GOLDMAN SACHS & CO  
025 B000006 13-5108880  
025 C000006 E  
025 D000006 365  
026 A000000 N  
026 B000000 N  
026 C000000 N  
026 D000000 Y  
026 E000000 N  
026 F000000 N

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

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
028	E030000		0
028	E040000		0
028	F010000		0
	PAGE	5	
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
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		0.550
048	A010000		0
048	A020000		0.000
048	B010000		0
048	B020000		0.000

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

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
	PAGE	6
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
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	0.0
062	M000000	0.0

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

062 N000000 0.0  
 062 O000000 0.0  
 062 P000000 57.7  
 062 Q000000 91.2  
 062 R000000 0.4

PAGE 7

063 A000000 0  
 063 B000000 6.6  
 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 Y  
 070 B020000 Y  
 070 C010000 Y  
 070 C020000 N  
 070 D010000 N  
 070 D020000 N  
 070 E010000 Y  
 070 E020000 Y  
 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  
 070 N020000 N  
 070 O010000 Y  
 070 O020000 Y  
 070 P010000 Y  
 070 P020000 N  
 070 Q010000 Y  
 070 Q020000 N  
 070 R010000 Y  
 070 R020000 N

071 A000000 377189  
 071 B000000 373763  
 071 C000000 1146321  
 071 D000000 33  
 072 A000000 6

PAGE 8

072 B000000 30502  
 072 C000000 271  
 072 D000000 0  
 072 E000000 0

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

072 F000000	3090
072 G000000	72
072 H000000	0
072 I000000	51
072 J000000	34
072 K000000	0
072 L000000	17
072 M000000	52
072 N000000	17
072 O000000	17
072 P000000	3247
072 Q000000	0
072 R000000	51
072 S000000	66
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	44
072 X000000	6758
072 Y000000	26
072 Z000000	24041
072AA000000	4273
072BB000000	0
072CC010000	0
072CC020000	5567
072DD010000	24983
072DD020000	0
072EE000000	0
073 A010000	0.4110
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	5724
074 B000000	0
074 C000000	0
074 D000000	1133979
074 E000000	365
074 F000000	2718
074 G000000	0
074 H000000	0
074 I000000	55
074 J000000	4871
074 K000000	1
074 L000000	9630
074 M000000	83
074 N000000	1157426
074 O000000	29196
PAGE 9	
074 P000000	525
074 Q000000	364000
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	1978
074 S000000	0
074 T000000	761727
074 U010000	60046
074 U020000	0
074 V010000	12.69
074 V020000	0.00
074 W000000	0.0000
074 X000000	36401

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

074	Y000000	3008
075	A000000	0
075	B000000	770462
076	000000	11.60
077	A000000	Y
077	O000000	Y
077	Q020000	Y
078	000000	Y
080	C000000	0
081	B000000	0
082	B000000	0
083	B000000	0
084	B000000	0
086	A010000	0
086	A020000	0
086	B010000	1453
086	B020000	16846
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	