

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

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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 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

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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
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025 B000006 13-5108880
025 C000006 E
025 D000006 365
026 A000000 N
026 B000000 N
026 C000000 N
026 D000000 Y
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026 F000000 N

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| | | | |
|-----|---------|------|-------|
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| 026 | G020000 | N | |
| 026 | H000000 | N | |
| 027 | 000000 | N | |
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| 028 | A020000 | | 0 |
| 028 | A030000 | | 0 |
| 028 | A040000 | | 0 |
| 028 | B010000 | | 0 |
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| 028 | B030000 | | 0 |
| 028 | B040000 | | 0 |
| 028 | C010000 | | 0 |
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| 028 | C030000 | | 0 |
| 028 | C040000 | | 0 |
| 028 | D010000 | | 0 |
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| 028 | E030000 | | 0 |
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| 028 | F010000 | | 0 |
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| 028 | G010000 | | 0 |
| 028 | G020000 | | 0 |
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| 042 | B000000 | | 0 |
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| 042 | D000000 | | 0 |
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| 042 | H000000 | | 0 |
| 043 | 000000 | | 0 |
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| 045 | 000000 | Y | |
| 046 | 000000 | N | |
| 047 | 000000 | Y | |
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| 048 | A020000 | | 0.000 |
| 048 | B010000 | | 0 |
| 048 | B020000 | | 0.000 |

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| | | |
|-----|---------|-------|
| 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 |
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| 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 |
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| 062 | A000000 | Y |
| 062 | B000000 | 0.0 |
| 062 | C000000 | 0.0 |
| 062 | D000000 | 0.0 |
| 062 | E000000 | 0.0 |
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| 062 | J000000 | 0.0 |
| 062 | K000000 | 0.0 |
| 062 | L000000 | 0.0 |
| 062 | M000000 | 0.0 |

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

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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
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070 A020000 N
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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

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| | |
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| 072 F000000 | 3090 |
| 072 G000000 | 72 |
| 072 H000000 | 0 |
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| 072 M000000 | 52 |
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| 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 |
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| 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 |

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