

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  
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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  
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025 D000005 776  
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025 C000006 E  
025 D000006 365  
026 A000000 N  
026 B000000 N  
026 C000000 N  
026 D000000 Y  
026 E000000 N  
026 F000000 N

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| 026 | G020000 | N    |       |
| 026 | H000000 | N    |       |
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| 048 | B010000 |      | 0     |
| 048 | B020000 |      | 0.000 |

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|     |         |       |
|-----|---------|-------|
| 048 | C010000 | 0     |
| 048 | C020000 | 0.000 |
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| 048 | D020000 | 0.000 |
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| 048 | E020000 | 0.000 |
| 048 | F010000 | 0     |
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| 048 | H010000 | 0     |
| 048 | H020000 | 0.000 |
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| 048 | I020000 | 0.000 |
| 048 | J010000 | 0     |
|     | PAGE    | 6     |
| 048 | J020000 | 0.000 |
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| 050 | 000000  | N     |
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| 053 | B000000 | Y     |
| 053 | C000000 | N     |
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| 054 | C000000 | N     |
| 054 | D000000 | N     |
| 054 | E000000 | N     |
| 054 | F000000 | N     |
| 054 | G000000 | N     |
| 054 | H000000 | Y     |
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| 054 | N000000 | N     |
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| 055 | B000000 | Y     |
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| 060 | B000000 | Y     |
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| 062 | K000000 | 0.0   |
| 062 | L000000 | 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

PAGE 7

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067 000000 N  
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068 B000000 N  
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070 Q020000 N  
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070 R020000 N

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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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| 072 F000000 | 3090    |
| 072 G000000 | 72      |
| 072 H000000 | 0       |
| 072 I000000 | 51      |
| 072 J000000 | 34      |
| 072 K000000 | 0       |
| 072 L000000 | 17      |
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| 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       |
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| 073 A020000 | 0.0000  |
| 073 B000000 | 0.0000  |
| 073 C000000 | 0.0000  |
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| 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    |
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| 074 L000000 | 9630    |
| 074 M000000 | 83      |
| 074 N000000 | 1157426 |
| 074 O000000 | 29196   |
| PAGE 9      |         |
| 074 P000000 | 525     |
| 074 Q000000 | 364000  |
| 074 R010000 | 0       |
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| 074 R030000 | 0       |
| 074 R040000 | 1978    |
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| 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            |
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| 082       | B000000         | 0            |
| 083       | B000000         | 0            |
| 084       | B000000         | 0            |
| 086       | A010000         | 0            |
| 086       | A020000         | 0            |
| 086       | B010000         | 1453         |
| 086       | B020000         | 16846        |
| 086       | C010000         | 0            |
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| 086       | D010000         | 0            |
| 086       | D020000         | 0            |
| 086       | E010000         | 0            |
| 086       | E020000         | 0            |
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| 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             |              |