

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

BLACKROCK DEBT STRATEGIES FUND, INC.

Form NSAR-B

April 29, 2009

PAGE 1
000 B000000 02/28/2009
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 10022
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 8-048775
014 A000004 BLACKROCK INVESTMENTS, INC.
014 B000004 8-048436
014 A000005 HARRIS WILLIAMS LLC
014 B000005 8-53380
014 A000006 MGI FUNDS DISTRIBUTOR, INC.
014 B000006 8-046960
014 A000007 NATCITY INVESTMENTS, INC.
014 B000007 8-35288
014 A000008 NORTHERN FUNDS DISTRIBUTORS, LLC
014 B000008 8-051242
014 A000009 PNC CAPITAL MARKETS, INC.
014 B000009 8-32493
014 A000010 PNC INVESTMENTS LLC
014 B000010 8-066195
014 A000011 PFPC DISTRIBUTORS, INC.
014 B000011 8-045467
014 A000012 RED CAPITAL MARKETS, INC.
014 B000012 8-31175
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 BHF BANK, FRANKFURT
015 B000003 S
015 C010003 FRANKFURT
015 D010003 GERMANY
015 E040003 X
015 A000004 THE BANK OF NEW YORK
015 B000004 S
015 C010004 IRELAND
015 D010004 IRELAND
015 E010004 X
018 000000 Y
019 A000000 Y
019 B000000 299
PAGE 3
019 C000000 BLKRRADVSR
020 A000001 JONESTRADING INSTITUTIONAL SERVICES LLC
020 B000001 51-0484896
020 C000001 10
020 A000002 KNIGHT LIBERTAS LLC
020 C000002 7
020 A000003 JANNEY MONTGOMERY SCOTT LLC
020 B000003 23-0731260
020 C000003 0
020 C000004 0
020 C000005 0
020 C000006 0
020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0

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

021 000000 17
 022 A000001 BLK LIQUIDITY SERIES, LLC CASH SWEEP SERIES
 022 B000001 02-0651665
 022 C000001 327213
 022 D000001 322490
 022 A000002 CREDIT SUISSE SECURITIES (USA) L.L.C.
 022 B000002 13-5659485
 022 C000002 23064
 022 D000002 56346
 022 A000003 J.P. MORGAN SECURITIES INC.
 022 B000003 13-3299429
 022 C000003 31443
 022 D000003 35855
 022 A000004 CITIGROUP GLOBAL MARKETS INC.
 022 B000004 11-2418191
 022 C000004 20206
 022 D000004 30288
 022 A000005 BARCLAYS CAPITAL INC.
 022 C000005 7833
 022 D000005 28602
 022 A000006 DEUTSCHE BANK SECURITIES INC.
 022 B000006 13-2730828
 022 C000006 14804
 022 D000006 18736
 022 A000007 LEHMAN BROTHERS INC.
 022 B000007 13-2518466
 022 C000007 22062
 022 D000007 11050
 022 A000008 MORGAN STANLEY & CO. INCORPORATED
 022 B000008 13-2655998
 022 C000008 20935
 022 D000008 8409
 022 A000009 ROYAL BANK OF SCOTLAND
 022 C000009 15902
 022 D000009 13046

PAGE 4

022 A000010 BANC OF AMERICA SECURITIES LLC
 022 B000010 56-2058405
 022 C000010 12897
 022 D000010 15274
 023 C000000 543620
 023 D000000 607199
 024 000000 Y
 025 A000001 CITIGROUP, INC.
 025 C000001 D
 025 D000001 821
 025 D000002 0
 025 D000003 0
 025 D000004 0
 025 D000005 0
 025 D000006 0
 025 D000007 0
 025 D000008 0
 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

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

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
 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
 PAGE 5
 048 K010000 0
 048 K020000 0.000
 049 000000 N
 050 000000 N
 051 000000 N
 052 000000 N
 053 A000000 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

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

| | | |
|-----|---------|--------|
| 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 |
| 062 | N000000 | 0.0 |
| 062 | O000000 | 0.0 |
| 062 | P000000 | 67.9 |
| 062 | Q000000 | 57.5 |
| 062 | R000000 | 5.4 |
| 063 | A000000 | 0 |
| 063 | B000000 | 6.5 |
| 064 | A000000 | N |
| | PAGE | 6 |
| 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 |
| 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 | N |
| 070 | R020000 | N |
| 071 | A000000 | 272949 |
| 071 | B000000 | 399176 |
| 071 | C000000 | 617271 |

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

| | | |
|-------|---------|--------|
| 071 | D000000 | 44 |
| 072 | A000000 | 12 |
| 072 | B000000 | 65146 |
| 072 | C000000 | 517 |
| 072 | D000000 | 0 |
| | PAGE | 7 |
| 072 | E000000 | 816 |
| 072 | F000000 | 3784 |
| 072 | G000000 | 167 |
| 072 | H000000 | 0 |
| 072 | I000000 | 98 |
| 072 | J000000 | 57 |
| 072 | K000000 | 0 |
| 072 | L000000 | 57 |
| 072 | M000000 | 47 |
| 072 | N000000 | 37 |
| 072 | O000000 | 0 |
| 072 | P000000 | 5714 |
| 072 | Q000000 | 0 |
| 072 | R000000 | 54 |
| 072 | S000000 | 396 |
| 072 | T000000 | 0 |
| 072 | U000000 | 0 |
| 072 | V000000 | 0 |
| 072 | W000000 | 918 |
| 072 | X000000 | 11329 |
| 072 | Y000000 | 0 |
| 072 | Z000000 | 55150 |
| 072AA | 000000 | 15582 |
| 072BB | 000000 | 119302 |
| 072CC | 010000 | 0 |
| 072CC | 020000 | 229566 |
| 072DD | 010000 | 65857 |
| 072DD | 020000 | 0 |
| 072EE | 000000 | 0 |
| 073 | A010000 | 0.6160 |
| 073 | A020000 | 0.0000 |
| 073 | B000000 | 0.0000 |
| 073 | C000000 | 0.0000 |
| 074 | A000000 | 958 |
| 074 | B000000 | 0 |
| 074 | C000000 | 0 |
| 074 | D000000 | 316238 |
| 074 | E000000 | 0 |
| 074 | F000000 | 8751 |
| 074 | G000000 | 0 |
| 074 | H000000 | 0 |
| 074 | I000000 | 4813 |
| 074 | J000000 | 3782 |
| 074 | K000000 | 0 |
| 074 | L000000 | 9758 |
| 074 | M000000 | 3647 |
| 074 | N000000 | 347947 |
| 074 | O000000 | 4698 |
| 074 | P000000 | 169 |
| 074 | Q000000 | 90000 |
| 074 | R010000 | 0 |
| | PAGE | 8 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 1000 |
| 074 | S000000 | 0 |

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

074 T000000 252080
074 U010000 107235
074 U020000 0
074 V010000 2.35
074 V020000 0.00
074 W000000 0.0000
074 X000000 43558
074 Y000000 568
075 A000000 0
075 B000000 467898
076 000000 2.07
077 A000000 Y
077 B000000 Y
077 O000000 Y
078 000000 N
080 A000000 VIGILANT INSURANCE COMPANY
080 B000000 NATIONAL UNION FIRE INSURANCE COMPANY
080 C000000 85000
081 A000000 Y
081 B000000 110
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 500
086 A020000 1869
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
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N

PAGE 9

SIGNATURE DONALD C. BURKE
TITLE PRESIDENT