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**UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION**  
Washington, D.C. 20549

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**FORM N-PX**

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**ANNUAL REPORT OF PROXY VOTING RECORD OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number 811-22634

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**Blackstone Alternative Alpha Fund**

(Exact name of registrant as specified in charter)

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345 Park Avenue  
28<sup>th</sup> Floor  
New York, New York 10154

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(Address of principal executive offices) (Zip code)

Registrant's telephone number, including area code: (212) 583-5000

Peter Koffler, Esq.  
c/o Blackstone Alternative Asset Management L.P.  
345 Park Avenue  
28th Floor  
New York, NY 10154  
(Name and address of agent for service)

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**COPY TO:**  
James E. Thomas, Esq.  
Ropes & Gray LLP  
Prudential Tower  
800 Boylston Street  
Boston, MA 02199-3600

Date of fiscal year end: 3/31

Date of reporting period: 7/1/15 – 6/30/16

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**PROXY VOTING RECORD**  
**FOR PERIOD JULY 1, 2015 to JUNE 30, 2016**

**Item 1. Proxy Voting Record**

For information on portfolio security voting, please refer to the Form N-PX of Blackstone Alternative Alpha Master Fund, CIK No. 0001535092, File No. 811-22635, as filed with the Securities and Exchange Commission on August 24, 2016.

## SIGNATURES

Pursuant to the requirements of the Investment Company Act of 1940, as amended, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Registrant	<b><u>Blackstone Alternative Alpha Fund</u></b>
By (Signature and Title)	<u>/s/ James Hannigan</u> James Hannigan Chief Legal Officer
Date	August 24, 2016