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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  
(Address of principal executive offices) (Zip code)

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

Peter Koffler, Esq.  
c/o Blackstone Alternative Asset Management L.P.  
345 Park Avenue  
28<sup>th</sup> 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

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Date of fiscal year end: 3/31

Date of reporting period: 7/1/19 - 6/30/20

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**Item 1. Proxy Voting Record**

The registrant is a feeder fund that only holds shares of its master fund, the Blackstone Alternative Alpha Master Fund (the “Master Fund”). For the proxy voting record of the Master Fund, please refer to the Form N-PX filed by the Master Fund (CIK No. 0001535092, File No. 811-22635) on August 25, 2020 available in the SEC EDGAR database at [www.sec.gov](http://www.sec.gov).

## 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	<u>Blackstone Alternative Alpha Fund</u>
By (Signature and Title)	<u>/s/ Brian F. Gavin</u> Brian F. Gavin President (Principal Executive Officer)
Date	August 25, 2020