

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.
Form N-CSR
November 03, 2015

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT

INVESTMENT COMPANIES

Investment Company Act file number 811-21413

Name of Fund: BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock Floating Rate Income Strategies Fund, Inc., 55 East 52nd Street, New York, NY 10055

Registrant's telephone number, including area code: (800) 882-0052, Option 4

Date of fiscal year end: 08/31/2015

Date of reporting period: 08/31/2015

Item 1 Report to Stockholders

AUGUST 31, 2015

ANNUAL REPORT

BlackRock Defined Opportunity Credit Trust (BHL)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

BlackRock Limited Duration Income Trust (BLW)

Not FDIC Insured May Lose Value No Bank Guarantee

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The Markets in Review

Dear Shareholder,

Diverging monetary policies and shifting economic outlooks between regions were the broader themes underlying market conditions during the 12-month period ended August 31, 2015. The period began with investors caught between the forces of low interest rates and an improving U.S. economy, high asset valuations, oil price instability and lingering geopolitical risks in Ukraine and the Middle East. U.S. growth picked up considerably in the fourth quarter of 2014, while the broader global economy showed signs of slowing. Investors favored the stability of U.S. assets despite expectations that the Federal Reserve (Fed) would eventually be inclined to raise short-term interest rates. International markets continued to struggle even as the European Central Bank and the Bank of Japan eased monetary policy. Oil prices plummeted in late 2014 due to a global supply-and-demand imbalance, sparking a sell-off in energy-related assets and emerging markets. Investors piled into U.S. Treasury bonds as their persistently low yields had become attractive as compared to the even lower yields on international sovereign debt.

Equity markets reversed in early 2015, with international markets outperforming the United States as global risks abated. Investors had held high expectations for the U.S. economy, but a harsh winter and west coast port strike brought disappointing first-quarter data and high valuations took their toll on U.S. stocks, while bond yields fell to extreme lows. (Bond prices rise as yields fall.) In contrast, economic reports in Europe and Asia easily beat investors' very low expectations, and accommodative policies from central banks in those regions helped international equities rebound. Oil prices stabilized, providing some relief for emerging market stocks, although a stronger U.S. dollar continued to be a headwind for the asset class.

U.S. economic data regained momentum in the second quarter, helping U.S. stocks resume an upward path; however, the improving data underscored the likelihood that the Fed would raise short-term rates before the end of 2015 and bond yields moved swiftly higher. The month of June brought a sharp, but temporary, sell-off across most asset classes as Greece's long-brewing debt troubles came to an impasse. Although these concerns abated in the later part of July when the Greek parliament passed a series of austerity and reform measures, the calm was short-lived. Chinese equity prices plunged and experienced extreme volatility despite policymakers' attempts to stabilize the market. Financial markets broadly were highly volatile during the month of August as evidence of a further deceleration in China's economy stoked worries about global growth. Equity and high yield assets declined, with emerging markets especially hard hit given falling commodity prices and lower growth estimates for many of those economies. High quality fixed income assets such as U.S. Treasury and municipal bonds benefited from investors seeking shelter from global volatility.

At BlackRock, we believe investors need to think globally, extend their scope across a broad array of asset classes and be prepared to move freely as market conditions change over time. We encourage you to talk with your financial advisor and visit blackrock.com for further insight about investing in today's markets.

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

Total Returns as of August 31, 2015

6-month

(5.32)%

12-month

0.48%

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U.S. large cap equities (S&P 500® Index)		
U.S. small cap equities (Russell 2000® Index)	(5.36)	0.03
International equities (MSCI Europe, Australasia, Far East Index)	(6.30)	(7.47)
Emerging market equities (MSCI Emerging Markets Index)	(15.97)	(22.95)
3-month Treasury bills (BofA Merrill Lynch 3-Month U.S. Treasury Bill Index)	0.02	0.03
U.S. Treasury securities (BofA Merrill Lynch 10-Year U.S. Treasury Index)	(0.86)	3.24
U.S. investment-grade bonds (Barclays U.S. Aggregate Bond Index)	(0.68)	1.56
Tax-exempt municipal bonds (S&P Municipal Bond Index)	0.21	2.38
U.S. high yield bonds (Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	(2.85)	(2.93)

Past performance is no guarantee of future results. Index performance is shown for illustrative purposes only. You cannot invest directly in an index.

THIS PAGE NOT PART OF YOUR FUND REPORT

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Fund Summary as of August 31, 2015

BlackRock Defined Opportunity Credit Trust

Fund Overview

BlackRock Defined Opportunity Credit Trust's (BHL) (the Fund) primary investment objective is to provide high current income, with a secondary objective of long-term capital appreciation. The Fund seeks to achieve its investment objectives by investing substantially all of its assets in loan and debt instruments and loan-related and debt-related instruments (collectively credit securities). The Fund invests, under normal market conditions, at least 80% of its assets in any combination of the following credit securities: (i) senior secured floating rate and fixed rate loans; (ii) second lien or other subordinated or unsecured floating rate and fixed rate loans or debt; (iii) credit securities that are rated below investment grade quality; and (iv) investment grade corporate bonds. The Fund may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Fund's investment objectives will be achieved.

Portfolio Management Commentary

Returns for the 12 months ended August 31, 2015 were as follows:

	Returns Based On	
	Market Price	NAV ³
BHL ¹	0.15%	2.80%
Lipper Loan Participation Funds ²	(3.67)%	0.25%

¹ All returns reflect reinvestment of dividends and/or distributions.

² Average return.

³ The Fund's discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.

The following discussion relates to the Fund's absolute performance based on NAV:

What factors influenced performance?

Despite weakness in late 2014, the loan market provided a modest positive return for the full 12-month period. Given the positive returns experienced, the Fund's use of leverage added modestly to performance for the period. The Fund's exposure to names in the health care and technology sectors were amongst the top performers over the period.

During the period, oil prices experienced a significant decline and most commodity prices came under pressure as well. As a result, prices for the Fund's holdings within the energy sector fell notably during the period and detracted from returns. The metals & mining sector, while a smaller component of the market, declined also. The electric segment, and in particular Texas Utilities, was an additional detractor. Finally, the Fund's modest position in equity was a negative contributor.

Describe recent portfolio activity.

During the period, the Fund maintained its overall focus on the higher quality segments of the loan market in terms of loan structure, liquidity and overall credit quality. The Fund has concentrated its investments in strong companies with stable cash flows and high quality collateral, with the ability to meet interest obligations and ultimately return principal. From a sector perspective, the Fund added to names in the pharmaceuticals and health care sectors, where increased merger and acquisition activity has led to some attractive investment opportunities.

Describe portfolio positioning at period end.

At period end, the Fund held a majority of its total portfolio in floating rate loan interests (bank loans), with a small position in high yield corporate bonds and other interests. The Fund maintained its highest concentration in higher coupon B-rated loans of select issuers while limiting exposure to low coupon BB-rated loans. Additionally, the Fund held a modest position in CCC-rated loans, with a focus on names that have shown consistent credit improvement. In general, the Fund maintained a bias toward more liquid loans, which have held up better during recent market volatility.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

BlackRock Defined Opportunity Credit Trust

Fund Information

Symbol on New York Stock Exchange (NYSE)	BHL
Initial Offering Date	January 31, 2008
Current Distribution Rate on Closing Market Price as of August 31, 2015 (\$12.95) ¹	5.40%
Current Monthly Distribution per Common Share ²	\$0.0583
Current Annualized Distribution per Common Share ²	\$0.6996
Economic Leverage as of August 31, 2015 ³	26%

- ¹ Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.
- ² The monthly distribution per Common Share, declared on October 1, 2015, was decreased to \$0.0510 per share. The current distribution rate on closing market price, current monthly distribution per Common Share, and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future.
- ³ Represents bank borrowings outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

Market Price and Net Asset Value Per Share Summary

	8/31/15	8/31/14	Change	High	Low
Market Price	\$ 12.95	\$ 13.84	(6.43)%	\$ 13.89	\$ 12.60
Net Asset Value	\$ 13.84	\$ 14.41	(3.96)%	\$ 14.42	\$ 13.72

Market Price and Net Asset Value History For the Past Five Years**Overview of the Fund's Total Investments**

Portfolio Composition	8/31/15	8/31/14 ⁴
Floating Rate Loan Interests	94%	94%
Corporate Bonds	3	2
Asset-Backed Securities	3	2
Short-Term Securities	⁵	1
Common Stocks	⁵	1
Other ⁶		

⁴ Information has been revised to conform to current year presentation.

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⁵ Representing less than 1% of the Fund's total investments.

⁶ Includes a less than 1% holding in each of the following investment types: Investment Companies, Non-Agency Mortgage-Backed Securities and Warrants.

Credit Quality Allocation ^{7,8}	8/31/15	8/31/14 ⁴
A	1%	
BBB/Baa	8	6%
BB/Ba	45	43
B	40	44
CCC/Caa	3	4
N/R	3	3

⁷ For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either Standard & Poor's (S&P) or Moody's Investors Service (Moody's) if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

⁸ Excludes short-term securities.

Fund Summary as of August 31, 2015

BlackRock Floating Rate Income Strategies Fund, Inc.

Fund Overview

BlackRock Floating Rate Income Strategies Fund, Inc.'s (FRA) (the Fund) investment objective is to provide shareholders with high current income and such preservation of capital as is consistent with investment in a diversified, leveraged portfolio consisting primarily of floating rate debt securities and instruments. The Fund seeks to achieve its investment objective by investing, under normal market conditions, at least 80% of its assets in floating rate debt securities, including floating or variable rate debt securities that pay interest at rates that adjust whenever a specified interest rate changes and/or which reset on predetermined dates (such as the last day of a month or calendar quarter). The Fund invests a substantial portion of its investments in floating rate debt securities consisting of secured or unsecured senior floating rate loans that are rated below investment grade. The Fund may invest directly in floating rate debt securities or synthetically through the use of derivatives.

No assurance can be given that the Fund's investment objective will be achieved.

Portfolio Management Commentary

Returns for the 12 months ended August 31, 2015 were as follows:

	Returns Based On	
	Market Price	NAV ³
FRA ¹	(3.71)%	2.88% ⁴
Lipper Loan Participation Funds ²	(3.67)%	0.25%

¹ All returns reflect reinvestment of dividends and/or distributions.

² Average return.

³ The Fund's discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.

⁴ For financial reporting purposes, the market value of certain investments were adjusted as of report date. Accordingly, the net asset value (NAV) per share and total return based on net asset value performance presented herein are different than the information previously published on August 31, 2015.

The following discussion relates to the Fund's absolute performance based on NAV:

What factors influenced performance?

During the 12-month period, oil prices experienced a significant decline and most commodity prices came under pressure as well. As a result, prices for the Fund's holdings within the energy sector fell notably during the period and detracted from returns. The metals & mining sector, while a smaller component of the market, declined also.

Leading positive contributors to the Fund's absolute performance included holdings within health care and technology.

Describe recent portfolio activity.

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During the period, the Fund maintained its overall focus on the higher quality segments of the loan market in terms of loan structure, liquidity and overall credit quality. The Fund has concentrated its investments in strong companies with stable cash flows and high quality collateral, with the ability to meet interest obligations and ultimately return principal. The Fund has been actively participating in the new-issue market when possible, however new issuance for loans is at its lowest level in years. In view of limited upside within the CCC-rated loans space, exposure there has been reduced to a modest amount in line with the benchmark. Additionally, the portfolio increased its exposure to higher quality A- rated and BBB-rated collateralized loan obligations (CLOs), and from a sector perspective added to names in the pharmaceuticals and technology sectors, while reducing risk in lodging.

Describe portfolio positioning at period end.

At period end, the Fund held a majority of its total portfolio in floating rate loan interests (bank loans), with a meaningful position as well in floating rate CLOs based on attractive relative valuations. The Fund also held a relatively small position in high yield bonds. The Fund maintained its highest concentration in higher coupon B-rated loans of select issuers while limiting exposure to low coupon BB-rated loans. Additionally, the Fund held a modest position in CCC-rated loans, while generally maintaining low exposure to lower quality, less liquid loans. The Fund's largest positions included Valeant Pharmaceuticals International, Inc., First Data Corp. (technology), and Level 3 Communications (telecommunications).

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

BlackRock Floating Rate Income Strategies Fund, Inc.

Fund Information

Symbol on NYSE	FRA
Initial Offering Date	October 31, 2003
Current Distribution Rate on Closing Market Price as of August 31, 2015 (\$12.94) ¹	6.25%
Current Monthly Distribution per Common Share ²	\$0.0674
Current Annualized Distribution per Common Share ²	\$0.8088
Economic Leverage as of August 31, 2015 ³	26%

- ¹ Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.
- ² The monthly distribution per Common Share, declared on October 1, 2015, was decreased to \$0.0610 per share. The current distribution rate on closing market price, current monthly distribution per Common Share, and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future.
- ³ Represents bank borrowings outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

Market Price and Net Asset Value Per Share Summary

	8/31/15	8/31/14	Change	High	Low
Market Price	\$12.94	\$14.26	(9.26)%	\$14.32	\$11.84
Net Asset Value	\$14.91	\$15.38	(3.06)%	\$15.38	\$14.69

Market Price and Net Asset Value History For the Past Five Years

Overview of the Fund's Total Investments

Portfolio Composition	8/31/15	8/31/14 ⁴
Floating Rate Loan Interests	92%	93%
Corporate Bonds	3	3
Asset-Backed Securities	4	2
Common Stocks	1	1
Other	⁵	1

⁴ Information has been revised to conform to current year presentation.

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⁵ Includes a less than 1% holding in each of the following investment types: Investment Companies, Non-Agency Mortgage-Backed Securities, Options Purchased, Other Interests, Short-Term Securities and Warrants.

Credit Quality Allocation ^{6,7}	8/31/15	8/31/14 ⁴
A	1%	
BBB/Baa	8	6%
BB/Ba	44	43
B	40	43
CCC/Caa	3	4
N/R	4	4

⁶ For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody's if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

⁷ Excludes short-term securities.

Fund Summary as of August 31, 2015

BlackRock Limited Duration Income Trust

Fund Overview

BlackRock Limited Duration Income Trust's (BLW) (the Fund) investment objective is to provide current income and capital appreciation. The Fund seeks to achieve its investment objective by investing primarily in three distinct asset classes:

intermediate duration, investment grade corporate bonds, mortgage-related securities, asset-backed securities and U.S. Government and agency securities;

senior, secured floating rate loans made to corporate and other business entities; and

U.S. dollar-denominated securities of U.S. and non-U.S. issuers rated below investment grade and, to a limited extent, non-U.S. dollar denominated securities of non-U.S. issuers rated below investment grade.

The Fund's portfolio normally has an average portfolio duration of less than five years (including the effect of anticipated leverage), although it may be longer from time to time depending on market conditions. The Fund may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Fund's investment objective will be achieved.

Portfolio Management Commentary

Returns for the 12 months ended August 31, 2015 were as follows:

	Returns Based On	
	Market Price	NAV ³
BLW ¹	(5.74)%	2.23% ⁴
Lipper High Yield Funds (Leveraged) ²	(12.17)%	(5.11)%

¹ All returns reflect reinvestment of dividends and/or distributions.

² Average return.

³ The Fund's discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.

⁴ For financial reporting purposes, the market value of certain investments were adjusted as of report date. Accordingly, the net asset value (NAV) per share and total return based on net asset value performance presented herein are different than the information previously published on August 31, 2015. The following discussion relates to the Fund's absolute performance based on NAV:

What factors influenced performance?

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The main contributors to the Fund's absolute performance were its exposure to term loans, asset-backed securities (ABS) and its duration and yield curve positioning.

The main detractors from the Fund's absolute performance during the period were its marginal positions in equity securities.

The Fund held derivatives during the reporting period, which had a neutral effect on performance.

Describe recent portfolio activity.

The Fund reduced its exposure to high yield, while it increased its allocation to ABS and commercial mortgage-backed securities (CMBS).

The Fund made these moves in anticipation of a negative impact on credit sentiment as the Federal Reserve's quantitative easing program came to an end, and in the belief that ABS and CMBS offered attractive relative value.

Describe portfolio positioning at period end.

At period end, the Fund maintained a diversified exposure to non-government spread sectors including high yield and term loans as well as investment grade corporate credit, CMBS, ABS, and mortgage-backed securities (MBS).

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

BlackRock Limited Duration Income Trust

Fund Information

Symbol on NYSE	BLW
Initial Offering Date	July 30, 2003
Current Distribution Rate on Closing Market Price as of August 31, 2015 (\$14.60) ¹	8.18%
Current Monthly Distribution per Common Share ²	\$0.0995
Current Annualized Distribution per Common Share ²	\$1.1940
Economic Leverage as of August 31, 2015 ³	30%

- ¹ Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.
- ² The monthly distribution per Common Share, declared on October 1, 2015, was decreased to \$0.0870 per share. The current distribution rate on closing market price, current monthly distribution per Common Share, and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future.
- ³ Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowing) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

Market Price and Net Asset Value Per Share Summary

	8/31/15	8/31/14	Change	High	Low
Market Price	\$ 14.60	\$ 16.81	(13.15)%	\$ 16.84	\$ 13.76
Net Asset Value	\$ 17.04	\$ 18.09	(5.80)%	\$ 18.10	\$ 16.93

Market Price and Net Asset Value History For the Past Five Years

Overview of the Fund's Total Investments

Portfolio Composition	8/31/15	8/31/14 ⁴
Corporate Bonds	38%	42%
Floating Rate Loan Interests	26	32
Asset-Backed Securities	16	5
Non-Agency Mortgage-Backed Securities	10	7
Preferred Securities	8	8
U.S. Government Sponsored Agency Securities	1	4
Foreign Agency Obligations	1	⁵

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Common Stocks	5	1
Short-Term Securities	5	1
Other	6	7

⁴ Information has been revised to conform to current year presentation.

⁵ Representing less than 1% of the Fund's total investments.

⁶ Includes a less than 1% holding in each of the following investment types: Options Purchased, Other Interests and Warrants.

⁷ Includes a less than 1% holding in each of the following investment types: Options Purchased, Options Written, Other Interests and Warrants.

Credit Quality Allocation ^{8,9}	8/31/15	8/31/14 ⁴
AAA/Aaa ¹⁰	2%	6%
AA/Aa	2	2
A	8	3
BBB/Baa	17	15
BB/Ba	31	32
B	25	31
CCC/Caa	5	7
N/R	10	4

⁸ For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody's if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

⁹ Excludes short-term securities.

¹⁰ The investment advisor evaluates the credit quality of not-rated investments based upon certain factors including, but not limited to, credit ratings for similar investments and financial analysis of sectors, individual investments and/or issuer. Using this approach, the investment advisor has deemed U.S. Government Sponsored Agency Securities and U.S. Treasury Obligations as AAA/Aaa.

The Benefits and Risks of Leveraging

The Funds may utilize leverage to seek to enhance the distribution rate on, and net asset value (NAV) of, their common shares (Common Shares). However, these objectives cannot be achieved in all interest rate environments.

In general, the concept of leveraging is based on the premise that the financing cost of leverage, which is based on short-term interest rates, is normally lower than the income earned by a Fund on its longer-term portfolio investments purchased with the proceeds from leverage. To the extent that the total assets of the Funds (including the assets obtained from leverage) are invested in higher-yielding portfolio investments, the Funds' shareholders benefit from the incremental net income. The interest earned on securities purchased with the proceeds from leverage is paid to shareholders in the form of dividends, and the value of these portfolio holdings is reflected in the per share NAV.

To illustrate these concepts, assume a Fund's capitalization is \$100 million and it utilizes leverage for an additional \$30 million, creating a total value of \$130 million available for investment in longer-term income securities. If prevailing short-term interest rates are 3% and longer-term interest rates are 6%, the yield curve has a strongly positive slope. In this case, the Fund's financing costs on the \$30 million of proceeds obtained from leverage are based on the lower short-term interest rates. At the same time, the securities purchased by the Funds with the proceeds from leverage earn income based on longer-term interest rates. In this case, the Fund's financing cost of leverage is significantly lower than the income earned on the Fund's longer-term investments acquired from such leverage proceeds, and therefore the holders of Common Shares (Common Shareholders) are the beneficiaries of the incremental net income.

However, in order to benefit shareholders, the return on assets purchased with leverage proceeds must exceed the ongoing costs associated with the leverage. If interest and other costs of leverage exceed the Funds' return on assets purchased with leverage proceeds, income to shareholders is lower than if the Funds had not used leverage. Furthermore, the value of the Funds' portfolio investments generally varies inversely with the direction of long-term interest rates, although other factors can influence the value of portfolio investments. In contrast, the value of the Funds' obligations under their leverage arrangements generally does not fluctuate in relation to interest rates. As a result, changes in interest rates can influence the Funds' NAVs positively or negatively. Changes in the future direction of interest rates are very difficult to predict accurately, and there is no assurance that the Funds' intended leveraging strategy will be successful.

Leverage also generally causes greater changes in the Funds' NAVs, market prices and dividend rates than comparable portfolios without leverage. In a declining market, leverage is likely to cause a greater decline in the net asset value and market price of Funds' shares than if the Funds were not leveraged. In addition, the Funds may be required to sell portfolio securities at inopportune times or at distressed values in order to comply with regulatory requirements applicable to the use of leverage or as required by the terms of leverage instruments, which may cause the Funds to incur losses. The use of leverage may limit the Funds' ability to invest in certain types of securities or use certain types of hedging strategies. The Funds incur expenses in connection with the use of leverage, all of which are borne by Common Shareholders and may reduce income to the Common Shares. Moreover, to the extent the calculation of the Funds' investment advisory fees includes assets purchased with the proceeds of leverage, the investment advisory fees payable to the Funds' investment advisor will be higher than if the Funds did not use leverage.

Each Fund may utilize leverage through a credit facility or reverse repurchase agreements as described in the Notes to Financial Statements.

Under the Investment Company Act of 1940, as amended (the 1940 Act), the Funds are permitted to issue debt up to 33% of their total managed assets. A Fund may voluntarily elect to limit its leverage to less than the maximum amount permitted under the 1940 Act. In addition, a Fund may also be subject to certain asset coverage, leverage or portfolio composition requirements imposed by its credit facility, which may be more stringent than those imposed by the 1940 Act.

If a Fund segregates or designates on its books and records cash or liquid assets having values not less than the value of the Fund's obligations under the reverse repurchase agreement (including accrued interest), then such transaction is not considered a senior security and is not subject to the foregoing limitations and requirements under the 1940 Act.

Derivative Financial Instruments

The Funds may invest in various derivative financial instruments. Derivative financial instruments are used to obtain exposure to a security, index and/or market without owning or taking physical custody of securities or to manage market, equity, credit, interest rate, foreign currency exchange rate, commodity and/or other risks. Derivative financial instruments may give rise to a form of economic leverage. Derivative financial instruments involve risks, including the imperfect correlation between the value of a derivative financial instrument and the underlying asset,

possible default of the counterparty to the transaction or illiquidity of the derivative financial instrument. The Funds' ability to use a derivative financial instrument successfully depends on the investment advisor's ability to predict pertinent market movements accurately, which cannot be assured. The use of derivative financial instruments may result in losses greater than if they had not been used, may limit the amount of appreciation a Fund can realize on an investment and/or may result in lower distributions paid to shareholders. The Funds' investments in these instruments are discussed in detail in the Notes to Financial Statements.

Schedule of Investments August 31, 2015

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
Diversified Consumer Services 0.4%		
Cengage Thomson Learning	8,922	\$ 233,087
Houghton Mifflin Harcourt Co. (a)	12,055	272,202
Total Common Stocks 0.4%		505,289

Asset-Backed Securities (b)	Par	(000)	Value
ALM Loan Funding, Series 2013-7RA, Class C, 3.74%, 4/24/24 (c)	USD	500	487,710
ALM XIV Ltd., Series 2014-14A, Class C, 3.74%, 7/28/26 (c)		713	682,492
ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class B, 3.16%, 7/15/27 (c)		350	347,620
Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 3.98%, 10/15/26 (c)		250	240,778
Atrium CDO Corp., Series 9A, Class D, 3.83%, 2/28/24 (c)		250	241,959
Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c)		295	290,280
Carlyle Global Market Strategies CLO Ltd., Series 2012-4A, Class D, 4.79%, 1/20/25 (c)		250	250,168
Cent CLO 22 Ltd., Series 2014-22A, Class C, 4.06%, 11/07/26 (c)		250	243,950
LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (d)		500	430,000
North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)		250	240,000
Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)		250	230,796
Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)		250	248,177
Venture XXI CLO Ltd., Series 2015-21A, Class A, 1.77%, 7/15/27 (c)		250	249,250
Voya CLO Ltd., Series 2014-4A, Class SUB, 0.00%, 10/14/26 (d)		1,000	785,915
Total Asset-Backed Securities 4.0%			4,969,095

Corporate Bonds	Par	Value
Airlines 0.7%		
American Airlines Pass-Through Trust, Series 2013-2, Class C, 6.00%, 1/15/17 (b)	247	252,894
Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 12/17/16	42	44,550
US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 6/03/18	590	594,425
		891,869

Auto Components 0.1%		
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 3.50%, 3/15/17	164	163,180

Corporate Bonds	Par	(000)	Value
Commercial Services & Supplies 0.2%			
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 3.07%, 12/01/17 (c)	USD	68	\$ 67,660
AWAS Aviation Capital Ltd., 7.00%, 10/17/16 (b)		187	187,806
			255,466

Communications Equipment 0.1%		
Avaya, Inc., 7.00%, 4/01/19 (b)	101	90,648
Containers & Packaging 0.2%		
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 3.34%, 12/15/19 (b)(c)	260	254,800
Diversified Telecommunication Services 0.3%		
Level 3 Financing, Inc.:		
3.91%, 1/15/18 (c)	228	229,710
6.13%, 1/15/21	127	133,033
		362,743

Health Care Equipment & Supplies 0.1%		
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b)	75	77,588

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Health Care Providers & Services 0.2%		
Tenet Healthcare Corp., 3.84%, 6/15/20 (b)(c)	310	311,705
Media 0.9%		
Altice Financing SA, 6.63%, 2/15/23 (b)	200	199,000
Altice US Finance I Corp., 5.38%, 7/15/23 (b)	275	272,250
CCO Safari II LLC, 4.91%, 7/23/25 (b)	420	416,007
Numericable Group SA, 6.00%, 5/15/22 (b)	200	200,000
		1,087,257
Metals & Mining 0.0%		
Novelis, Inc., 8.38%, 12/15/17	60	60,075
Oil, Gas & Consumable Fuels 0.5%		
California Resources Corp., 5.50%, 9/15/21	400	310,152
CONSOL Energy, Inc., 5.88%, 4/15/22	140	100,100
MEG Energy Corp., 7.00%, 3/31/24 (b)	200	163,500
		573,752
Pharmaceuticals 0.5%		
Valeant Pharmaceuticals International, Inc. (b):		
5.38%, 3/15/20	315	320,512
5.88%, 5/15/23	190	193,800
6.13%, 4/15/25	105	108,150
		622,462
Wireless Telecommunication Services 0.2%		
Sprint Communications, Inc., 7.00%, 3/01/20 (b)	275	292,105
Total Corporate Bonds 4.0%		5,043,650
 Floating Rate Loan Interests (c)		
Aerospace & Defense 1.4%		
BE Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21	629	630,782

Portfolio Abbreviations

ABS Asset-Backed Security ADS American Depositary Shares AUD Australian Dollar CAD Canadian Dollar CLO Collateralized Loan Obligation CR Custodian Receipt	DIP Debtor-In-Possession EUR Euro GBP British Pound JPY Japanese Yen MSCI Morgan Stanley Capital International NYSE New York Stock Exchange	NZD New Zealand Dollar OTC Over-the-Counter PIK Payment-In-Kind USD U.S. Dollar VA Department of Veterans Affairs
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See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

	Par	Value
	(000)	
Floating Rate Loan Interests (c)		
Aerospace & Defense (concluded)		
DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20	USD 429	\$ 426,743
TASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21	275	282,562
Transdigm, Inc.:		
2015 Term Loan E, 3.50%, 5/14/22	219	216,717
Term Loan D, 3.75%, 6/04/21	198	195,773
		1,752,577
Air Freight & Logistics 0.4%		
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21	156	140,228
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21	162	146,028
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21	25	22,871
CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21	224	201,419
		510,546
Airlines 0.7%		
Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18	320	319,603
Northwest Airlines, Inc.:		
2.25%, 3/10/17	120	116,432
1.63%, 9/10/18	127	121,203
1.64%, 9/10/18	64	61,440
US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19	255	253,207
		871,885
Auto Components 3.7%		
Affinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20	282	281,449
Autoparts Holdings Ltd.:		
1st Lien Term Loan, 7.00%, 7/29/17	593	521,964
2nd Lien Term Loan, 11.00%, 1/29/18	200	169,575
Dayco Products LLC, Term Loan B, 5.25%, 12/12/19	355	354,157
FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19	325	313,625
Gates Global, Inc., Term Loan B, 4.25%, 7/05/21	1,970	1,883,741
The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19	633	634,384
INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20	407	407,855
UCI International, Inc., Term Loan B, 5.50%, 7/26/17	52	51,742
		4,618,492
Automobiles 0.4%		
Chrysler Group LLC, Term Loan B:		
3.25%, 12/31/18	188	186,805
3.50%, 5/24/17	317	316,149
		502,954
Banks 0.3%		
Redtop Acquisitions Ltd.:		
1st Lien Term Loan, 4.50%, 12/03/20	256	256,100
2nd Lien Term Loan, 8.25%, 6/03/21	69	68,376
		324,476
Biotechnology 0.1%		
AMAG Pharmaceuticals, Inc., 2015 1st Lien Term Loan, 4.75%, 8/13/21	195	194,513
Building Products 3.7%		
Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20	316	313,721
CPG International, Inc., Term Loan, 4.75%, 9/30/20	1,185	1,173,421
Floating Rate Loan Interests (c)	Par	Value

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	(000)	
Building Products (concluded)		
GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21	USD	316
Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22		\$ 308,694
Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21		144
Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21		697
Quikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20		695,908
Universal Services of America LP:		222
2015 2nd Lien Term Loan, 9.50%, 7/28/23		219,633
2015 Delayed Draw Term Loan, 6.00%, 7/28/22		383
2015 Term Loan, 4.75%, 7/28/22		380,779
Wilsonart LLC:		
Incremental Term Loan B2, 4.00%, 10/31/19		136
Term Loan B, 4.00%, 10/31/19		1
		1,302
		515
		507,718
		108
		107,335
		635
		629,051
		4,615,621
Capital Markets 1.0%		
Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18		298
American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17		280,455
RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20		193
		192,784
		784
		783,220
		1,256,459
Chemicals 4.7%		
Allnex (Luxembourg) & Cy SCA, Term Loan B1, 4.50%, 10/03/19		252
Allnex USA, Inc., Term Loan B2, 4.50%, 10/03/19		251,248
Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20		131
CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/30/20		130,361
Charter NEX US Holdings, Inc., Term Loan B, 5.25%, 2/07/22		512
The Chemours Co., Term Loan B, 3.75%, 5/12/22		509,752
Chemtura Corp., Term Loan B, 3.50%, 8/27/16		27
Chromaflo Technologies Corp.:		260
1st Lien Term Loan, 4.50%, 12/02/19		260,325
2nd Lien Term Loan, 8.25%, 6/02/20		191
Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19		184,213
INEOS US Finance LLC, 6 Year Term Loan, 3.75%, 5/04/18		62
Klockner-Pentaplast of America, Inc., Term Loan, 5.00%, 4/28/20		62,173
Kronos Worldwide, Inc., 2015 Term Loan, 4.00%, 2/18/20		51
MacDermid, Inc.:		49,591
1st Lien Term Loan, 4.50%, 6/07/20		110
Term Loan B2, 4.75%, 6/07/20		103,396
Minerals Technologies Inc., 2015 Term Loan B, 3.75%, 5/09/21		334
Nexeo Solutions LLC, Term Loan B, 5.00%, 9/08/17		310,904
OXEA Finance LLC:		159
2nd Lien Term Loan, 8.25%, 7/15/20		158,609
Term Loan B2, 4.25%, 1/15/20		165
Royal Holdings, Inc.:		164,517
2015 1st Lien Term Loan, 4.50%, 6/19/22		114
2015 2nd Lien Term Loan, 8.50%, 6/19/23		109,304

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

	Par	
	(000)	Value
Floating Rate Loan Interests (c)		
Chemicals (concluded)		
Solenis International LP:		
1st Lien Term Loan, 4.25%, 7/31/21	USD 352	\$ 347,162
2nd Lien Term Loan, 7.75%, 7/31/22	390	373,425
Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20	128	128,292
		5,855,501
Commercial Services & Supplies 6.8%		
ADMI Corp., 2015 Term Loan B, 5.50%, 4/30/22	190	190,950
ADS Waste Holdings, Inc., Term Loan, 3.75%, 10/09/19	710	702,924
ARAMARK Corp.:		
Extended Synthetic Line of Credit 2, 0.04%, 7/26/16	14	13,735
Extended Synthetic Line of Credit 3, 3.65%, 7/26/16	9	9,289
Term Loan E, 3.25%, 9/07/19	645	642,651
Term Loan F, 3.25%, 2/24/21	194	192,632
Asurion LLC, Term Loan B4, 5.00%, 8/04/22	280	276,850
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20	859	771,757
Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21	756	755,338
Connolly Corp.:		
1st Lien Term Loan, 4.50%, 5/14/21	678	676,529
2nd Lien Term Loan, 8.00%, 5/14/22	325	325,000
Creative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21	239	240,293
Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21	181	182,019
KAR Auction Services, Inc., Term Loan B2, 3.50%, 3/11/21	306	305,136
Koosharem LLC, Exit Term Loan, 7.50%, 5/15/20	545	537,255
Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19	304	296,205
PSSI Holdings LLC, Term Loan B, 5.00%, 12/02/21	373	372,192
Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19	1,072	1,056,670
US Ecology, Inc., Term Loan, 3.75%, 6/17/21	196	196,951
Waste Industries USA, Inc., Term Loan B, 4.25%, 2/27/20	206	206,388
West Corp., Term Loan B10, 3.25%, 6/30/18	598	592,140
		8,542,904
Communications Equipment 1.8%		
Applied Systems, Inc.:		
1st Lien Term Loan, 4.25%, 1/25/21	326	324,776
2nd Lien Term Loan, 7.50%, 1/24/22	85	84,448
Avaya, Inc., Term Loan B7, 6.25%, 5/29/20	548	469,802
CommScope, Inc., Term Loan B5, 3.75%, 12/29/22	210	209,038
Riverbed Technology, Inc., Term Loan B, 6.00%, 4/24/22	135	134,606
Zayo Group LLC, Term Loan B, 3.75%, 5/06/21	1,028	1,021,521
		2,244,191
Construction & Engineering 0.1%		
AECOM Technology Corp., Term Loan B, 3.75%, 10/15/21	178	178,484
Construction Materials 0.4%		
Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20	309	308,588
Headwaters, Inc., Term Loan B, 4.50%, 3/24/22	164	164,366
McJunkin Red Man Corp., Term Loan, 4.75%, 11/08/19	100	97,676
		570,630
	Par	
	(000)	Value
Floating Rate Loan Interests (c)		
Containers & Packaging 0.8%		
Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19	USD 182	\$ 181,429

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Berry Plastics Holding Corp., Term Loan E, 3.75%, 1/06/21	286	283,630
BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20	342	341,550
Rexam PLC, 1st Lien Term Loan, 4.25%, 5/02/21	168	167,879
		974,488
Distributors 0.6%		
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20	462	459,712
American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21	349	349,998
		809,710
Diversified Consumer Services 2.6%		
Allied Security Holdings LLC:		
1st Lien Term Loan, 4.25%, 2/12/21	648	645,205
2nd Lien Term Loan, 8.00%, 8/13/21	321	318,085
Bright Horizons Family Solutions, Inc.:		
Incremental Term Loan B1, 4.25%, 1/30/20	80	79,600
Term Loan B, 3.75%, 1/30/20	629	627,749
CT Technologies Intermediate Holdings, Inc., 1st Lien Term Loan, 5.25%, 12/01/21	174	174,107
ROC Finance LLC, Term Loan, 5.00%, 6/20/19	246	233,754
ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21	1,208	1,200,985
		3,279,485
Diversified Financial Services 3.1%		
AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22	215	214,785
AssuredPartners Capital, Inc., 1st Lien Term Loan, 5.00%, 3/31/21	596	595,792
Diamond US Holding LLC, Term Loan B, 4.75%, 12/17/21	224	223,781
Jefferies Finance LLC, Term Loan, 4.50%, 5/14/20	600	594,000
Onex Wizard US Acquisition, Inc., Term Loan, 4.25%, 3/13/22	464	463,160
Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18	723	722,212
SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20	420	420,225
TransFirst, Inc.:		
2014 2nd Lien Term Loan, 9.00%, 11/12/22	190	188,480
Incremental Term Loan B, 4.75%, 11/12/21	412	410,863
		3,833,298
Diversified Telecommunication Services 4.1%		
Altice Financing SA, Term Loan:		
Delayed Draw, 5.50%, 7/02/19	393	394,344
5.25%, 2/04/22	160	160,800
Consolidated Communications, Inc., Term Loan B, 4.25%, 12/23/20	258	256,925
Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19	516	516,032
Integra Telecom, Inc.:		
2015 1st Lien Term Loan, 5.25%, 8/14/20	509	507,895
2nd Lien Term Loan, 9.75%, 2/21/20	168	166,896
Level 3 Financing, Inc.:		
2013 Term Loan B, 4.00%, 1/15/20	2,330	2,327,810
2019 Term Loan, 4.00%, 8/01/19	350	349,012
Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23	525	518,815
		5,198,529

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

	Par	
	(000)	Value
Floating Rate Loan Interests (c)		
Electrical Equipment 0.7%		
Southwire Co., Term Loan, 3.00%, 2/10/21	USD 262	\$ 257,435
Texas Competitive Electric Holdings Co. LLC: DIP Term Loan, 3.75%, 5/05/16	448	448,169
Extended Term Loan, 4.67%, 10/10/17 (a)(e)	380	171,433
		877,037
Electronic Equipment, Instruments & Components 0.5%		
CDW LLC, Term Loan, 3.25%, 4/29/20	372	368,991
CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22	245	241,019
		610,010
Energy Equipment & Services 1.1%		
Dynege Holdings, Inc., Term Loan B2, 4.00%, 4/23/20	255	254,056
Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21	263	251,982
MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20	951	885,077
		1,391,115
Food & Staples Retailing 1.2%		
New Albertson's, Inc., Term Loan, 4.75%, 6/27/21	332	331,344
Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20	235	237,204
Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19	505	506,583
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19	378	378,260
		1,453,391
Food Products 3.4%		
CTI Foods Holding Co. LLC, 1st Lien Term Loan, 4.50%, 6/29/20	255	250,980
Diamond Foods, Inc., Term Loan, 4.25%, 8/20/18	675	672,096
Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18	618	617,686
Hearthside Group Holdings LLC, Term Loan, 4.50%, 6/02/21	320	318,460
New HB Acquisition LLC:		
1st Lien Term Loan, 4.50%, 8/03/22	375	374,884
2nd Lien Term Loan, 8.50%, 8/03/23	80	80,100
Pabst Brewing Co., Inc., Term Loan, 5.75%, 10/21/21	428	427,258
Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19	370	369,919
Pinnacle Foods Finance LLC, Term Loan G, 3.00%, 4/29/20	605	601,504
Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21	(f)	134
Reddy Ice Corp.:		
1st Lien Term Loan, 6.75%, 5/01/19	363	301,018
2nd Lien Term Loan, 10.75%, 11/01/19	270	189,000
		4,203,039
Health Care Equipment & Supplies 4.1%		
Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22	285	284,803
Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22	223	223,078
Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18	435	434,076
DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20	710	705,740
Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18	611	611,457
	Par	
Floating Rate Loan Interests (c)	(000)	Value
Health Care Equipment & Supplies (concluded)		
Immuco, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18	USD 794	\$ 791,125
Leonardo Acquisition Corp., Term Loan, 4.25%, 1/31/21	500	497,633
Millennium Health LLC, Term Loan B, 5.25%, 4/16/21	348	170,107
National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21	701	683,010

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Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21	622	612,024
Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19	169	168,279
		5,181,332
Health Care Providers & Services 7.6%		
Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22	111	112,089
Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22	295	289,469
Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21	297	296,667
CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19	564	561,651
Community Health Systems, Inc.:		
Term Loan F, 3.58%, 12/31/18	338	337,607
Term Loan G, 3.75%, 12/31/19	555	553,699
Term Loan H, 4.00%, 1/27/21	1,021	1,022,559
Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22	349	349,561
DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21	2,193	2,186,907
Envision Healthcare Corp., Term Loan, 4.00%, 5/25/18	420	419,108
Genesis HealthCare Corp., Term Loan B, 10.00%, 12/04/17	265	268,887
HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22	170	170,251
HCA, Inc., Term Loan B5, 2.95%, 3/31/17	313	312,662
MPH Acquisition Holdings LLC, Term Loan, 3.75%, 3/31/21	438	432,265
National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21	316	314,073
Sterigenics-Nordion Holdings LLC, Term Loan B, 4.25%, 5/15/22	720	714,154
Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20	439	438,877
Surgical Care Affiliates, Inc., Term Loan B, 4.25%, 3/17/22	509	507,438
U.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19	194	193,367
		9,481,291
Health Care Technology 0.9%		
IMS Health, Inc., Term Loan, 3.50%, 3/17/21	751	744,715
MedAssets, Inc., Term Loan B, 4.00%, 12/13/19	419	416,007
		1,160,722
Hotels, Restaurants & Leisure 10.4%		
Amaya Holdings BV:		
1st Lien Term Loan, 5.00%, 8/01/21	285	282,466
2nd Lien Term Loan, 8.00%, 8/01/22	322	321,698
Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20	238	237,786
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20	654	627,907
Burger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21	1,084	1,082,157

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

	Par		Value
	(000)		(000)
Floating Rate Loan Interests (c)			
Hotels, Restaurants & Leisure (concluded)			
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20	USD	1,349	\$ 1,285,088
CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21		353	352,278
Diamond Resorts Corp., Term Loan, 5.50%, 5/09/21		421	420,541
Eldorado Resorts LLC, Term Loan B, 4.25%, 7/13/22		205	205,000
ESH Hospitality, Inc., Term Loan, 5.00%, 6/24/19		210	211,445
Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20		607	605,249
Intrawest ULC, Term Loan, 4.75%, 12/09/20		364	363,539
La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21		1,827	1,821,437
Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20		591	587,531
MGM Resorts International, Term Loan B, 3.50%, 12/20/19		778	770,600
Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20		310	309,743
RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21		292	291,758
Sabre, Inc.:			
Incremental Term Loan, 4.00%, 2/19/19		113	112,611
Term Loan B, 4.00%, 2/19/19		521	519,720
Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20		746	737,248
Station Casinos LLC, Term Loan B, 4.25%, 3/02/20		1,091	1,087,788
Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21		759	758,883
			12,992,473
Household Durables 0.3%			
Jarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22		355	353,846
Household Products 1.0%			
Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20		533	529,727
Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22		689	688,201
			1,217,928
Independent Power and Renewable Electricity Producers 1.9%			
Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22		330	326,700
Calpine Corp., Term Loan B5, 3.50%, 5/27/22		320	315,501
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16		648	648,118
Granite Acquisition, Inc.:			
Term Loan B, 5.00%, 12/19/21		707	706,010
Term Loan C, 5.00%, 12/19/21		31	31,221
Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21		358	351,858
			2,379,408
Industrial Conglomerates 0.2%			
Sequa Corp., Term Loan B, 5.25%, 6/19/17		298	252,541
Insurance 1.0%			
AmWINS Group LLC, 2014 2nd Lien Term Loan, 9.50%, 9/04/20		249	248,529
Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20		367	333,710
Sedgwick Claims Management Services, Inc.:			
1st Lien Term Loan, 3.75%, 3/01/21		454	444,257
2nd Lien Term Loan, 6.75%, 2/28/22		260	253,744
			1,280,240
	Par		
	(000)		Value
Floating Rate Loan Interests (c)			
Internet Software & Services 1.6%			
Dealertrack Technologies, Inc., Term Loan B, 3.50%, 2/28/21	USD	420	\$ 418,195
Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21		569	568,755
Interactive Data Corp., 2014 Term Loan, 4.75%, 5/02/21		858	856,515

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W3 Co., 2nd Lien Term Loan, 9.25%, 9/11/20	155	122,659
		1,966,124
IT Services 4.3%		
Blue Coat Holdings Inc., 2015 Term Loan, 4.50%, 5/20/22	475	471,438
Epicor Software Corp., 1st Lien Term Loan, 4.75%, 6/01/22	700	697,249
First Data Corp.:		
2018 Extended Term Loan, 3.70%, 3/24/18	2,845	2,820,816
2018 Term Loan, 3.70%, 9/24/18	295	292,566
InfoGroup, Inc., Term Loan, 7.50%, 5/26/18	245	233,970
SunGard Data Systems, Inc.:		
Term Loan C, 3.94%, 2/28/17	350	349,388
Term Loan E, 4.00%, 3/08/20	126	126,118
Vantiv LLC, 2014 Term Loan B, 3.75%, 6/13/21	390	389,444
		5,380,989
Leisure Products 0.3%		
Bauer Performance Sports Ltd., Term Loan B, 4.00%, 4/15/21	364	361,987
Machinery 2.1%		
Allison Transmission, Inc., Term Loan B3, 3.50%, 8/23/19	274	273,555
Faenza Acquisition GmbH:		
Term Loan B1, 4.25%, 8/30/20	258	257,833
Term Loan B3, 4.25%, 8/30/20	78	78,036
Infiltrator Systems, Inc., 2015 Term Loan, 5.25%, 5/27/22	340	338,848
Mueller Water Products, Inc., Term Loan B, 4.00%, 11/25/21	179	179,100
Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20	561	555,408
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19	764	711,415
Wabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22	247	246,728
		2,640,923
Manufacture Goods 0.1%		
KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20	70	70,307
Media 11.2%		
Cengage Learning Acquisitions, Inc.:		
1st Lien Term Loan, 7.00%, 3/31/20	963	961,079
Term Loan, 0.00%, 7/03/16 (a)(e)	591	
Charter Communications Operating LLC:		
Term Loan H, 3.25%, 7/21/22	240	239,266
Term Loan I, 3.50%, 1/20/23	1,465	1,461,704
Clear Channel Communications, Inc., Term Loan D, 6.95%, 1/30/19	1,364	1,202,003
Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20	381	374,880
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21	542	535,130
Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19	458	449,187
Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22	320	310,666

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

	Par		Value
	(000)		
Floating Rate Loan Interests (c)			
Media (concluded)			
Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20	USD	113	\$ 112,310
MCC Iowa LLC:			
Term Loan I, 2.66%, 6/30/17		248	245,800
Term Loan J, 3.75%, 6/30/21		124	123,193
Media General, Inc., Term Loan B, 4.00%, 7/31/20		246	245,483
Mediacom Communications Corp., Term Loan F, 2.66%, 3/31/18		252	249,420
Mediacom Illinois LLC, Term Loan E, 3.16%, 10/23/17		475	472,625
Numericable U.S. LLC:			
Term Loan B1, 4.50%, 5/21/20		506	505,591
Term Loan B2, 4.50%, 5/21/20		438	437,405
SBA Senior Finance II LLC:			
Incremental Term Loan B, 3.25%, 6/10/22		330	325,403
Term Loan B1, 3.25%, 3/24/21		703	694,880
Sinclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20		39	38,723
Tribune Media Co., Term Loan, 3.75%, 12/27/20		824	819,969
TWCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20		354	351,088
Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		1,012	1,003,790
Virgin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23	GBP	650	991,101
WideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19	USD	755	751,581
Ziggo Financing Partnership:			
Term Loan B1, 3.50%, 1/15/22		425	418,934
Term Loan B2A, 3.50%, 1/15/22		276	271,758
Term Loan B3, 3.50%, 1/15/22		453	446,945
			14,039,914
Metals & Mining 1.1%			
Ameriforge Group, Inc., 2nd Lien Term Loan, 8.75%, 12/19/20		100	67,500
Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22		1,116	1,102,331
Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17		216	215,546
			1,385,377
Multiline Retail 2.1%			
BJ's Wholesale Club, Inc.:			
1st Lien Term Loan, 4.50%, 9/26/19		826	822,365
2nd Lien Term Loan, 8.50%, 3/26/20		200	198,000
Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22		545	544,717
Hudson's Bay Co., 2015 Term Loan B, 4.75%, 8/10/22		445	445,000
The Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20		577	570,046
			2,580,128
Oil, Gas & Consumable Fuels 3.3%			
CITGO Holding Inc., 2015 Term Loan B, 9.50%, 5/12/18		370	371,080
Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21		504	358,131
EP Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18		440	416,535
Green Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21		205	205,000
Obsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15		40	39,485
Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19		27	11,674
	Par		
Floating Rate Loan Interests (c)			
Oil, Gas & Consumable Fuels (concluded)			
Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20	USD	325	\$ 313,625
Power Buyer LLC:			
1st Lien Term Loan, 4.25%, 5/06/20		115	113,945
2nd Lien Term Loan, 8.25%, 11/06/20		105	103,162
Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21		403	392,901

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Seventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21	61	51,440
Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21	467	446,271
Southcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21	213	176,489
Stonewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22	311	307,706
TPF II Power LLC, Term Loan B, 5.50%, 10/02/21	356	356,198
Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22	379	378,417
WTG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21	133	131,978
		4,174,037
Personal Products 0.2%		
Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21	301	300,407
Pharmaceuticals 8.5%		
Akorn, Inc., Term Loan B, 5.50%, 4/16/21	566	564,842
Amneal Pharmaceuticals LLC, Term Loan, 5.00%, 11/01/19	399	398,393
CCC Information Services, Inc., Term Loan, 4.00%, 12/20/19	210	207,948
Concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22	285	285,180
Endo Luxembourg Finance Co. I Sarl:		
2014 Term Loan B, 3.25%, 3/01/21	356	355,411
2015 Term Loan B, 3.75%, 6/11/22	1,015	1,014,817
Grifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21	971	969,274
Horizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21	502	500,876
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22	1,076	1,068,801
JLL/Delta Dutch Newco BV, 2014 Incremental Term Loan, 4.25%, 3/11/21	786	776,087
Mallinckrodt International Finance SA:		
Incremental Term Loan B1, 3.50%, 3/19/21	328	325,819
Term Loan B, 3.25%, 3/19/21	523	519,125
Par Pharmaceutical Cos., Inc., Term Loan B2, 4.00%, 9/30/19	966	963,993
Valeant Pharmaceuticals International, Inc.:		
Series C2 Term Loan B, 3.75%, 12/11/19	524	522,501
Series D2 Term Loan B, 3.50%, 2/13/19	568	565,442
Series E Term Loan B, 3.75%, 8/05/20	326	325,138
Term Loan B F1, 4.00%, 4/01/22	1,267	1,266,919
		10,630,566
Professional Services 3.9%		
Acosta Holdco, Inc., 2015 Term Loan, 4.25%, 9/26/21	433	428,107
Advantage Sales & Marketing, Inc.:		
2014 1st Lien Term Loan, 4.25%, 7/23/21	486	480,529
2014 2nd Lien Term Loan, 7.50%, 7/25/22	160	155,120
Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18	714	710,563
Intertrust Group Holding BV, 2nd Lien Term Loan, 8.00%, 4/16/22	275	274,486

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

	Par	Value
	(000)	
Floating Rate Loan Interests (c)		
Professional Services (concluded)		
ON Assignment, Inc., 2015 Term Loan, 3.75%, 5/19/22	USD 303	\$ 301,789
SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19	408	406,084
Sterling Infosystems, Inc., 1st Lien Term Loan B, 4.50%, 6/20/22	495	493,352
TransUnion LLC, Term Loan B2, 3.75%, 4/09/21	1,241	1,230,484
Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19	389	385,574
		4,866,088
Real Estate Investment Trusts (REITs) 0.2%		
Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22	220	210,032
Real Estate Management & Development 2.2%		
CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20	523	521,520
DTZ US Borrower LLC, 1st Lien Term Loan:		
5.50%, 11/04/21	490	484,629
2015, 4.25%, 8/05/21	515	509,423
Realogy Corp.:		
Extended Letter of Credit, 0.03%, 10/10/16	40	39,745
Term Loan B, 3.75%, 3/05/20	1,176	1,171,783
		2,727,100
Road & Rail 1.0%		
The Hertz Corp., Term Loan B2, 3.00%, 3/11/18	327	323,392
Quality Distribution, Inc., 1st Lien Term Loan, 5.25%, 7/20/22	290	286,920
Road Infrastructure Investment LLC:		
1st Lien Term Loan, 4.25%, 3/31/21	459	450,004
2nd Lien Term Loan, 7.75%, 9/30/21	225	210,375
		1,270,691
Semiconductors & Semiconductor Equipment 1.6%		
Avago Technologies Cayman Ltd., Term Loan B, 3.75%, 5/06/21	1,012	1,010,430
Freescall Semiconductor, Inc.:		
Term Loan B4, 4.25%, 2/28/20	526	525,538
Term Loan B5, 5.00%, 1/15/21	162	162,215
NXP BV, Term Loan D, 3.25%, 1/11/20	324	322,335
		2,020,518
Software 4.6%		
Evertec Group LLC, Term Loan B, 3.25%, 4/17/20	240	230,796
GCA Services Group, Inc.:		
2nd Lien Term Loan, 9.25%, 10/22/20	176	175,120
Term Loan B, 4.25%, 11/01/19	384	381,431
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20	830	805,338
Informatica Corp., Term Loan, 4.50%, 8/05/22	874	868,188
IQOR US, Inc., Term Loan B, 6.00%, 4/01/21	202	163,465
Kronos, Inc.:		
2nd Lien Term Loan, 9.75%, 4/30/20	409	415,706
Initial Incremental Term Loan, 4.50%, 10/30/19	243	242,999
Mitchell International, Inc.:		
1st Lien Term Loan, 4.50%, 10/12/20	496	493,507
2nd Lien Term Loan, 8.50%, 10/11/21	350	348,103
Sophia LP, 2014 Term Loan B, 4.00%, 7/19/18	635	633,546
SS&C Technologies, Inc.:		
2015 Term Loan B1, 4.00%, 7/08/22	803	803,260
2015 Term Loan B2, 4.00%, 7/08/22	130	130,137
Tibco Software, Inc., Term Loan B, 6.50%, 12/04/20	75	74,415

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	Par	Value
		5,766,011
	Par	
Floating Rate Loan Interests (c)	(000)	Value
Specialty Retail 3.7%		
Equinox Holdings, Inc., Repriced Term Loan B, 5.00%, 1/31/20	USD 297	\$ 296,689
General Nutrition Centers, Inc., Term Loan, 3.25%, 3/04/19	288	285,349
Leslie's Poolmart, Inc., Term Loan, 4.25%, 10/16/19	546	539,503
Michaels Stores, Inc.:		
Incremental 2014 Term Loan B2, 4.00%, 1/28/20	658	658,041
Term Loan B, 3.75%, 1/28/20	512	510,454
Party City Holdings Inc., 2015 Term Loan B, 4.25%, 7/28/22	635	633,812
Petco Animal Supplies, Inc., Term Loan, 4.00%, 11/24/17	633	631,532
PetSmart, Inc., Term Loan B, 4.25%, 3/11/22	823	821,226
Things Remembered, Inc., Term Loan B, 8.25%, 5/24/18	351	254,808
		4,631,414
Technology Hardware, Storage & Peripherals 0.7%		
Dell International LLC, Term Loan B2, 4.00%, 4/29/20	316	314,370
Dell, Inc., Term Loan C, 3.75%, 10/29/18	347	346,048
Linxens France SA, Term Loan, 5.00%, 7/27/22	180	179,100
		839,518
Textiles, Apparel & Luxury Goods 0.8%		
ABG Intermediate Holdings 2 LLC, 1st Lien Term Loan, 5.50%, 5/27/21	120	119,803
Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18	525	464,378
Polymer Group, Inc., 1st Lien Term Loan, 5.25%, 12/19/19	377	376,700
		960,881
Thrifts & Mortgage Finance 0.3%		
IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21	439	438,386
Trading Companies & Distributors 0.5%		
HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21	700	695,044
Transportation Infrastructure 0.2%		
Penn Products Terminals LLC, Term Loan B, 4.75%, 4/13/22	255	252,770
Wireless Telecommunication Services 1.8%		
LTS Buyer LLC, 1st Lien Term Loan, 4.00%, 4/13/20	943	936,908
New Lightsquared LLC, PIK Exit Term Loan, 9.75%, 6/15/20	1,300	1,267,500
		2,204,408
Total Floating Rate Loan Interests 127.3%		159,382,736
Non-Agency Mortgage-Backed Securities		
Collateralized Mortgage Obligations 0.3%		
Hilton USA Trust, Series 2013-HLT, Class EFX, 4.60%, 11/05/30 (b)(c)	304	304,952

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

	Shares	Value
Investment Companies		
Capital Markets 0.0%		
Eaton Vance Floating-Rate Income Trust	12	\$ 163
Eaton Vance Senior Income Trust	3,347	20,517
Total Investment Companies 0.0%		20,680
Warrants		
Software 0.0%		
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, Strike Price \$42.27)	691	5,940
Total Long-Term Investments		170,232,342
(Cost \$172,368,741) 136.0%		
Short-Term Securities		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.08% (g)(h)	254,052	\$ 254,052
Total Short-Term Securities		254,052
(Cost \$254,052) 0.2%		
Total Investments (Cost \$172,622,793) 136.2%		170,486,394
Liabilities in Excess of Other Assets (36.2)%		(45,303,603)
Net Assets 100.0%		\$ 125,182,791

Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) Variable rate security. Rate shown is as of report date.
- (d) Zero-coupon bond.
- (e) Issuer filed for bankruptcy and/or is in default of interest payments.
- (f) Amount is less than \$500.
- (g) Represents the current yield as of report date.
- (h) During the year ended August 31, 2015, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the 1940 Act, were as follows:

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Affiliate	Shares Held at August 31, 2014	Net Activity	Shares Held at August 31, 2015	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	2,958,501	(2,704,449)	254,052	\$ 315

Derivative Financial Instruments Outstanding as of August 31, 2015

Financial Futures Contracts

Contracts Short	Issue	Exchange	Expiration	Notional Value	Unrealized Appreciation
(4)	10-Year U.S. Treasury Note	Chicago Board of Trade	December 2015	USD 508,250	\$ 503

Forward Foreign Currency Exchange Contracts

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation
USD 812,141	GBP 522,000	HSBC Bank PLC	10/20/15	\$ 11,340

Centrally Cleared Credit Default Swaps Sold Protection

Index	Receive Fixed Rate	Clearinghouse	Expiration Date	Credit Rating	Notional Amount (000)	Unrealized Depreciation
Dow Jones CDX North America High Yield Index, Series 24, Version 2	5.00%	Chicago Mercantile Exchange	6/20/20	B	USD 644	\$ (7,012)

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

Derivative Financial Instruments Categorized by Risk Exposure

The following is a summary of the Fund's derivative financial instruments categorized by risk exposure. For information about the Fund's investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

As of August 31, 2015, the fair values of derivative financial instruments were as follows:

	Statement of Assets and Liabilities Location	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign		Total
					Currency Exchange Contracts	Interest Rate Contracts	
Derivative Financial Instruments Assets							
Financial futures contracts	Net unrealized appreciation ¹					\$ 503	\$ 503
Forward foreign currency exchange contracts	Unrealized appreciation on forward foreign currency exchange contracts				\$ 11,340		11,340
					\$ 11,340	\$ 503	\$ 11,843

Derivative Financial Instruments Liabilities

Swaps centrally cleared	Net unrealized depreciation ¹			\$ 7,012			\$ 7,012
-------------------------	--	--	--	----------	--	--	----------

¹ Includes cumulative appreciation (depreciation) on financial futures contracts and centrally cleared swaps, if any, as reported in the Schedules of Investments. Only current day's variation margin is reported within the Statements of Assets and Liabilities.

For the year ended August 31, 2015, the effect of derivative financial instruments in the Statement of Operations was as follows:

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign		Total
				Currency Exchange Contracts	Interest Rate Contracts	
Net Realized Gain (Loss) from:						
Financial futures contracts					\$ (5,430)	\$ (5,430)
Forward foreign currency exchange contracts				\$ 250,768		250,768
Swaps		\$ (751)				(751)
Total		\$ (751)		\$ 250,768	\$ (5,430)	\$ 244,587

Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Total
---------------------	------------------	------------------	-------------------------------------	-------------------------	-------

	Contracts			
Net Change in Unrealized Appreciation (Depreciation) on:				
Financial futures contracts			\$ 503	\$ 503
Forward foreign currency exchange contracts		\$ (67,873)		(67,873)
Swaps	\$ (7,012)			(7,012)
Total	\$ (7,012)	\$ (67,873)	\$ 503	\$ (74,382)

For the year ended August 31, 2015, the average quarterly balances of outstanding derivative financial instruments were as follows:

Financial futures contracts:	
Average notional value of contracts short	\$ 127,063
Forward foreign currency exchange contracts:	
Average amounts purchased in USD	\$ 1,337,830
Average amounts sold in USD	\$ 140,064
Credit default swaps:	
Average notional value sell protection	\$ 160,875

Derivative Financial Instruments Offsetting as of August 31, 2015

The Fund's derivative assets and liabilities (by type) were as follows:

	Assets	Liabilities
Derivative Financial Instruments:		
Financial futures contracts	\$ 563	
Forward foreign currency exchange contracts	11,340	
Swaps Centrally cleared		\$ 1,640
Total derivative assets and liabilities in the Statement of Assets and Liabilities	11,903	1,640
Derivatives not subject to a Master Netting Agreement or similar agreement (MNA)	(563)	(1,640)
Total derivative assets and liabilities subject to an MNA	\$ 11,340	

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

The following table presents the Fund's derivative assets and liabilities by counterparty net of amounts available for offset under an Master Netting Agreement (MNA) and net of the related collateral received and pledged by the Fund:

Counterparty	Derivative Assets Subject to an MNA by Counterparty	Derivatives Available for Offset ¹	Non-cash Collateral Received	Cash Collateral Received	Net Amount of Derivative Assets ²
HSBC Bank PLC	\$ 11,340				\$ 11,340
Total	\$ 11,340				\$ 11,340

¹ The amount of derivatives available for offset is limited to the amount of derivative assets and/or liabilities that are subject to an MNA.

² Net amount represents the net amount receivable from the counterparty in the event of default.

Fair Value Hierarchy as of August 31, 2015

Various inputs are used in determining the fair value of investments and derivative financial instruments. For information about the Fund's policy regarding valuation of investments and derivative financial instruments, refer to the Notes to Financial Statements.

The following tables summarize the Fund's investments and derivative financial instruments categorized in the disclosure hierarchy:

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 3,167,995	\$ 1,801,100	\$ 4,969,095
Common Stocks	\$ 272,202	233,087		505,289
Corporate Bonds		5,043,650		5,043,650
Floating Rate Loan Interests		151,789,717	7,593,019	159,382,736
Investment Companies	20,680			20,680
Non-Agency Mortgage-Backed Securities		304,952		304,952
Warrants			5,940	5,940
Short-Term Securities	254,052			254,052
Liabilities:				
Unfunded floating rate loan interest		(116)		(116)
Total	\$ 546,934	\$ 160,539,285	\$ 9,400,059	\$ 170,486,278

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments ³				
Assets:				
Interest rate contracts	\$ 503			\$ 503
Foreign currency exchange contracts		\$ 11,340		11,340
Liabilities:				
Credit contracts		(7,012)		(7,012)
Total	\$ 503	\$ 4,328		\$ 4,831

³ Derivative financial instruments are swaps, financial futures contract and forward foreign currency exchange contracts which are valued at the unrealized appreciation (depreciation) on the instrument.

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The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of August 31, 2015, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
Assets:				
Cash	\$ 4,641,589			\$ 4,641,589
Foreign currency at value	729			729
Liabilities:				
Bank borrowings payable		\$ (45,000,000)		(45,000,000)
Total	\$ 4,642,318	\$ (45,000,000)		\$ (40,357,682)

During the year ended August 31, 2015, there were no transfers between Level 1 and Level 2.

See Notes to Financial Statements.

Schedule of Investments (concluded)

BlackRock Defined Opportunity Credit Trust (BHL)

A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the period in relation to net assets. The following table is a reconciliation of Level 3 investments for which significant unobservable inputs were used in determining fair value:

	Asset-Backed Securities	Floating Rate Loan Interests	Warrants	Unfunded Floating Rate Loan Interest (Liabilities)	Grand Total
Opening balance, as of August 31, 2014	\$ 921,580	\$ 13,599,109		\$ (85)	\$ 14,520,604
Transfers into Level 3 ¹	236,452	2,670,847	\$ 3,214		2,910,513
Transfers out of Level 3 ²	(676,305)	(5,898,550)			(6,574,855)
Accrued discounts/premiums	3,795	20,841			24,636
Net realized gain (loss)	1,600	(101,729)			(100,129)
Net change in unrealized appreciation (depreciation) ^{3,4}	3,226	(342,200)	2,726	85	(336,163)
Purchases	1,557,627	3,358,304			4,915,931
Sales	(246,875)	(5,713,603)			(5,960,478)
Closing Balance, as of August 31, 2015	\$ 1,801,100	\$ 7,593,019	\$ 5,940		\$ 9,400,059
Net change in unrealized appreciation (depreciation) on investments still held at August 31, 2015 ⁴	\$ 3,226	\$ (314,855)	\$ 2,726		\$ (308,903)

¹ As of August 31, 2014, the Fund used observable inputs in determining the value of certain investments. As of August 31, 2015, the Fund used significant unobservable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$2,910,513 transferred from Level 2 to Level 3 in the disclosure hierarchy.

² As of August 31, 2014, the Fund used significant unobservable inputs in determining the value of certain investments. As of August 31, 2015, the Fund used observable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$6,574,855 transferred from Level 3 to Level 2 in the disclosure hierarchy.

³ Included in the related net change in unrealized appreciation (depreciation) in the Statement of Operations.

⁴ Any difference between net change in unrealized appreciation (depreciation) on investments still held at August 31, 2015 is generally due to investments no longer held or categorized as Level 3 at period end. The Fund's investments that are categorized as Level 3 were valued utilizing third party pricing information without adjustment. Such valuations are based on unobservable inputs. A significant change in third party information could result in a significantly lower or higher value of such Level 3 investments.

See Notes to Financial Statements.

Consolidated Schedule of Investments August 31,
2015

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

(Percentages shown are based on Net Assets)

Common Stocks (a)	Shares	Value
Chemicals 0.0%		
GEO Specialty Chemicals, Inc.	143,928	\$ 89,235
GEO Specialty Chemicals, Inc. (b)	23,849	14,787
		104,022
Diversified Consumer Services 0.4%		
Cengage Thomson Learning	37,579	981,751
Houghton Mifflin Harcourt Co.	53,827	1,215,414
		2,197,165
Diversified Financial Services 0.1%		
Kcad Holdings I Ltd.	309,827,230	241,665
Semiconductors & Semiconductor Equipment 0.0%		
SunPower Corp.	1,860	45,123
Total Common Stocks 0.5%		2,587,975

	Par	
Asset-Backed Securities (b)	(000)	
ALM Loan Funding (c):		
Series 2012-5A, Class BR, 3.26%, 10/18/27	USD 740	737,558
Series 2013-7R2A, Class B, 2.89%, 4/24/24	555	548,971
Series 2013-7RA, Class C, 3.74%, 4/24/24	1,075	1,048,609
Series 2013-7RA, Class D, 5.29%, 4/24/24	900	875,581
Series 2013-8A, Class B, 3.04%, 1/20/26	1,150	1,130,502
ALM XIV Ltd., Series 2014-14A, Class C, 3.74%, 7/28/26 (c)	713	682,492
ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class B, 3.16%, 7/15/27 (c)	1,420	1,410,344
AMMC CLO 15 Ltd., Series 2014-15A, Class D, 4.48%, 12/09/26 (c)	1,250	1,240,625
Ares CLO Ltd., Series 2014-32A, Class C, 4.47%, 11/15/25 (c)	1,000	993,722
Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 3.98%, 10/15/26 (c)	860	828,278
Atrium CDO Corp., Series 9A, Class D, 3.83%, 2/28/24 (c)	1,100	1,064,619
Atrium X, Series 10A, Class D, 3.79%, 7/16/25 (c)	250	240,984
Benefit Street Partners CLO II Ltd., Series 2013-IIA, Class C, 3.79%, 7/15/24 (c)	650	613,156
Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c)	680	669,120
Carlyle Global Market Strategies CLO Ltd. (c):		
Series 2012-4A, Class D, 4.79%, 1/20/25	700	700,470
Series 2013-1A, Class C, 4.31%, 2/14/25	250	248,013
Cent CLO 22 Ltd., Series 2014-22A, Class C, 4.06%, 11/07/26 (c)	625	609,875
CIFC Funding 2014-II Ltd., Series 2014-2A, Class A3L, 3.18%, 5/24/26 (c)	280	275,443
CIFC Funding 2014-V Ltd., Series 2014-5A, Class D2, 4.79%, 1/17/27 (c)	1,000	1,000,773
CIFC Funding Ltd., Series 2014-3A, Class C1, 3.10%, 7/22/26 (c)	250	243,135
LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)	2,500	2,150,000

Asset-Backed Securities (b)	Par	Value
	(000)	
Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c)	USD 370	\$ 356,375
North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)	750	720,000
Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)	1,000	923,182
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)	500	479,914
OZLM Funding Ltd. (c):		
Series 2012-1A, Class BR, 3.29%, 7/22/27	455	455,000
Series 2012-2A, Class C, 4.65%, 10/30/23	500	501,231
OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)	250	235,418
OZLM VIII Ltd., Series 2014-8A, Class B, 3.29%, 10/17/26 (c)	475	472,034
Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c)	500	489,255
Seneca Park CLO, Ltd., Series 2014-1A, Class C, 3.19%, 7/17/26 (c)	250	247,107
Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)	640	635,335
Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (c)	1,250	1,194,381

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Treman Park CLO LLC, Series 2015-1A, Class D, 4.12%, 4/20/27 (c)	1,400	1,368,500
Venture XXI CLO Ltd., Series 2015-21A, Class A, 1.77%, 7/15/27 (c)	663	661,011
Voya CLO Ltd. :		
Series 2014-3A, Class C, 3.90%, 7/25/26 (c)	250	237,114
Series 2014-4A, Class C, 4.29%, 10/14/26 (c)	1,000	981,615
Series 2014-4A, Class SUB, 0.00%, 10/14/26 (d)	1,000	785,915
Total Asset-Backed Securities 5.1%		28,055,657

Corporate Bonds

Airlines 0.7%		
American Airlines Pass-Through Trust, Series 2013-2, Class C, 6.00%, 1/15/17 (b)	1,125	1,153,196
Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18	166	178,200
US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 6/03/18	2,605	2,624,538
		3,955,934

Auto Components 0.1%

Icahn Enterprises LP/Icahn Enterprises Finance Corp., 3.50%, 3/15/17	717	713,415
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Banks 0.0%

CIT Group, Inc., 5.00%, 8/01/23	135	136,688
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Capital Markets 0.2%

Blackstone CQP Holdco LP, 9.30%, 3/19/19	971	944,697
E*Trade Financial Corp., 0.00%, 8/31/19 (b)(d)(e)	129	327,366
		1,272,063

Chemicals 0.4%

GEO Specialty Chemicals, Inc., 7.50%, 10/30/18	1,559	2,042,405
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Commercial Services & Supplies 0.2%

Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 3.07%, 12/01/17 (c)	295	293,525
AWAS Aviation Capital Ltd., 7.00%, 10/17/16 (b)	757	761,215
		1,054,740

Communications Equipment 0.1%

Avaya, Inc., 7.00%, 4/01/19 (b)	390	350,025
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See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

(Percentages shown are based on Net Assets)

	Par (000)	Value
Corporate Bonds		
Consumer Finance 0.2%		
Ally Financial, Inc.:		
7.50%, 9/15/20	USD 128	\$ 148,480
8.00%, 11/01/31	621	740,585
		889,065
Containers & Packaging 0.3%		
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 3.34%, 12/15/19 (b)(c)	1,425	1,396,500
Health Care Equipment & Supplies 0.1%		
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b)	315	325,867
Health Care Providers & Services 0.2%		
Tenet Healthcare Corp., 3.84%, 6/15/20 (b)(c)	1,375	1,382,562
Hotels, Restaurants & Leisure 0.0%		
Tropicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/14 (a)(f)	120	
Media 0.8%		
Altice Financing SA, 6.63%, 2/15/23 (b)	550	547,250
Altice US Finance I Corp., 5.38%, 7/15/23 (b)	1,225	1,212,750
CCO Safari II LLC, 4.91%, 7/23/25 (b)	1,870	1,852,224
Numericable Group SA, 6.00%, 5/15/22 (b)	842	842,000
		4,454,224
Metals & Mining 0.0%		
Novelis, Inc., 8.38%, 12/15/17	255	255,319
Oil, Gas & Consumable Fuels 0.5%		
California Resources Corp., 5.50%, 9/15/21	1,800	1,395,684
CONSOL Energy, Inc., 5.88%, 4/15/22	620	443,300
MEG Energy Corp., 7.00%, 3/31/24 (b)	850	694,875
		2,533,859
Pharmaceuticals 0.5%		
Valeant Pharmaceuticals International, Inc. (b):		
5.38%, 3/15/20	1,400	1,424,500
5.88%, 5/15/23	840	856,800
6.13%, 4/15/25	460	473,800
		2,755,100
Wireless Telecommunication Services 0.2%		
Sprint Communications, Inc., 7.00%, 3/01/20 (b)	1,205	1,279,951
Total Corporate Bonds 4.5%		24,797,717
Floating Rate Loan Interests (c)		
Aerospace & Defense 1.4%		
BE Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21	2,763	2,772,547
DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20	1,862	1,852,392
TASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21	1,175	1,207,312
Transdigm, Inc.:		
2015 Term Loan E, 3.50%, 5/14/22	878	866,870
Term Loan D, 3.75%, 6/04/21	817	807,562
		7,506,683
Air Freight & Logistics 0.4%		
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21	693	623,031
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21	722	648,802
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21	113	101,570
CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21	995	894,900

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		2,268,303
	Par (000)	Value
Floating Rate Loan Interests (c)		
Airlines 0.7%		
Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18	USD 1,414	\$ 1,410,706
Northwest Airlines, Inc.:		
2.25%, 3/10/17	521	510,038
1.63%, 9/10/18	556	532,290
1.64%, 9/10/18	282	269,776
US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19	1,127	1,119,956
		3,842,766
Auto Components 3.7%		
Affinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20	1,236	1,235,248
Autoparts Holdings Ltd.:		
1st Lien Term Loan, 7.00%, 7/29/17	2,646	2,328,763
2nd Lien Term Loan, 11.00%, 1/29/18	907	770,525
Dayco Products LLC, Term Loan B, 5.25%, 12/12/19	1,571	1,569,111
FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19	1,536	1,481,878
Gates Global, Inc., Term Loan B, 4.25%, 7/05/21	8,639	8,260,900
The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19	2,754	2,758,739
GPX International Tire Corp., Term Loan (a)(f):		
12.25%, 3/30/2012	1,097	
PIK, 13.00%, 3/30/2012 (g)	18	
INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20	1,783	1,786,582
UCI International, Inc., Term Loan B, 5.50%, 7/26/17	225	221,752
		20,413,498
Automobiles 0.4%		
Chrysler Group LLC, Term Loan B:		
2018, 3.25%, 12/31/18	815	811,128
3.50%, 5/24/17	1,401	1,398,041
		2,209,169
Banks 0.3%		
Redtop Acquisitions Ltd.:		
1st Lien Term Loan, 4.50%, 12/03/20	1,148	1,147,525
2nd Lien Term Loan, 8.25%, 6/03/21	305	302,806
		1,450,331
Biotechnology 0.1%		
AMAG Pharmaceuticals, Inc., 2015 1st Lien Term Loan, 4.75%, 8/13/21	845	842,887
Building Products 3.7%		
Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20	1,378	1,366,060
CPG International, Inc., Term Loan, 4.75%, 9/30/20	5,342	5,292,326
GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21	1,397	1,365,007
Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22	638	632,901
Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21	3,050	3,047,083
Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21	1,007	995,667
Quikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20	1,679	1,668,870
Universal Services of America LP:		
2015 2nd Lien Term Loan, 9.50%, 7/28/23	606	599,455
2015 Delayed Draw Term Loan, 1.98%, 7/28/22	6	5,799
2015 Term Loan, 4.75%, 7/28/22	2,292	2,261,688
Wilsonart LLC:		
Incremental Term Loan B2, 4.00%, 10/31/19	497	492,764
Term Loan B, 4.00%, 10/31/19	2,824	2,797,172
		20,524,792

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Floating Rate Loan Interests (c)			
Capital Markets 1.0%			
Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18	USD	1,352	\$ 1,273,884
American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17		861	859,100
RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20		3,386	3,382,243
			5,515,227
Chemicals 4.5%			
Allnex (Luxembourg) & Cy SCA, Term Loan B1, 4.50%, 10/03/19		1,093	1,091,964
Allnex USA, Inc., Term Loan B2, 4.50%, 10/03/19		567	566,567
Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20		2,255	2,244,838
CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/30/20		116	115,313
Charter NEX US Holdings, Inc., Term Loan B, 5.25%, 2/07/22		977	978,629
The Chemours Co., Term Loan B, 3.75%, 5/12/22		846	815,685
Chemtura Corp., Term Loan B, 3.50%, 8/27/16		243	242,523
Chromaflo Technologies Corp., 1st Lien Term Loan, 4.50%, 12/02/19		243	235,572
Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19		1,489	1,388,396
INEOS US Finance LLC, 6 Year Term Loan, 3.75%, 5/04/18		707	703,574
Klockner-Pentaplast of America, Inc., Term Loan, 5.00%, 4/28/20		732	731,577
Kronos Worldwide, Inc., 2015 Term Loan, 4.00%, 2/18/20		504	484,739
MacDermid, Inc.:			
1st Lien Term Loan, 4.50%, 6/07/20		2,844	2,833,589
Term Loan B2, 4.75%, 6/07/20		744	743,396
Minerals Technologies, Inc., 2015 Term Loan B, 3.75%, 5/09/21		1,504	1,503,078
Nexeo Solutions LLC, Term Loan B, 5.00%, 9/08/17		1,436	1,393,101
OXEA Finance LLC:			
2nd Lien Term Loan, 8.25%, 7/15/20		1,365	1,273,995
Term Loan B2, 4.25%, 1/15/20		2,505	2,439,609
Royal Holdings, Inc.:			
2015 1st Lien Term Loan, 4.50%, 6/19/22		1,135	1,129,802
2015 2nd Lien Term Loan, 8.50%, 6/19/23		465	463,256
Solenis International LP:			
1st Lien Term Loan, 4.25%, 7/31/21		1,533	1,510,887
2nd Lien Term Loan, 7.75%, 7/31/22		1,725	1,651,688
Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20		561	560,682
			25,102,460
Commercial Services & Supplies 6.8%			
ADMI Corp., 2015 Term Loan B, 5.50%, 4/30/22		840	844,200
ADS Waste Holdings, Inc., Term Loan, 3.75%, 10/09/19		3,119	3,088,267
ARAMARK Corp.:			
Extended Synthetic Line of Credit 2, 0.04%, 7/26/16		46	45,725
Extended Synthetic Line of Credit 3, 3.65%, 7/26/16		32	31,918
Term Loan E, 3.25%, 9/07/19		2,848	2,836,264
Term Loan F, 3.25%, 2/24/21		858	854,497
Asurion LLC, Term Loan B4, 5.00%, 8/04/22		1,300	1,285,375
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20		3,771	3,387,350
Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21		3,330	3,327,644
Connolly Corp.:			
1st Lien Term Loan, 4.50%, 5/14/21		3,000	2,992,425
2nd Lien Term Loan, 8.00%, 5/14/22		1,500	1,500,000
Floating Rate Loan Interests (c)			
Commercial Services & Supplies (concluded)			
Creative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21	USD	955	\$ 961,170
Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21		865	868,646
KAR Auction Services, Inc., Term Loan B2, 3.50%, 3/11/21		1,340	1,338,660
Koosharem LLC, Exit Term Loan, 7.50%, 5/15/20		2,376	2,344,387
Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19		1,333	1,299,480
PSSI Holdings LLC, Term Loan B, 5.00%, 12/02/21		1,642	1,637,646

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Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19	4,773	4,702,512
US Ecology, Inc., Term Loan, 3.75%, 6/17/21	828	831,571
Waste Industries USA, Inc., Term Loan B, 4.25%, 2/27/20	920	920,807
West Corp., Term Loan B10, 3.25%, 6/30/18	2,606	2,578,811
		37,677,355
Communications Equipment 2.1%		
Applied Systems, Inc.:		
1st Lien Term Loan, 4.25%, 1/25/21	1,421	1,417,216
2nd Lien Term Loan, 7.50%, 1/24/22	380	377,530
Avaya, Inc., Term Loan B7, 6.25%, 5/29/20	2,442	2,092,784
CommScope, Inc., Term Loan B5, 3.75%, 12/29/22	915	910,809
Riverbed Technology, Inc., Term Loan B, 6.00%, 4/24/22	603	603,234
Telesat Canada, Term Loan A, 4.09%, 3/24/17	CAD 2,000	1,506,917
Zayo Group LLC, Term Loan B, 3.75%, 5/06/21	USD 4,527	4,497,621
		11,406,111
Construction & Engineering 0.1%		
AECOM Technology Corp., Term Loan B, 3.75%, 10/15/21	785	785,331
Construction Materials 0.5%		
Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20	1,424	1,420,042
Headwaters, Inc., Term Loan B, 4.50%, 3/24/22	735	736,073
McJunkin Red Man Corp., Term Loan, 4.75%, 11/08/19	444	433,031
		2,589,146
Containers & Packaging 0.8%		
Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19	811	806,993
Berry Plastics Holding Corp., Term Loan E, 3.75%, 1/06/21	1,246	1,235,148
BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20	1,495	1,494,900
Rexam PLC, 1st Lien Term Loan, 4.25%, 5/02/21	767	765,332
		4,302,373
Distributors 0.6%		
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20	2,062	2,050,724
American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21	1,546	1,549,990
		3,600,714
Diversified Consumer Services 2.6%		
Allied Security Holdings LLC:		
1st Lien Term Loan, 4.25%, 2/12/21	2,855	2,841,801
2nd Lien Term Loan, 8.00%, 8/13/21	1,417	1,405,674
Bright Horizons Family Solutions, Inc.:		
Incremental Term Loan B1, 4.25%, 1/30/20	239	238,800
Term Loan B, 3.75%, 1/30/20	2,754	2,749,445
CT Technologies Intermediate Holdings, Inc., 1st Lien Term Loan, 5.25%, 12/01/21	752	751,185
ROC Finance LLC, Term Loan, 5.00%, 6/20/19	1,061	1,009,817

See Notes to Financial Statements.

Consolidated Schedule of Investments
(continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Floating Rate Loan Interests (c)			
Diversified Consumer Services (concluded)			
ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21	USD	5,323	\$ 5,292,672
			14,289,394
Diversified Financial Services 3.1%			
AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22		945	944,055
AssuredPartners Capital, Inc., 1st Lien Term Loan, 5.00%, 3/31/21		2,658	2,656,234
Diamond US Holding LLC, Term Loan B, 4.75%, 12/17/21		970	969,718
Jefferies Finance LLC, Term Loan, 4.50%, 5/14/20		2,775	2,747,250
Onex Wizard US Acquisition, Inc., Term Loan, 4.25%, 3/13/22		2,085	2,081,731
Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18		3,162	3,159,714
SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20		1,844	1,843,575
TransFirst, Inc.:			
2014 2nd Lien Term Loan, 9.00%, 11/12/22		851	845,672
Incremental Term Loan B, 4.75%, 11/12/21		1,817	1,812,993
			17,060,942
Diversified Telecommunication Services 4.0%			
Altice Financing SA, Term Loan, 5.25%, 2/04/22		1,100	1,105,500
Consolidated Communications, Inc., Term Loan B, 4.25%, 12/23/20		1,130	1,125,067
Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19		2,689	2,692,128
Integra Telecom, Inc.:			
2015 1st Lien Term Loan, 5.25%, 8/14/20		2,278	2,271,654
2nd Lien Term Loan, 9.75%, 2/21/20		750	746,641
Level 3 Financing, Inc.:			
2013 Term Loan B, 4.00%, 1/15/20		10,260	10,250,356
2019 Term Loan, 4.00%, 8/01/19		1,647	1,644,147
Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23		2,299	2,271,477
			22,106,970
Electrical Equipment 0.7%			
Southwire Co., Term Loan, 3.00%, 2/10/21		1,165	1,146,315
Texas Competitive Electric Holdings Co. LLC:			
DIP Term Loan, 3.75%, 5/05/16		1,971	1,971,075
Extended Term Loan, 4.67%, 10/10/17 (a)(f)		1,710	771,449
			3,888,839
Electronic Equipment, Instruments & Components 0.5%			
CDW LLC, Term Loan, 3.25%, 4/29/20		1,728	1,713,032
CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22		1,095	1,077,206
			2,790,238
Energy Equipment & Services 1.3%			
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20		1,803	1,797,935
Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21		1,161	1,112,525
MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20		4,943	4,599,327
			7,509,787
Food & Staples Retailing 1.1%			
New Albertson's, Inc., Term Loan, 4.75%, 6/27/21		1,464	1,458,901
Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20		1,040	1,049,755
Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19		2,206	2,211,430
			1,662,354
Floating Rate Loan Interests (c)			
Food & Staples Retailing (concluded)			
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19	USD	1,662	\$ 1,662,354

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		6,382,440
Food Products 3.3%		
CTI Foods Holding Co. LLC, 1st Lien Term Loan, 4.50%, 6/29/20	1,115	1,095,622
Diamond Foods, Inc., Term Loan, 4.25%, 8/20/18	2,971	2,958,223
Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18	2,693	2,691,548
Hearthside Group Holdings LLC, Term Loan, 4.50%, 6/02/21	1,479	1,469,827
New HB Acquisition LLC:		
1st Lien Term Loan, 4.50%, 8/03/22	1,655	1,654,487
2nd Lien Term Loan, 8.50%, 8/03/23	340	340,425
Pabst Brewing Co., Inc., Term Loan, 5.75%, 10/21/21	1,890	1,888,699
Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19	1,444	1,444,377
Pinnacle Foods Finance LLC, Term Loan G, 3.00%, 4/29/20	2,638	2,620,840
Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21	1	595
Reddy Ice Corp.:		
1st Lien Term Loan, 6.75%, 5/01/19	1,616	1,341,253
2nd Lien Term Loan, 10.75%, 11/01/19	1,195	836,500
		18,342,396
Health Care Equipment & Supplies 4.1%		
Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22	1,270	1,269,124
Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22	1,057	1,056,466
Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18	1,912	1,906,198
DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20	3,150	3,131,100
Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18	2,726	2,726,116
Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18	3,500	3,485,746
Leonardo Acquisition Corp., Term Loan, 4.25%, 1/31/21	2,161	2,151,530
Millennium Health LLC, Term Loan B, 5.25%, 4/16/21	1,494	729,767
National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21	3,164	3,083,675
Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21	2,759	2,715,625
Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19	785	783,682
		23,039,029
Health Care Providers & Services 7.5%		
Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22	467	469,371
Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22	1,310	1,285,437
Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21	1,292	1,290,503
CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19	2,521	2,508,065
Community Health Systems, Inc.:		
Term Loan F, 3.58%, 12/31/18	1,598	1,595,958
Term Loan G, 3.75%, 12/31/19	2,439	2,434,436
Term Loan H, 4.00%, 1/27/21	4,488	4,495,858
Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22	1,596	1,597,995
DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21	9,618	9,591,786

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Floating Rate Loan Interests (c)			
Health Care Providers & Services (concluded)			
Envision Healthcare Corp., Term Loan, 4.00%, 5/25/18	USD	1,892	\$ 1,889,183
Genesis HealthCare Corp., Term Loan B, 10.00%, 12/04/17		1,193	1,211,059
HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22		741	742,414
HCA, Inc., Term Loan B5, 2.95%, 3/31/17		1,394	1,391,171
MPH Acquisition Holdings LLC, Term Loan, 3.75%, 3/31/21		1,932	1,906,352
National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21		1,315	1,305,025
Sterigenics-Nordion Holdings LLC, Term Loan B, 4.25%, 5/15/22		3,110	3,084,747
Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20		1,863	1,860,186
Surgical Care Affiliates, Inc., Term Loan B, 4.25%, 3/17/22		2,298	2,289,373
U.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19		879	876,175
			41,825,094
Health Care Technology 0.9%			
IMS Health, Inc., Term Loan, 3.50%, 3/17/21		3,328	3,302,223
MedAssets, Inc., Term Loan B, 4.00%, 12/13/19		1,833	1,821,539
			5,123,762
Hotels, Restaurants & Leisure 10.4%			
Amaya Holdings BV:			
1st Lien Term Loan, 5.00%, 8/01/21		1,294	1,280,226
2nd Lien Term Loan, 8.00%, 8/01/22		1,526	1,527,079
Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20		2,190	2,183,728
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20		2,860	2,746,046
Burger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21		4,758	4,751,346
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20		5,979	5,696,883
CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21		1,557	1,555,511
Diamond Resorts Corp., Term Loan, 5.50%, 5/09/21		1,792	1,788,405
Eldorado Resorts LLC, Term Loan B, 4.25%, 7/13/22		900	900,000
ESH Hospitality, Inc., Term Loan, 5.00%, 6/24/19		940	946,467
Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20		2,651	2,644,994
Intrawest ULC, Term Loan, 4.75%, 12/09/20		1,596	1,591,711
La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21		7,444	7,422,548
Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20		2,463	2,448,045
MGM Resorts International, Term Loan B, 3.50%, 12/20/19		3,429	3,397,631
Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20		1,358	1,355,126
RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21		1,272	1,270,878
Sabre, Inc.:			
Incremental Term Loan, 4.00%, 2/19/19		501	499,406
Term Loan B, 4.00%, 2/19/19		2,300	2,294,669
Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20		3,323	3,283,461
Station Casinos LLC, Term Loan B, 4.25%, 3/02/20		4,798	4,786,268
Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21		3,320	3,318,252
			57,688,680
Household Durables 0.3%			
Jarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22		1,580	1,574,865
Floating Rate Loan Interests (c)			
Household Products 1.0%			
Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20	USD	2,317	\$ 2,303,322
Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22		3,068	3,064,353
			5,367,675
Independent Power and Renewable Electricity Producers 1.9%			
Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22		1,470	1,455,300
Calpine Corp., Term Loan B5, 3.50%, 5/27/22		1,425	1,404,965
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16		2,845	2,845,460
Granite Acquisition, Inc.:			

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Term Loan B, 5.00%, 12/19/21	3,100	3,097,202
Term Loan C, 5.00%, 12/19/21	137	136,961
Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21	1,572	1,544,220
		10,484,108
Industrial Conglomerates 0.2%		
Sequa Corp., Term Loan B, 5.25%, 6/19/17	1,279	1,083,459
Insurance 1.0%		
AmWINS Group LLC, 2014 2nd Lien Term Loan, 9.50%, 9/04/20	1,090	1,089,706
Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20	1,609	1,463,834
Sedgwick Claims Management Services, Inc.:		
1st Lien Term Loan, 3.75%, 3/01/21	2,005	1,960,523
2nd Lien Term Loan, 6.75%, 2/28/22	1,155	1,127,211
		5,641,274
Internet Software & Services 1.5%		
Dealertrack Technologies, Inc., Term Loan B, 3.50%, 2/28/21	1,856	1,848,614
Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21	2,525	2,522,303
Interactive Data Corp., 2014 Term Loan, 4.75%, 5/02/21	3,801	3,795,106
		8,166,023
IT Services 4.2%		
Blue Coat Holdings Inc., 2015 Term Loan, 4.50%, 5/20/22	2,120	2,104,100
Epicor Software Corp., 1st Lien Term Loan, 4.75%, 6/01/22	3,180	3,167,503
First Data Corp.:		
2018 Extended Term Loan, 3.70%, 3/24/18	12,519	12,415,197
2018 Term Loan, 3.70%, 9/24/18	1,150	1,140,512
InfoGroup, Inc., Term Loan, 7.50%, 5/26/18	1,015	968,875
SunGard Data Systems, Inc.:		
Term Loan C, 3.94%, 2/28/17	1,515	1,512,349
Term Loan E, 4.00%, 3/08/20	567	565,358
Vantiv LLC, 2014 Term Loan B, 3.75%, 6/13/21	1,715	1,714,401
		23,588,295
Leisure Products 0.3%		
Bauer Performance Sports Ltd., Term Loan B, 4.00%, 4/15/21	1,616	1,608,833
Machinery 2.1%		
Allison Transmission, Inc., Term Loan B3, 3.50%, 8/23/19	1,207	1,203,642
Faenza Acquisition GmbH:		
Term Loan B1, 4.25%, 8/30/20	1,124	1,121,742
Term Loan B3, 4.25%, 8/30/20	340	339,507
Infiltrator Systems, Inc., 2015 Term Loan, 5.25%, 5/27/22	1,518	1,514,314

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Floating Rate Loan Interests (c)			
Machinery (concluded)			
Mueller Water Products, Inc., Term Loan B, 4.00%, 11/25/21	USD	796	\$ 796,000
Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20		2,391	2,365,921
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19		3,479	3,237,828
Wabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22		1,122	1,121,492
			11,700,446
Manufacture Goods 0.1%			
KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20		313	312,640
Media 10.8%			
Cengage Learning Acquisitions, Inc.:			
1st Lien Term Loan, 7.00%, 3/31/20		4,235	4,224,873
Term Loan, 0.00%, 7/03/16 (a)(d)(f)		2,489	
Charter Communications Operating LLC:			
Term Loan H, 3.25%, 7/21/22		1,060	1,056,756
Term Loan I, 3.50%, 1/20/23		6,485	6,470,409
Clear Channel Communications, Inc., Term Loan D, 6.95%, 1/30/19		6,175	5,441,597
Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20		1,656	1,629,399
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21		2,397	2,366,921
Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19		1,988	1,950,406
Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22		1,380	1,339,745
Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20		491	488,302
MCC Iowa LLC:			
Term Loan I, 2.66%, 6/30/17		1,069	1,061,855
Term Loan J, 3.75%, 6/30/21		520	517,411
Media General, Inc., Term Loan B, 4.00%, 7/31/20		1,128	1,126,074
Mediacom Communications Corp., Term Loan F, 2.66%, 3/31/18		1,106	1,095,493
Numericable U.S. LLC:			
Term Loan B1, 4.50%, 5/21/20		2,225	2,222,203
Term Loan B2, 4.50%, 5/21/20		1,925	1,922,508
SBA Senior Finance II LLC:			
Incremental Term Loan B, 3.25%, 6/10/22		1,475	1,454,453
Term Loan B1, 3.25%, 3/24/21		3,019	2,985,047
Sinclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20		199	195,685
Tribune Media Co., Term Loan, 3.75%, 12/27/20		3,675	3,655,829
TWCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20		1,571	1,557,646
Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		4,484	4,448,615
Virgin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23	GBP	2,840	4,330,351
WideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19	USD	3,194	3,181,662
Ziggo Financing Partnership:			
Term Loan B1, 3.50%, 1/15/22		1,879	1,852,302
Term Loan B2A, 3.50%, 1/15/22		1,219	1,201,407
Term Loan B3, 3.50%, 1/15/22		2,004	1,975,886
			59,752,835
Metals & Mining 1.0%			
Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22		4,929	4,869,750
Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17		954	953,992
			5,823,742
Floating Rate Loan Interests (c)			
Multiline Retail 2.0%			
BJ's Wholesale Club, Inc.:			
1st Lien Term Loan, 4.50%, 9/26/19	USD	3,628	\$ 3,611,571
2nd Lien Term Loan, 8.50%, 3/26/20		870	861,300
Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22		2,412	2,412,202
Hudson's Bay Co., 2015 Term Loan B, 4.75%, 8/10/22		1,970	1,970,000
The Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20		2,567	2,536,836

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		11,391,909
Oil, Gas & Consumable Fuels 3.3%		
CITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18	1,765	1,769,103
Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21	2,211	1,569,509
EP Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18	1,920	1,817,606
Green Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21	895	895,000
Obsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15	177	175,858
Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19	110	48,131
Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20	1,435	1,384,775
Power Buyer LLC:		
1st Lien Term Loan, 4.25%, 5/06/20	510	505,323
2nd Lien Term Loan, 8.25%, 11/06/20	470	461,775
Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21	1,791	1,746,225
Seventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21	265	225,164
Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21	1,963	1,874,904
Southcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21	941	779,834
Stonewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22	1,381	1,367,339
TPF II Power LLC, Term Loan B, 5.50%, 10/02/21	1,547	1,548,473
Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22	1,681	1,677,981
WTG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21	596	591,456
		18,438,456
Personal Products 0.2%		
Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21	1,327	1,324,363
Pharmaceuticals 8.4%		
Akorn, Inc., Term Loan B, 5.50%, 4/16/21	2,471	2,467,470
Amneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19	1,783	1,780,762
CCC Information Services, Inc., Term Loan, 4.00%, 12/20/19	907	899,496
Concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22	1,280	1,280,806
Endo Luxembourg Finance Co. I Sarl:		
2014 Term Loan B, 3.25%, 3/01/21	1,560	1,559,860
2015 Term Loan B, 3.75%, 6/11/22	4,510	4,509,188
Grifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21	4,240	4,231,161
Horizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21	2,226	2,223,570
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22	4,769	4,736,961
JLL/Delta Dutch Newco BV, 2014 Incremental Term Loan, 4.25%, 3/11/21	3,527	3,483,138

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Floating Rate Loan Interests (c)			
Pharmaceuticals (concluded)			
Mallinckrodt International Finance SA:			
Incremental Term Loan B1, 3.50%, 3/19/21	USD	1,429	\$ 1,421,754
Term Loan B, 3.25%, 3/19/21		2,296	2,277,294
Par Pharmaceutical Cos., Inc., Term Loan B2, 4.00%, 9/30/19		4,258	4,250,851
Valeant Pharmaceuticals International, Inc.:			
Series C2 Term Loan B, 3.75%, 12/11/19		2,303	2,293,908
Series D2 Term Loan B, 3.50%, 2/13/19		2,008	2,000,600
Series E Term Loan B, 3.75%, 8/05/20		1,436	1,431,472
Term Loan B F1, 4.00%, 4/01/22		5,689	5,687,369
			46,535,660
Professional Services 3.8%			
Acosta Holdco, Inc., 2015 Term Loan, 4.25%, 9/26/21		1,922	1,899,371
Advantage Sales & Marketing, Inc.:			
2014 1st Lien Term Loan, 4.25%, 7/23/21		2,129	2,103,652
2014 2nd Lien Term Loan, 7.50%, 7/25/22		880	853,160
Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18		3,211	3,197,532
Intertrust Group Holding BV, 2nd Lien Term Loan, 8.00%, 4/16/22		975	973,177
ON Assignment, Inc., 2015 Term Loan, 3.75%, 5/19/22		1,331	1,327,872
SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19		1,765	1,756,549
Sterling Infosystems, Inc., 1st Lien Term Loan B, 4.50%, 6/20/22		2,230	2,222,574
TransUnion LLC, Term Loan B2, 3.75%, 4/09/21		5,468	5,422,104
Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19		1,626	1,611,492
			21,367,483
Real Estate Investment Trusts (REITs) 0.2%			
Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22		970	926,049
Real Estate Management & Development 2.1%			
CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20		2,296	2,290,154
DTZ US Borrower LLC, 1st Lien Term Loan:			
4.25%, 8/05/21		2,270	2,245,416
5.50%, 11/04/21		2,146	2,122,601
Realogy Corp.:			
Extended Letter of Credit, 0.13%, 10/10/16		114	113,166
Term Loan B, 3.75%, 3/05/20		5,159	5,139,825
			11,911,162
Road & Rail 1.0%			
The Hertz Corp., Term Loan B2, 3.00%, 3/11/18		1,440	1,425,863
1st Lien Term Loan, 4.25%, 3/31/21		2,015	1,974,210
2nd Lien Term Loan, 7.75%, 9/30/21		975	911,625
Quality Distribution, Inc., 1st Lien Term Loan, 5.25%, 7/20/22		1,270	1,256,513
Road Infrastructure Investment LLC:			
			5,568,211
Semiconductors & Semiconductor Equipment 1.8%			
Avago Technologies Cayman Ltd., Term Loan B, 3.75%, 5/06/21		4,439	4,432,993
Freescall Semiconductor, Inc.:			
Term Loan B4, 4.25%, 2/28/20		3,526	3,520,628
Term Loan B5, 5.00%, 1/15/21		702	702,930
NXP BV, Term Loan D, 3.25%, 1/11/20		1,405	1,396,784
			10,053,335
Software 4.6%			
Evertec Group LLC, Term Loan B, 3.25%, 4/17/20		1,049	1,007,967
		Par (000)	Value
Floating Rate Loan Interests (c)			

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Software (concluded)			
GCA Services Group, Inc.:			
2nd Lien Term Loan, 9.25%, 10/22/20	USD	780	\$ 776,100
Term Loan B, 4.25%, 11/01/19		1,674	1,664,425
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20		3,372	3,272,062
Informatica Corp., Term Loan, 4.50%, 8/05/22		3,880	3,852,465
IQOR US, Inc., Term Loan B, 6.00%, 4/01/21		884	716,131
Kronos, Inc.:			
2nd Lien Term Loan, 9.75%, 4/30/20		1,787	1,814,912
Initial Incremental Term Loan, 4.50%, 10/30/19		1,469	1,468,111
Mitchell International, Inc.:			
1st Lien Term Loan, 4.50%, 10/12/20		2,143	2,133,638
2nd Lien Term Loan, 8.50%, 10/11/21		1,600	1,591,328
Sophia LP, 2014 Term Loan B, 4.00%, 7/19/18		2,779	2,773,457
SS&C Technologies, Inc.:			
2015 Term Loan B1, 4.00%, 7/08/22		3,564	3,566,477
2015 Term Loan B2, 4.00%, 7/08/22		577	577,809
Tibco Software, Inc., Term Loan B, 6.50%, 12/04/20		323	322,466
			25,537,348
Specialty Retail 3.8%			
Equinox Holdings, Inc., Repriced Term Loan B, 5.00%, 1/31/20		1,310	1,308,818
General Nutrition Centers, Inc., Term Loan, 3.25%, 3/04/19		1,272	1,258,132
Leslie's Poolmart, Inc., Term Loan, 4.25%, 10/16/19		2,353	2,326,790
Michaels Stores, Inc.:			
Incremental 2014 Term Loan B2, 4.00%, 1/28/20		2,891	2,889,441
Term Loan B, 3.75%, 1/28/20		2,230	2,221,612
Party City Holdings Inc., 2015 Term Loan B, 4.25%, 7/28/22		2,795	2,789,773
Petco Animal Supplies, Inc., Term Loan, 4.00%, 11/24/17		3,335	3,326,672
PetSmart, Inc., Term Loan B, 4.25%, 3/11/22		3,651	3,643,256
Things Remembered, Inc., Term Loan B, 8.25%, 5/24/18		1,524	1,105,224
			20,869,718
Technology Hardware, Storage & Peripherals 0.7%			
Dell International LLC, Term Loan B2, 4.00%, 4/29/20		1,414	1,405,259
Dell, Inc., Term Loan C, 3.75%, 10/29/18		1,511	1,508,087
Linxens France SA, Term Loan, 5.00%, 7/27/22		795	791,025
			3,704,371
Textiles, Apparel & Luxury Goods 0.8%			
ABG Intermediate Holdings 2 LLC, 1st Lien Term Loan, 5.50%, 5/27/21		522	519,594
Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18		2,275	2,013,294
Polymer Group, Inc., 1st Lien Term Loan, 5.25%, 12/19/19		1,659	1,659,204
			4,192,092
Thrifts & Mortgage Finance 0.3%			
IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21		1,911	1,909,414
Trading Companies & Distributors 0.6%			
HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21		3,100	3,078,052
Transportation Infrastructure 0.2%			
Penn Products Terminals LLC, Term Loan B, 4.75%, 4/13/22		1,134	1,122,691

See Notes to Financial Statements.

Consolidated Schedule of Investments
(continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Floating Rate Loan Interests (c)			
Wireless Telecommunication Services 1.8%			
LTS Buyer LLC, 1st Lien Term Loan, 4.00%, 4/13/20	USD	4,161	\$ 4,135,192
New Lightsquared LLC, PIK Exit Term Loan, 9.75%, 6/15/20 (g)		5,750	5,606,250
			9,741,442
Total Floating Rate Loan Interests 126.6%			702,860,668

		Shares	
Investment Companies			
Capital Markets 0.0%			
Eaton Vance Floating-Rate Income Trust		54	732
Eaton Vance Senior Income Trust		13,945	85,483
Total Investment Companies 0.0%			86,215

		Par (000)	
Non-Agency Mortgage-Backed Securities			
Collateralized Mortgage Obligations 0.2%			
Hilton USA Trust, Series 2013-HLT, Class EFX, 4.60%, 11/05/30 (b)(c)	USD	1,336	1,340,186

		Beneficial Interest (000)	
Other Interests (h)			
Auto Components 0.0%			
Intermet Liquidating Trust, Class A		256	3
Household Durables 0.3%			
Stanley Martin, Class B Membership Units (i)		1,250	1,715,000
Total Other Interests 0.3%			1,715,003

		Shares	Value
Preferred Securities			
Preferred Stock 0.0%			
Consumer Finance 0.0%			
Ally Financial, Inc., Series A, 0.00% (c)(j)		2,075	\$ 53,950

Trust Preferreds 0.3%			
Diversified Financial Services 0.3%			
GMAC Capital Trust I, Series 2, 8.13%, 2/15/40 (c)		60,894	1,549,126
Total Preferred Securities 0.3%			1,603,076

Warrants			
Software 0.0%			
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, Strike Price \$42.27)		2,406	20,682
Total Long-Term Investments (Cost \$774,867,940) 137.5%			763,067,179
Options Purchased			

(Cost \$43,022) 0.0%

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Total Investments (Cost \$774,910,962)	137.5%	763,067,179
Liabilities in Excess of Other Assets	(37.5)%	(207,963,068)
Net Assets	100.0%	\$ 555,104,111

Notes to Consolidated Schedule of Investments

- (a) Non-income producing security.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) Variable rate security. Rate shown is as of report date.
- (d) Zero-coupon bond.
- (e) Convertible security.
- (f) Issuer filed for bankruptcy and/or is in default of interest payments.
- (g) Represents a payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
- (h) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- (i) All or a portion of Security is held by a wholly owned subsidiary. See Note 1 of the Notes to Financial Statements for details on the wholly owned subsidiary
- (j) Security is perpetual in nature and has no stated maturity date.

* During the year ended August 31, 2015, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the 1940 Act, were as follows:

Affiliate	Shares Held at August 31, 2014	Net Activity	Shares Held at August 31, 2015	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	3,456,864	(3,456,864)		\$ 513

Derivative Financial Instruments Outstanding as of August 31, 2015

Financial Futures Contracts

Contracts	Issue	Exchange	Expiration	Notional Value	Unrealized Appreciation
Short (18)	10-Year U.S. Treasury Note	Chicago Board of Trade	December 2015	USD 2,287,125	\$ 2,213

See Notes to Financial Statements.

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Consolidated Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc.
(FRA)

Forward Foreign Currency Exchange Contracts

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation
USD	1,136,112	CAD	1,467,000	Westpac Banking Corp.	10/20/15	\$ 21,170
USD	3,147,434	GBP	2,023,000	HSBC Bank PLC	10/20/15	43,948
Total						\$ 65,118

OTC Options Purchased

Description	Put/Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
Marsico Parent Superholdco LLC	Call	Goldman Sachs & Co.	12/14/19	USD 942.86	44	
Centrally Cleared Credit Default Swaps	Sold Protection					

Index	Receive Fixed Rate	Clearinghouse	Expiration Date	Credit Rating	Notional Amount (000)	Unrealized Depreciation
Dow Jones CDX North America High Yield Index, Series 24, Version 2	5.00%	Chicago Mercantile Exchange	6/20/20	B	USD 2,896	\$ (31,556)

Derivative Financial Instruments Categorized by Risk Exposure

The following is a summary of the Fund's derivative financial instruments categorized by risk exposure. For information about the Fund's investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

As of August 31, 2015, the fair values of derivative financial instruments were as follows:

Consolidated Statement of Assets and Liabilities Location	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign		Total
				Currency Exchange Contracts	Interest Rate Contracts	
Derivative Financial Instruments Assets						
Financial futures contracts						\$ 2,213
Forward foreign currency exchange contracts						\$ 65,118
						\$ 65,118
						\$ 2,213
						\$ 67,331

Derivative Financial Instruments Liabilities

Swaps centrally cleared						\$ 31,556
						\$ 31,556

¹ Includes cumulative appreciation (depreciation) on financial futures contracts and centrally cleared swaps, if any, as reported in the Consolidated Schedule of Investments. Only current day's variation margin is reported within the Consolidated Statement of Assets and Liabilities.

For the year ended August 31, 2015, the effect of derivative financial instruments in the Consolidated Statement of Operations was as follows:

				Foreign		
	Commodity	Credit	Equity	Currency	Interest	
	Contracts	Contracts	Contracts	Exchange	Rate	Total
Net Realized Gain (Loss) from:						
Financial futures contracts					\$ (24,385)	\$ (24,385)
Forward foreign currency exchange contracts				\$ 1,385,850		1,385,850
Swaps		\$ (3,377)				(3,377)
		\$ (3,377)		\$ 1,385,850	\$ (24,385)	\$ 1,358,088

				Foreign		
	Commodity	Credit	Equity	Currency	Interest	
	Contracts	Contracts	Contracts	Exchange	Rate	Total
Net Change in Unrealized Appreciation (Depreciation) on:						
Financial futures contracts					\$ 2,213	\$ 2,213
Forward foreign currency exchange contracts				\$ (261,421)		(261,421)
Swaps		\$ (31,556)				(31,556)
		\$ (31,556)		\$ (261,421)	\$ 2,213	\$ (290,764)

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc.
(FRA)

For the year ended August 31, 2015, the average quarterly balances of outstanding derivative financial instruments were as follows:

Financial futures contracts:	
Average notional value of contracts short	\$ 571,781
Forward foreign currency exchange contracts:	
Average amounts purchased in USD	\$ 7,043,294
Average amounts sold in USD	\$ 659,161
Credit default swaps:	
Average notional value-sell protection	\$ 723,938

Derivative Financial Instruments Offsetting as of August 31, 2015

The Fund's derivative assets and liabilities (by type) were as follows:

	Assets	Liabilities
Derivative Financial Instruments:		
Financial futures contracts	\$ 2,531	
Forward foreign currency exchange contracts	65,118	
Swaps Centrally cleared		\$ 7,382
Total derivative assets and liabilities in the Statement of Assets and Liabilities	67,649	7,382
Derivatives not subject to a Master Netting Agreement or similar agreement (MNA)	(2,531)	(7,382)
Total derivative assets and liabilities subject to an MNA	\$ 65,118	

The following table presents the Fund's derivative assets and liabilities by counterparty net of amounts available for offset under an Master Netting Agreement (MNA) and net of the related collateral received and pledged by the Fund:

Counterparty	Derivative Assets Subject to an MNA by Counterparty	Derivatives Available for Offset ¹	Non-cash Collateral Received	Cash Collateral Received	Net Amount of Derivative Assets ²
HSBC Bank PLC	\$ 43,948				\$ 43,948
Westpac Banking Corp.	21,170				21,170
Total	\$ 65,118				\$ 65,118

¹ The amount of derivatives available for offset is limited to the amount of derivative assets and/or liabilities that are subject to an MNA.² Net amount represents the net amount receivable from the counterparty in the event of default.**Fair Value Hierarchy as of August 31, 2015**

Various inputs are used in determining the fair value of investments and derivative financial instruments. For information about the Fund's policy regarding valuation of investments and derivative financial instruments, refer to the Notes to Financial Statements.

The following tables summarize the Fund's investments and derivative financial instruments categorized in the disclosure hierarchy:

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	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 18,033,624	\$ 10,022,033	\$ 28,055,657
Common Stocks	\$ 1,260,537	981,751	345,687	2,587,975
Corporate Bonds		21,810,615	2,987,102	24,797,717
Floating Rate Loan Interests		669,755,279	33,105,389	702,860,668
Investment Companies	86,215			86,215
Non-Agency Mortgage-Backed Securities		1,340,186		1,340,186
Other Interests			1,715,003	1,715,003
Preferred securities	1,603,076			1,603,076
Warrants			20,682	20,682
Liabilities:				
Unfunded floating rate loan interest		(519)		(519)
Total	\$ 2,949,828	\$ 711,920,936	\$ 48,195,896	\$ 763,066,660

See Notes to Financial Statements.

Consolidated Schedule of Investments (concluded)

BlackRock Floating Rate Income Strategies Fund, Inc.
(FRA)

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments ¹				
Assets:				
Interest rate contracts	\$ 2,213			\$ 2,213
Foreign currency exchange contracts		\$ 65,118		65,118
Liabilities:				
Credit contracts		(31,556)		(31,556)
Total	\$ 2,213	\$ 33,562		\$ 35,775

¹ Derivative financial instruments are swaps, financial futures contract and forward foreign currency exchange contracts which are valued at the unrealized appreciation (depreciation) on the instrument.

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of August 31, 2015, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
Assets:				
Cash	\$ 9,531,960			\$ 9,531,960
Cash pledged for financial futures contracts	45,000			45,000
Cash pledged for centrally cleared swaps	170,000			170,000
Foreign currency at value	6,465			6,465
Liabilities:				
Bank borrowings payable		\$ (196,000,000)		(196,000,000)
Total	\$ 9,753,425	\$ (196,000,000)		\$ (186,246,575)

During the year ended August 31, 2015, there were no transfers between Level 1 and Level 2.

A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the period in relation to net assets. The following table is a reconciliation of Level 3 investments for which significant unobservable inputs were used in determining fair value:

	Common Stocks	Asset-Backed Securities	Corporate Bonds	Floating Rate Loan Interests	Other Interests	Warrants	Unfunded Floating Rate Loan Interest (Liabilities)	Grand Total
Opening balance, as of August 31, 2014	\$ 1,510,942	\$ 1,159,180	\$ 4,766,957	\$ 58,688,498	\$ 1,858,753	\$ 138,171	\$ (374)	\$ 68,122,127
Transfers into Level 3 ²		709,356		11,738,674		11,191		12,459,221
Transfers out of Level 3 ³		(913,905)		(27,135,051)				(28,048,956)
Accrued discounts/premiums		17,556	50,007	80,579				148,142
Net realized gain (loss)	(5,161,104)	1,600		(292,729)				(5,452,233)
Net change in unrealized appreciation (depreciation) ^{4,5}	3,877,394	34,345	(1,980,312)	(1,539,831)	(80,900)	(128,680)	374	182,390
Purchases	118,455	9,260,776	150,450	14,984,805				24,514,486
Sales		(246,875)		(23,419,556)	(62,850)			(23,729,281)
Closing Balance, as of August 31, 2015	\$ 345,687	\$ 10,022,033	\$ 2,987,102	\$ 33,105,389	\$ 1,715,003	\$ 20,682		\$ 48,195,896

Net change in unrealized appreciation (depreciation) on investments still held at August 31, 2015⁵

	\$ (1,283,707)	\$ 34,345	\$ (1,980,311)	\$ (1,349,570)	\$ (80,900)	\$ 9,491		\$ (4,650,652)
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² As of August 31, 2014, the Fund used observable inputs in determining the value of certain investments. As of August 31, 2015, the Fund used significant unobservable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$12,459,221 transferred from Level 2 to Level 3 in the disclosure hierarchy.

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³ As of August 31, 2014, the Fund used significant unobservable inputs in determining the value of certain investments. As of August 31, 2015, the Fund used observable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$28,048,956 transferred from Level 3 to Level 2 in the disclosure hierarchy.

⁴ Included in the related net change in unrealized appreciation (depreciation) in the Consolidated Statement of Operations.

⁵ Any difference between net change in unrealized appreciation (depreciation) on investments still held at August 31, 2015 is generally due to investments no longer held or categorized as Level 3 at period end.

The Fund's investments that are categorized as Level 3 were valued utilizing third party pricing information without adjustment. Such valuations are based on unobservable inputs. A significant change in third party information could result in a significantly lower or higher value of such Level 3 investments.

See Notes to Financial Statements.

Schedule of Investments August 31, 2015

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

	Shares	Value
Common Stocks		
Chemicals 0.0%		
LyondellBasell Industries NV, Class A	37	\$ 3,159
Construction & Engineering 0.0%		
USI United Subcontractors	6,454	193,619
Diversified Consumer Services 0.3%		
Cengage Thomson Learning	22,058	576,265
Houghton Mifflin Harcourt Co. (a)	61,641	1,391,854
		1,968,119
Diversified Financial Services 0.1%		
Kcad Holdings I Ltd. (a)	546,753,936	426,468
Household Durables 0.0%		
Berkline Benchcraft Equity LLC (a)(b)	3,155	
Total Common Stocks 0.4%		2,591,365

	Par (000)	
Asset-Backed Securities		
Asset-Backed Securities 22.6%		
ACAS CLO Ltd., Series 2014-1A, Class C, 3.19%, 7/18/26 (c)(d)	USD 1,500	1,464,587
Adirondack Park CLO Ltd., Series 2013-1A, Class D, 3.94%, 4/15/24 (c)(d)	1,750	1,701,863
Aircraft Lease Securitisation Ltd., Series 2007-1A, Class G3, 0.45%, 5/10/32 (c)(d)	283	280,760
ALM Loan Funding, Series 2013-7RA (c)(d):		
Class C, 3.74%, 4/24/24	1,210	1,180,294
Class D, 5.29%, 4/24/24	1,040	1,011,782
ALM VI, Ltd., Series 2012-6A, Class B2R, 3.09%, 7/15/26 (c)(d)	1,000	1,000,000
ALM XIV Ltd., Series 2014-14A, Class C, 3.74%, 7/28/26 (c)(d)	3,140	3,007,754
AmeriCredit Automobile, Receivables 2014-3, AMCAR 2014-3 C, 2.58%, 9/08/20	4,850	4,890,881
AMMC CLO 15 Ltd., Series 2014-15A, Class D, 4.48%, 12/09/26 (c)(d)	2,000	1,985,000
Apidos CLO XVII, Series 2014-17A, Class B, 3.14%, 4/17/26 (c)(d)	3,000	2,947,362
Ares CLO Ltd. (c)(d):		
Series 2014 32A B 144A, 3.52%, 11/15/25	1,250	1,247,739
Series 2012-2A, Class CR, 2.99%, 10/12/23	1,000	997,500
Atrium CDO Corp., Series 9A, Class D, 3.79%, 2/28/24 (c)(d)	1,850	1,790,496
Babson CLO Ltd., Series 2014-3A, Class C1, 3.29%, 1/15/26 (c)(d)	2,000	1,997,000
Benefit Street Partners CLO II Ltd., Series 2013-IIA, Class C, 3.79%, 7/15/24 (c)(d)	750	707,488
Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.09%, 7/20/26 (c)(d)	1,250	1,231,250
Benefit Street Partners CLO V Ltd., Series 2014-VA, Class C, 3.39%, 10/20/26 (c)(d)	2,500	2,465,625
Carlyle Global Market Strategies CLO Ltd., Class C (c)(d):		
Series 2013-1A, 4.31%, 2/14/25	250	248,013
Series 2014-5A, 4.44%, 10/16/25	2,000	1,999,839
Series 2015-1A, 3.44%, 4/20/27	1,000	998,332
CIFC Funding 2014-IV Ltd., Series 2014-4A, Class C1, 3.19%, 10/17/26 (c)(d)	2,850	2,798,700

	Par (000)	Value
Asset-Backed Securities		
Asset-Backed Securities (continued)		
CIFC Funding 2014-V Ltd., Series 2014-5A (c)(d):		
Class C, 3.64%, 1/17/27	USD 445	\$ 444,388
Class D2, 4.79%, 1/17/27	445	445,344
CIFC Funding Ltd., Class D (c)(d):		
Series 2014-3A, 3.70%, 7/22/26	420	391,040
Series 2015-1A, 4.27%, 1/22/27	600	588,146

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Countrywide Asset-Backed Certificates, Series 2007-7, Class 2A2, 0.36%, 10/25/47 (d)	22	22,209
Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 1/25/30 (c)	2,035	1,974,597
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (c)	3,214	3,234,439
Flagship CLO, Series 2014-8A, Class C, 3.42%, 1/16/26 (c)(d)	2,000	1,995,270
Gramercy Park CLO, Ltd., Series 2012-1AR, Class CR, 4.34%, 7/17/23 (c)(d)	5,000	4,999,901
GSAA Trust, Series 2007-3, Class 1A2, 0.37%, 3/25/47 (d)	2,606	1,317,209
Litigation Fee Residual FDG, 3.50%, 10/30/27	2,060	2,060,000
Madison Park Funding Ltd., Series 2012-10A, Class D, 4.54%, 1/20/25 (c)(d)	700	700,030
Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c)(d)	420	404,534
Madison Park Funding XV, Ltd., Series 2014-15A, Class B1, 3.55%, 1/27/26 (c)(d)	1,500	1,503,000
Neuberger Berman CLO XVIII, Ltd., Series 2014-18A, Class B, 3.43%, 11/14/25 (c)(d)	2,250	2,248,605
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.64%, 7/17/25 (c)(d)	2,000	1,866,558
OneMain Financial Issuance Trust (c):		
Series 2015-1A, Class D, 6.63%, 3/18/26	4,350	4,480,369
Series 2015-2A, Class C, 4.32%, 7/18/25	4,000	3,999,880
Series 2015-2A, Class D, 5.64%, 7/18/25	2,000	1,999,580
OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)	500	501,231
OZLM IX, Ltd., Series 2014-9A, Class C, 3.89%, 1/20/27 (c)(d)	1,500	1,433,716
OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)	780	734,504
OZLM VIII Ltd., Series 2014-8A, (c)(d); Class B, 3.29%, 10/17/26	2,500	2,484,389
Class C, 3.79%, 10/17/26	500	475,329
OZLM XII, Ltd., Series 2015-12A, Class C, 3.98%, 4/30/27 (c)(d)	1,000	957,303
Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c)(d)	500	489,255
Regatta V Funding Ltd., Series 2014-1A, Class B, 3.30%, 10/25/26 (c)(d)	2,000	1,939,292
Santander Drive Auto Receivables Trust, Series 2014-4, Class C, 2.60%, 11/16/20	4,500	4,533,511
Santander Drive Auto Receivables Trust 2014-3, Series 2014-3, Class D, 2.65%, 8/17/20	4,015	4,013,695

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Asset-Backed Securities			
Asset-Backed Securities (concluded)			
Santander Drive Auto Receivables Trust 2014-4, Series 2014-4, Class D, 3.10%, 11/16/20	USD	4,500	\$ 4,515,174
Santander Drive Auto Receivables Trust, Series 2014-S1, 0.00%, 8/16/18		3	8,284,950
Santander Drive Auto Receivables Trust, Series 2014-S2, 0.00%, 11/16/18		3	6,412,500
Santander Drive Auto Receivables Trust, Series 2014-S3, 0.00%, 2/19/19		3	9,502,270
Santander Drive Auto Receivables Trust, Series 2014-S4, 0.00%, 4/16/19		3	12,587,553
Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (c)(d)		2,000	1,911,009
Symphony CLO XV Ltd., Series 2014-15A, Class C, 3.49%, 10/17/26 (c)(d)		4,000	3,995,270
Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.59%, 1/15/27 (c)(d)		445	445,000
Venture XXI CLO Ltd., Series 2015-21A, Class D, 3.78%, 7/15/27 (c)(d)		400	382,640
Voya CLO Ltd., Series 2014-4A (c):			
Class C, 4.29%, 10/14/26 (d)		2,500	2,454,038
Class SUB, 0.00%, 10/14/26 (e)		1,000	785,915
World Financial Network Credit Card Master Trust, Series 2012-C, Class B, 3.57%, 8/15/22		3,000	3,117,642
			142,583,550
Interest Only Asset-Backed Securities 0.2%			
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (c)		5,783	397,573
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29		7,708	517,911
			915,484
Total Asset-Backed Securities 22.8%			143,499,034
Corporate Bonds			
Aerospace & Defense 0.7%			
Bombardier, Inc., 7.50%, 3/15/25 (c)		167	126,503
DigitalGlobe, Inc., 5.25%, 2/01/21 (c)(f)		928	890,880
Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (c)(f)		250	258,125
Meccanica Holdings USA, Inc., 6.25%, 7/15/19 (c)(f)		339	364,472
TransDigm, Inc. (f):			
6.00%, 7/15/22		1,795	1,768,344
6.50%, 7/15/24		835	816,213
			4,224,537
Air Freight & Logistics 0.2%			
WFS Global Holding SAS, 9.50%, 7/15/22	EUR	100	116,434
XPO Logistics, Inc., 6.50%, 6/15/22 (c)(f)	USD	1,050	1,034,250
			1,150,684
Airlines 2.8%			
Air Canada Pass-Through Trust (c)(f):			
Series 2013-1, Class C, 6.63%, 5/15/18		651	675,347
Series 2015-1, Class B, 3.88%, 9/15/24		1,500	1,451,250
American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f)		315	309,488
American Airlines Pass-Through Trust, Series 2013-2 (f):			
Class A, 4.95%, 7/15/24		3,352	3,570,334
Class B, 5.60%, 1/15/22 (c)		659	677,406
Class C, 6.00%, 1/15/17 (c)		2,566	2,630,097
		Par (000)	Value
Corporate Bonds			
Airlines (concluded)			
Continental Airlines Pass-Through Trust, Series 2012-3, Class C, 6.13%, 4/29/18 (f)	USD	2,090	\$ 2,168,375
Delta Air Lines Pass-Through Trust, Series 2009-1, Class B,		197	211,167

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9.75%, 6/17/18			
United Airlines Pass-Through Trust, Series 2014-2, Class B, 4.63%, 3/03/24 (f)		2,300	2,300,000
US Airways Pass-Through Trust, Series 2012-1, Class C, 9.13%, 10/01/15 (f)		1,062	1,066,442
Virgin Australia Trust, Series 2013-1 (c):			
Class A, 5.00%, 4/23/25		629	648,936
Class B, 6.00%, 4/23/22 (f)		1,243	1,267,563
Class C, 7.13%, 10/23/18 (f)		867	879,719
			17,856,124
Auto Components 1.1%			
Affinia Group, Inc., 7.75%, 5/01/21 (f)		1,095	1,160,700
The Goodyear Tire & Rubber Co., 6.50%, 3/01/21		531	562,064
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 (f)		2,058	2,084,754
Pittsburgh Glass Works LLC, 8.00%, 11/15/18 (c)		186	193,440
Schaeffler Holding Finance BV (g):			
(5.75% Cash or 6.50% PIK), 5.75%, 11/15/21	EUR	115	138,625
(6.25% Cash or 0.00% PIK), 6.25%, 11/15/19 (c)(f)	USD	804	846,210
(6.75% Cash or 0.00% PIK), 6.75%, 11/15/22 (c)(f)		943	1,006,653
(6.88% Cash), 6.88%, 8/15/18	EUR	375	435,934
ZF North America Capital, Inc.:			
4.50%, 4/29/22 (c)		168	162,750
2.75%, 4/27/23		200	211,525
4.75%, 4/29/25 (c)(f)	USD	326	308,885
			7,111,540
Automobiles 0.4%			
General Motors Co., 3.50%, 10/02/18 (f)		2,478	2,512,841
Banks 2.0%			
Banca Monte dei Paschi di Siena SpA, 3.63%, 4/01/19	EUR	100	113,965
Banco Bilbao Vizcaya Argentaria SA, 6.75% (d)(h)		200	224,206
Banco Espirito Santo SA:			
4.75%, 1/15/18		100	113,690
4.00%, 1/21/19		100	110,354
Banco Santander SA, 6.25% (d)(h)		200	222,859
Bankia SA, 4.00%, 5/22/24 (d)		100	110,579
Barclays PLC, 3.65%, 3/16/25 (f)	USD	3,600	3,419,640
CIT Group, Inc. (f):			
5.00%, 5/15/17		890	915,588
5.50%, 2/15/19 (c)		1,370	1,440,212
5.00%, 8/01/23		235	237,938
Citigroup, Inc., 5.95% (d)(f)(h)		1,370	1,343,285
HSBC Holdings PLC, 6.25%, 3/19/18	EUR	1,000	1,264,565
Ibercaja Banco SA, 5.00%, 7/28/25 (d)		100	109,902
Nordea Bank AB, 4.50%, 3/26/20		1,020	1,300,296
Santander Holdings USA, Inc., 4.50%, 7/17/25	USD	1,750	1,754,690
			12,681,769

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Corporate Bonds			
Beverages 0.1%			
Constellation Brands, Inc.:			
7.25%, 5/15/17	USD	82	\$ 88,355
3.88%, 11/15/19 (f)		294	301,718
			390,073
Building Products 0.7%			
American Builders & Contractors Supply Co., Inc., 5.63%, 4/15/21 (c)			
		190	189,525
Cemex SAB de CV, 4.38%, 3/05/23	EUR	100	106,524
CPG Merger Sub LLC, 8.00%, 10/01/21 (c)(f)	USD	1,030	1,048,025
LSF9 Balta Issuer SA, 7.75%, 9/15/22	EUR	100	112,916
Masonite International Corp., 5.63%, 3/15/23 (c)(f)	USD	329	330,645
Ply Gem Industries, Inc., 6.50%, 2/01/22 (f)		745	734,756
USG Corp., 9.75%, 1/15/18 (f)		1,390	1,563,750
			4,086,141
Capital Markets 0.6%			
American Capital Ltd., 6.50%, 9/15/18 (c)(f)			
		975	1,001,813
Blackstone CQP Holdco LP, 9.30%, 3/19/19		1,126	1,095,312
E*Trade Financial Corp.:			
0.00%, 8/31/19 (c)(e)(i)		249	631,892
5.38%, 11/15/22 (f)		627	655,215
UBS Group AG, 7.00% (d)(h)		200	206,750
			3,590,982
Chemicals 0.5%			
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV, 7.38%, 5/01/21 (c)			
		398	425,820
The Chemours Co. (c):			
6.63%, 5/15/23		3	2,610
7.00%, 5/15/25 (f)		301	257,355
Chemtura Corp., 5.75%, 7/15/21		200	200,500
Huntsman International LLC:			
8.63%, 3/15/21 (f)		264	275,856
5.13%, 4/15/21	EUR	331	377,932
INEOS Group Holdings SA:			
6.13%, 8/15/18 (c)(f)	USD	314	314,393
6.50%, 8/15/18	EUR	122	138,956
Platform Specialty Products Corp., 6.50%, 2/01/22 (c)	USD	1,300	1,258,829
			3,252,251
Commercial Services & Supplies 0.9%			
AA Bond Co., Ltd., 5.50%, 7/31/43			
	GBP	125	188,935
Abengoa Greenfield SA, 6.50%, 10/01/19 (c)(f)			
	USD	556	325,260
ADS Waste Holdings, Inc., 8.25%, 10/01/20		292	302,220
Aviation Capital Group Corp., 4.63%, 1/31/18 (c)(f)		1,000	1,027,500
Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (c)		203	181,685
Mobile Mini, Inc., 7.88%, 12/01/20 (f)		915	953,887
Modular Space Corp., 10.25%, 1/31/19 (c)(f)			
		1,253	914,690
Silk Bidco, 7.50%, 2/01/22	EUR	120	139,371
United Rentals North America, Inc. (f):			
7.63%, 4/15/22	USD	658	708,995
5.75%, 11/15/24		1,039	1,023,415
Verisure Holding AB, 8.75%, 12/01/18	EUR	100	118,724

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		Par (000)	Value
			5,884,682
Corporate Bonds			
Communications Equipment 1.3%			
Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (c)(f)	USD	2,150	\$ 2,295,125
Avaya, Inc., 7.00%, 4/01/19 (c)		317	284,507
CommScope Technologies Finance LLC, 6.00%, 6/15/25 (c)(f)		494	480,415
CommScope, Inc. (c):			
4.38%, 6/15/20 (f)		465	469,069
5.50%, 6/15/24		99	96,154
Motorola Solutions, Inc., 3.75%, 5/15/22 (f)		1,500	1,389,960
Plantronics, Inc., 5.50%, 5/31/23 (c)		229	230,145
Zayo Group LLC/Zayo Capital, Inc. (f):			
10.13%, 7/01/20		1,946	2,140,600
6.00%, 4/01/23 (c)		952	950,762
			8,336,737
Construction & Engineering 0.4%			
Abengoa Finance SAU, 7.00%, 4/15/20	EUR	100	70,195
AECOM Technology Corp. (c):			
5.75%, 10/15/22	USD	150	150,000
5.88%, 10/15/24 (f)		701	706,258
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (c)(f)		255	240,975
Novafives SAS, 4.50%, 6/30/21	EUR	100	104,416
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (c)(f)	USD	963	982,154
Weekley Homes LLC/Weekley Finance Corp., 6.00%, 2/01/23		320	297,600
			2,551,598
Construction Materials 0.9%			
HD Supply, Inc. (f):			
11.00%, 4/15/20		770	855,662
7.50%, 7/15/20		2,696	2,877,980
5.25%, 12/15/21 (c)		1,828	1,878,270
Officine MaccaFerri SpA, 5.75%, 6/01/21	EUR	150	164,545
			5,776,457
Consumer Finance 1.4%			
Ally Financial, Inc. (f):			
4.63%, 3/30/25	USD	1,891	1,824,815
8.00%, 11/01/31		2,840	3,362,475
General Motors Financial Co., Inc. (f):			
2.63%, 7/10/17		2,760	2,783,672
4.38%, 9/25/21		530	535,080
McGraw Hill Financial, Inc., 2.50%, 8/15/18 (c)		445	447,364
			8,953,406
Containers & Packaging 0.7%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
3.29%, 12/15/19 (c)(d)(f)		995	975,100
6.00%, 6/30/21 (c)		380	377,074
4.25%, 1/15/22	EUR	320	359,354
Beverage Packaging Holdings Luxembourg II SA, 6.00%, 6/15/17 (c)(f)	USD	1,560	1,552,200
Crown Americas LLC/Crown Americas Capital Corp. III, 6.25%, 2/01/21 (f)		144	149,940
Crown European Holdings SA, 4.00%, 7/15/22	EUR	149	172,091
JH-Holding Finance SA, (8.25% Cash), 8.25%, 12/01/22 (g)		100	116,258
Sealed Air Corp.:			
4.50%, 9/15/23		100	115,525
5.50%, 9/15/25 (c)(f)	USD	274	282,905

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Corporate Bonds			
Containers & Packaging (concluded)			
SGD Group SAS, 5.63%, 5/15/19	EUR	100	\$ 114,067
			4,214,514
Distributors 0.1%			
VWR Funding, Inc., 7.25%, 9/15/17 (f)	USD	874	899,783
Diversified Consumer Services 0.1%			
Laureate Education, Inc., 10.00%, 9/01/19 (c)		588	493,185
Diversified Financial Services 1.3%			
AerCap Ireland Capital Ltd./AerCap Global Aviation Trust, 5.00%, 10/01/21 (f)		500	516,875
Aircastle Ltd., 6.25%, 12/01/19 (f)		367	398,195
Bank of America Corp., Series L, 3.95%, 4/21/25 (f)		1,855	1,795,705
BNP Paribas SA, 7.38% (c)(d)(h)		200	204,800
The Goldman Sachs Group, Inc., Series M, 5.38% (d)(f)(h)		1,730	1,694,319
HSH Nordbank AG, 0.82%, 2/14/17 (d)	EUR	153	116,749
International Lease Finance Corp.:			
5.88%, 4/01/19	USD	160	170,200
8.25%, 12/15/20		150	177,750
4.63%, 4/15/21		147	149,572
5.88%, 8/15/22 (f)		560	604,100
Morgan Stanley, 4.00%, 7/23/25		965	984,904
MSCI, Inc., 5.75%, 8/15/25 (c)		416	424,320
Reynolds Group Issuer, Inc.:			
5.75%, 10/15/20 (f)		625	644,531
6.88%, 2/15/21		210	219,975
UniCredit SpA, 6.95%, 10/31/22	EUR	100	131,089
			8,233,084
Diversified Telecommunication Services 2.1%			
CenturyLink, Inc.:			
6.45%, 6/15/21	USD	155	154,783
Series V, 5.63%, 4/01/20 (f)		751	749,130
Frontier Communications Corp.:			
6.25%, 9/15/21		45	41,081
7.13%, 1/15/23		120	108,360
7.63%, 4/15/24		56	49,980
6.88%, 1/15/25		90	76,162
Level 3 Financing, Inc.:			
3.91%, 1/15/18 (d)		411	414,082
6.13%, 1/15/21 (f)		1,682	1,761,895
5.38%, 8/15/22 (f)		1,055	1,058,735
5.13%, 5/01/23 (c)		905	882,375
5.38%, 5/01/25 (c)(f)		1,881	1,817,516
Telecom Italia Finance SA, 7.75%, 1/24/33	EUR	37	54,908
Telecom Italia SpA:			
6.38%, 6/24/19	GBP	200	334,727
5.88%, 5/19/23		450	736,049
Telenet Finance V Luxembourg SCA:			
6.25%, 8/15/22	EUR	271	329,039
6.75%, 8/15/24		397	487,329
Verizon Communications, Inc., 3.65%, 9/14/18 (f)	USD	4,000	4,192,336
			13,248,487
Electric Utilities 0.4%			
ContourGlobal Power Holdings SA, 7.13%, 6/01/19 (c)(f)		728	748,930
Gas Natural Fenosa Finance BV, 3.38% (d)(h)	EUR	100	101,470

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Homer City Generation LP (g): (8.14% Cash), 8.14%, 10/01/19	USD	303	303,359
(8.73% Cash), 8.73%, 10/01/26 (f)		575	569,408
		Par (000)	Value
Corporate Bonds			
Electric Utilities (concluded)			
Mirant Mid Atlantic Pass-Through Trust, Series B, 9.13%, 6/30/17	USD	303	\$ 314,896
Talen Energy Supply LLC, 6.50%, 6/01/25 (c)(f)		235	217,963
			2,256,026
Electrical Equipment 0.1%			
Belden, Inc., 5.50%, 4/15/23	EUR	349	389,672
Techem Energy Metering Service GmbH & Co., 7.88%, 10/01/20		106	128,345
			518,017
Energy Equipment & Services 0.4%			
Calfrac Holdings LP, 7.50%, 12/01/20 (c)(f)	USD	503	337,010
Genesis Energy LP/Genesis Energy Finance Corp., 6.75%, 8/01/22		197	191,090
MEG Energy Corp., 6.50%, 3/15/21 (c)(f)		384	320,832
Precision Drilling Corp., 5.25%, 11/15/24 (f)		522	409,770
Transocean, Inc.: 3.00%, 10/15/17 (f)		594	546,480
6.00%, 3/15/18 (f)		575	549,125
6.50%, 11/15/20 (f)		179	147,451
4.30%, 10/15/22		61	42,243
			2,544,001
Food & Staples Retailing 0.9%			
Brakes Capital, 7.13%, 12/15/18	GBP	255	403,827
Family Tree Escrow LLC (c): 5.25%, 3/01/20	USD	178	186,455
5.75%, 3/01/23 (f)		2,276	2,384,110
R&R Ice Cream PLC, 4.75%, 5/15/20	EUR	150	170,847
Rite Aid Corp. (f): 9.25%, 3/15/20	USD	1,095	1,179,178
6.13%, 4/01/23 (c)		1,570	1,611,213
			5,935,630
Food Products 0.4%			
Anna Merger Sub, Inc., 7.75%, 10/01/22 (c)		635	629,044
Boparan Finance PLC, 5.50%, 7/15/21	GBP	115	160,753
Post Holdings, Inc. (c): 7.75%, 3/15/24	USD	844	871,430
8.00%, 7/15/25		416	429,520
Smithfield Foods, Inc., 5.88%, 8/01/21 (c)		193	200,237
			2,290,984
Health Care Equipment & Supplies 0.6%			
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (c)		485	433,469
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)(f)		1,259	1,302,436
Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)		640	653,760
Mallinckrodt International Finance SA/Mallinckrodt CB LLC, 4.88%, 4/15/20 (c)(f)		284	286,840
Smithfield Foods, Inc., 6.63%, 8/15/22 (f)		783	832,916
			3,509,421
Health Care Providers & Services 2.4%			
Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)		240	241,200
Alere, Inc., 6.38%, 7/01/23 (c)		330	338,250
Amsurg Corp., 5.63%, 7/15/22 (f)		1,016	1,036,960

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Corporate Bonds			
Health Care Providers & Services (concluded)			
CHS/Community Health Systems, Inc. (f):			
5.13%, 8/15/18	USD	490	\$ 501,637
6.88%, 2/01/22		1,404	1,492,185
DaVita HealthCare Partners, Inc. (f):			
5.13%, 7/15/24		1,093	1,088,218
5.00%, 5/01/25		997	977,060
ExamWorks Group, Inc., 5.63%, 4/15/23		381	390,049
HCA Holdings, Inc., 6.25%, 2/15/21		35	37,975
HCA, Inc.:			
3.75%, 3/15/19 (f)		786	789,930
6.50%, 2/15/20		125	138,125
7.50%, 2/15/22		572	656,193
5.88%, 3/15/22 (f)		82	89,175
4.75%, 5/01/23 (f)		108	109,484
5.00%, 3/15/24 (f)		335	342,956
HealthSouth Corp., 5.75%, 11/01/24		203	205,822
Hologic, Inc., 5.25%, 7/15/22 (c)		420	427,875
Kindred Healthcare, Inc., 6.38%, 4/15/22		186	190,650
Omnicare, Inc. (f):			
4.75%, 12/01/22		165	175,313
5.00%, 12/01/24		104	111,800
Sterigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (c)		104	106,078
Tenet Healthcare Corp.:			
6.25%, 11/01/18 (f)		264	286,110
4.75%, 6/01/20 (f)		520	530,075
3.79%, 6/15/20 (c)(d)(f)		805	809,427
6.00%, 10/01/20 (f)		811	867,770
8.13%, 4/01/22		198	219,285
6.75%, 6/15/23		975	1,004,250
UnitedHealth Group, Inc.,			
3.75%, 7/15/25 (f)		1,470	1,506,527
Voyage Care Bondco PLC, 6.50%, 8/01/18	GBP	355	560,681
			15,231,060
Hotels, Restaurants & Leisure 4.1%			
Boyd Gaming Corp., 6.88%, 5/15/23 (f)			
	USD	925	950,438
Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (c)(g)			
		204	206,550
CDW LLC/CDW Finance Corp.:			
6.00%, 8/15/22		535	561,081
5.00%, 9/01/23		122	120,475
5.50%, 12/01/24 (f)		1,302	1,288,980
Cirsa Funding Luxembourg SA,			
5.88%, 5/15/23	EUR	200	199,765
CPUK Finance Ltd., 7.00%, 2/28/42			
	GBP	100	153,992
Enterprise Funding Ltd., Series ETI,			
3.50%, 9/10/20 (i)	GBP	100	140,982
ESH Hospitality, Inc., 5.25%, 5/01/25 (c)(f)			
	USD	371	359,870
GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (f)			
		357	367,710
International Game Technology PLC:			
6.25%, 2/15/22 (c)		200	192,376
4.75%, 2/15/23	EUR	125	132,467
MGM Resorts International:			
6.75%, 10/01/20 (f)	USD	270	287,550
6.00%, 3/15/23		234	237,510
New Red Finance, Inc., 6.00%, 4/01/22 (c)(f)			
		860	885,800
Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (f)			
		485	516,525
PortAventura Entertainment Barcelona BV, 7.25%, 12/01/20			
	EUR	100	115,542
RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 4/15/23 (c)(f)			
	USD	335	331,650
Sabre GBLB, Inc., 5.38%, 4/15/23 (c)(f)			
		317	310,660

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		Par (000)	Value
Corporate Bonds			
Hotels, Restaurants & Leisure (concluded)			
Six Flags Entertainment Corp., 5.25%, 1/15/21 (c)(f)	USD	576	\$ 584,640
Snai SpA, 7.63%, 6/15/18	EUR	205	233,491
Spirit Issuer PLC (d):			
Series A1, 1.13%, 12/28/28	GBP	445	594,658
Series A2, 3.28%, 12/28/31		1,800	2,665,427
Series A5, 5.47%, 12/28/34		4,500	6,905,251
Series A6, 2.38%, 12/28/36		2,670	3,933,157
Station Casinos LLC, 7.50%, 3/01/21 (f)	USD	2,245	2,374,986
Tropicana Entertainment LLC/Tropicana Finance Corp., 1.00%, 12/15/14 (a)(b)		375	
The Unique Pub Finance Co. PLC:			
Series A4, 5.66%, 6/30/27	GBP	752	1,167,686
Series N, 6.46%, 3/30/32		100	135,036
			25,954,255
Household Durables 0.9%			
Ashton Woods USA LLC/Ashton Woods Finance Co., 6.88%, 2/15/21 (c)	USD	510	476,850
Beazer Homes USA, Inc.:			
6.63%, 4/15/18 (f)		760	782,800
5.75%, 6/15/19		523	503,388
Berkline/Benchcraft LLC,			
4.50%, 11/03/15 (a)(b)		200	
Brookfield Residential Properties, Inc./Brookfield Residential US Corp.,			
6.13%, 7/01/22 (c)(f)		259	251,230
Shea Homes LP/Shea Homes Funding Corp. (c)(f):			
5.88%, 4/01/23		503	514,318
6.13%, 4/01/25		509	520,452
Standard Pacific Corp., 8.38%, 1/15/21 (f)		1,000	1,175,000
Taylor Morrison Communities, Inc./Monarch Communities, Inc.,			
5.25%, 4/15/21 (c)(f)		297	298,485
TRI Pointe Holdings, Inc. (f):			
4.38%, 6/15/19		500	495,625
5.88%, 6/15/24		340	334,900
			5,353,048
Household Products 0.3%			
Spectrum Brands, Inc.:			
6.38%, 11/15/20 (f)		250	264,688
6.63%, 11/15/22 (f)		1,125	1,207,946
5.75%, 7/15/25 (c)		546	562,380
			2,035,014
Independent Power and Renewable Electricity Producers 0.6%			
Calpine Corp.:			
6.00%, 1/15/22 (c)		143	152,116
5.38%, 1/15/23 (f)		624	601,973
5.88%, 1/15/24 (c)(f)		438	459,900
5.50%, 2/01/24 (f)		639	616,635
Dynegy, Inc., 6.75%, 11/01/19 (f)		610	632,494
NRG Energy, Inc.:			
7.88%, 5/15/21		177	182,752
6.25%, 5/01/24		137	130,150
NRG REMA LLC:			
Series B, 9.24%, 7/02/17		44	45,644
Series C, 9.68%, 7/02/26 (f)		589	600,780
			3,422,444
Insurance 1.2%			
Allied World Assurance Co., Ltd., 7.50%, 8/01/16 (f)		1,500	1,579,969
American International Group, Inc., 3.75%, 7/10/25 (f)		2,705	2,716,926

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Corporate Bonds			
Insurance (concluded)			
CNO Financial Group, Inc., 4.50%, 5/30/20	USD	30	\$ 30,900
Forethought Financial Group, Inc., 8.63%, 4/15/21 (c)(f)		750	865,700
Hockey Merger Sub 2, Inc., 7.88%, 10/01/21 (c)		391	390,023
Lincoln National Corp., 3.35%, 3/09/25 (f)		845	817,470
MPL 2 Acquisition Canco, Inc., 9.88%, 8/15/18 (c)		595	621,775
Muenchener Rueckversicherungs AG, 6.00%, 5/26/41 (d)	EUR	400	530,895
Pension Insurance Corp. PLC, 6.50%, 7/03/24	GBP	125	193,730
			7,747,388
Internet Software & Services 0.2%			
IAC/InterActiveCorp, 4.88%, 11/30/18 (f)	USD	695	714,113
Interactive Data Corp., 5.88%, 4/15/19 (c)(f)		741	750,262
			1,464,375
IT Services 0.9%			
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (c)(f)		664	655,700
First Data Corp.: 6.75%, 11/01/20 (c)(f)		1,488	1,566,120
11.75%, 8/15/21		392	441,588
5.38%, 8/15/23 (c)		1,015	1,027,687
Open Text Corp., 5.63%, 1/15/23 (c)(f)		614	614,000
SunGard Data Systems, Inc., 6.63%, 11/01/19 (f)		800	830,000
WEX, Inc., 4.75%, 2/01/23 (c)(f)		550	533,500
			5,668,595
Machinery 0.0%			
Selecta Group BV, 6.50%, 6/15/20	EUR	100	105,074
Media 5.4%			
Altice Financing SA: 6.50%, 1/15/22 (c)(f)	USD	645	646,613
5.25%, 2/15/23	EUR	100	113,292
6.63%, 2/15/23 (c)(f)	USD	786	782,070
Altice Finco SA, 7.63%, 2/15/25 (c)		200	196,000
Altice SA: 7.25%, 5/15/22	EUR	400	451,105
7.75%, 5/15/22 (c)(f)	USD	850	828,750
6.25%, 2/15/25	EUR	175	184,348
7.63%, 2/15/25 (c)(f)	USD	740	703,000
Altice US Finance I Corp., 5.38%, 7/15/23 (c)(f)		1,751	1,733,490
Altice US Finance II Corp., 7.75%, 7/15/25 (c)		606	590,850
Altice US Finance SA, 7.75%, 7/15/25 (c)		670	641,525
AMC Networks, Inc.: 7.75%, 7/15/21 (f)		865	923,387
4.75%, 12/15/22		70	68,992
CCO Holdings LLC/CCO Holdings Capital Corp.: 6.50%, 4/30/21		245	256,074
5.13%, 2/15/23 (f)		270	269,325
5.13%, 5/01/23 (c)		160	160,000
5.88%, 5/01/27 (c)		125	122,500
CCO Safari II LLC, 4.91%, 7/23/25 (c)		2,425	2,401,948
Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)		509	
Clear Channel Worldwide Holdings, Inc.: 7.63%, 3/15/20 (f)		677	700,695
6.50%, 11/15/22 (f)		965	975,132
6.50%, 11/15/22		213	220,029

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		Par (000)	Value
Corporate Bonds			
Media (concluded)			
Columbus International, Inc., 7.38%, 3/30/21 (c)(f)	USD	686	\$ 722,015
DISH DBS Corp. (f):			
4.25%, 4/01/18		1,330	1,325,997
5.88%, 11/15/24		1,336	1,217,430
DreamWorks Animation SKG, Inc., 6.88%, 8/15/20 (c)		185	173,900
Gannett Co., Inc., 5.13%, 10/15/19		197	203,403
Gray Television, Inc., 7.50%, 10/01/20 (f)		323	333,998
iHeartCommunications, Inc.:			
9.00%, 12/15/19		345	324,731
9.00%, 3/01/21 (f)		966	856,118
9.00%, 9/15/22		755	656,850
Intelsat Jackson Holdings SA (f):			
7.25%, 10/15/20		1,660	1,595,675
5.50%, 8/01/23		1,295	1,139,600
Live Nation Entertainment, Inc., 7.00%, 9/01/20 (c)		185	196,100
Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (c)(f)		245	246,838
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (c)(f)		345	351,900
Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (c)(f)		330	325,463
Numericable Group SA:			
4.88%, 5/15/19 (c)(f)		1,770	1,781,062
5.38%, 5/15/22	EUR	110	127,105
6.00%, 5/15/22 (c)(f)	USD	1,770	1,770,000
5.63%, 5/15/24	EUR	260	297,577
6.25%, 5/15/24 (c)	USD	270	269,916
Outfront Media Capital LLC/Outfront Media Capital Corp.:			
5.25%, 2/15/22		105	105,722
5.63%, 2/15/24		95	97,256
5.63%, 2/15/24 (c)		104	107,120
RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)		450	475,875
Sirius XM Radio, Inc. (c):			
5.75%, 8/01/21 (f)		424	438,840
4.63%, 5/15/23		40	38,100
5.38%, 4/15/25 (f)		1,315	1,298,562
Sterling Entertainment Corp., 9.75%, 12/15/19		1,175	1,198,500
Tribune Media Co., 5.88%, 7/15/22 (c)(f)		768	773,760
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25	EUR	236	264,618
Univision Communications, Inc., 5.13%, 2/15/25 (c)	USD	535	518,950
Virgin Media Secured Finance PLC, 6.00%, 4/15/21	GBP	1,143	1,810,936
Ziggo Bond Finance BV, 4.63%, 1/15/25	EUR	137	146,048
			34,159,090
Metals & Mining 1.6%			
Alcoa, Inc., 5.13%, 10/01/24 (f)	USD	1,843	1,806,140
Constellium NV, 5.75%, 5/15/24 (c)(f)		358	275,660
First Quantum Minerals Ltd. (c):			
7.00%, 2/15/21		119	83,895
7.25%, 5/15/22		356	248,310
Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)		695	747,994
Kaiser Aluminum Corp., 8.25%, 6/01/20 (f)		510	543,150

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Corporate Bonds			
Metals & Mining (concluded)			
Novelis, Inc.:			
8.38%, 12/15/17	USD	175	\$ 175,219
8.75%, 12/15/20 (f)		2,868	2,860,830
Peabody Energy Corp., 6.50%, 9/15/20 (f)		311	82,415
Ryerson, Inc./Joseph T Ryerson & Son, Inc., 9.00%, 10/15/17		100	91,250
Steel Dynamics, Inc.:			
5.13%, 10/01/21 (f)		645	632,422
6.38%, 8/15/22 (f)		555	573,038
5.25%, 4/15/23		105	101,981
5.50%, 10/01/24		16	15,540
Wise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (c)(f)		2,156	2,042,810
			10,280,654
Multi-Utilities 0.0%			
CE Energy AS, 7.00%, 2/01/21	EUR	150	171,689
Multiline Retail 0.1%			
Hema Bondco I BV, 6.25%, 6/15/19		205	142,625
The Neiman Marcus Group Ltd., 8.00%, 10/15/21 (c)(f)	USD	516	544,380
			687,005
Oil, Gas & Consumable Fuels 3.4%			
Antero Resources Finance Corp., 5.38%, 11/01/21			
		450	414,000
Bonanza Creek Energy, Inc., 6.75%, 4/15/21			
		126	93,240
California Resources Corp. (f):			
5.50%, 9/15/21		689	534,237
6.00%, 11/15/24		2,606	1,932,349
Concho Resources, Inc., 5.50%, 4/01/23 (f)		933	921,720
CONSOL Energy, Inc., 5.88%, 4/15/22 (f)		1,653	1,181,895
Denbury Resources, Inc., 5.50%, 5/01/22		105	74,813
Energy Transfer Equity LP (f):			
7.50%, 10/15/20		674	722,036
5.88%, 1/15/24		875	844,375
EP Energy LLC/EP Energy Finance, Inc., 9.38%, 5/01/20		325	314,762
EP Energy LLC/Everest Acquisition Finance, Inc., 6.38%, 6/15/23		404	343,400
Halcon Resources Corp., 8.63%, 2/01/20 (c)(f)			
		340	298,350
Hilcorp Energy I LP/Hilcorp Finance Co., 5.00%, 12/01/24 (c)(f)		377	326,143
Kinder Morgan Energy Partners LP, 4.25%, 9/01/24 (f)			
		1,035	946,089
Laredo Petroleum, Inc., 7.38%, 5/01/22		132	128,700
MarkWest Energy Partners LP/MarkWest Energy Finance Corp., 4.88%, 6/01/25 (f)			
		534	493,950
MEG Energy Corp., 7.00%, 3/31/24 (c)(f)		2,059	1,683,232
Memorial Resource Development Corp., 5.88%, 7/01/22		61	55,510
NGPL PipeCo LLC, 9.63%, 6/01/19 (c)		353	328,290
Oasis Petroleum, Inc.:			
7.25%, 2/01/19		380	340,100
6.50%, 11/01/21		410	330,050
6.88%, 1/15/23		90	71,100
Paramount Resources Ltd., 6.88%, 6/30/23 (c)			
		326	291,770
Petrobras Global Finance BV, 4.75%, 1/14/25			
	EUR	110	103,472
Range Resources Corp., 5.75%, 6/01/21	USD	161	154,560
		273	278,460

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Rockies Express Pipeline LLC, 6.85%, 7/15/18 (c)			
Corporate Bonds		Par (000)	Value
Oil, Gas & Consumable Fuels (concluded)			
Rose Rock Midstream LP/Rose Rock Finance Corp., 5.63%, 7/15/22	USD	376	\$ 342,160
RSP Permian, Inc., 6.63%, 10/01/22 (c)		359	351,820
Sabine Pass Liquefaction LLC: 5.63%, 2/01/21		315	310,275
5.63%, 4/15/23 (f)		536	520,590
5.75%, 5/15/24 (f)		566	553,265
5.63%, 3/01/25 (c)(f)		323	312,301
Sabine Pass LNG LP, 7.50%, 11/30/16 (f)		3,000	3,090,000
Sanchez Energy Corp., 6.13%, 1/15/23 (f)		781	585,750
SandRidge Energy, Inc., 8.75%, 1/15/20		79	23,700
Seven Generations Energy Ltd., 6.75%, 5/01/23 (c)		216	198,720
Seventy Seven Energy, Inc., 6.50%, 7/15/22		258	119,970
Summit Midstream Holdings LLC/Summit Midstream Finance Corp., 7.50%, 7/01/21 (f)		636	636,000
Tesoro Logistics LP/Tesoro Logistics Finance Corp., 5.88%, 10/01/20 (f)		138	138,345
Whiting Petroleum Corp., 5.00%, 3/15/19		671	600,545
WPX Energy, Inc., 5.25%, 9/15/24		95	78,005
			21,068,049
Pharmaceuticals 2.8%			
AbbVie, Inc., 3.60%, 5/14/25 (f)		695	684,208
Actavis Funding SCS, 3.45%, 3/15/22 (f)		2,460	2,403,550
Capsugel SA, (7.00% Cash or 7.75% PIK), 7.00%, 5/15/19 (c)(g)		156	157,170
Endo Finance LLC/Endo Finco, Inc. (c): 7.25%, 12/15/20		135	140,738
7.75%, 1/15/22		121	129,168
6.00%, 7/15/23		829	862,160
6.00%, 2/01/25 (f)		798	819,945
Ephios Bondco PLC, 6.25%, 7/01/22	EUR	225	255,865
Grifols Worldwide Operations Ltd., 5.25%, 4/01/22 (f)	USD	759	771,334
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (c)		1,086	1,076,226
Valeant Pharmaceuticals International, Inc.: 6.75%, 8/15/18 (c)(f)		2,214	2,316,397
5.38%, 3/15/20 (c)(f)		747	760,072
6.38%, 10/15/20 (c)(f)		597	622,372
7.50%, 7/15/21 (c)		335	359,706
5.63%, 12/01/21 (c)		520	529,100
5.50%, 3/01/23 (c)		519	526,136
4.50%, 5/15/23	EUR	300	323,947
5.88%, 5/15/23 (c)(f)	USD	2,775	2,830,500
6.13%, 4/15/25 (c)(f)		2,118	2,181,540
			17,750,134
Professional Services 0.1%			
Truven Health Analytics, Inc., 10.63%, 6/01/20 (f)		540	564,975
Real Estate 0.2%			
AvalonBay Communities, Inc., 3.45%, 6/01/25 (f)		1,245	1,217,925
Real Estate Investment Trusts (REITs) 0.6%			
Aroundtown Property Holdings PLC, 3.00%, 12/09/21	EUR	200	208,895
ERP Operating LP, 3.38%, 6/01/25 (f)	USD	1,015	988,564
iStar Financial, Inc.: 4.00%, 11/01/17		435	425,125
5.00%, 7/01/19 (f)		305	295,850
Ventas Realty LP, 4.13%, 1/15/26		650	644,246

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Corporate Bonds			
Real Estate Investment Trusts (REITs) (concluded)			
Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21 (f)	USD	1,300	\$ 1,394,523
			3,957,203
Real Estate Management & Development 0.5%			
Realogy Corp. (c):			
7.63%, 1/15/20 (f)		1,837	1,931,146
9.00%, 1/15/20		301	319,060
Realogy Group LLC/Realogy Co-Issuer Corp. (c)(f):			
4.50%, 4/15/19		531	534,319
5.25%, 12/01/21		228	232,275
Rialto Holdings LLC/Rialto Corp., 7.00%, 12/01/18 (c)		220	226,600
			3,243,400
Road & Rail 1.0%			
EC Finance PLC, 5.13%, 7/15/21	EUR	180	207,037
Florida East Coast Holdings Corp., 6.75%, 5/01/19 (c)(f)	USD	701	706,257
The Hertz Corp.:			
7.50%, 10/15/18		540	551,475
6.75%, 4/15/19		405	414,113
5.88%, 10/15/20		435	439,507
7.38%, 1/15/21 (f)		675	703,687
Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (c)(f)		3,000	3,006,000
Watco Cos. LLC/Watco Finance Corp., 6.38%, 4/01/23 (c)		319	324,710
			6,352,786
Semiconductors & Semiconductor Equipment 0.7%			
Micron Technology, Inc. (f):			
5.25%, 1/15/24 (c)		400	371,000
5.50%, 2/01/25		185	172,050
NXP BV/NXP Funding LLC (c)(f):			
4.13%, 6/15/20		597	597,746
5.75%, 2/15/21		560	584,500
Seagate HDD Cayman, 4.88%, 6/01/27 (c)(f)		2,000	1,844,534
Sensata Technologies BV (c):			
5.63%, 11/01/24		179	183,475
5.00%, 10/01/25 (f)		812	787,640
			4,540,945
Software 0.7%			
Autodesk, Inc., 3.13%, 6/15/20 (f)		820	821,385
Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 5/01/21 (c)(g)			
Infor US, Inc., 6.50%, 5/15/22 (c)(f)		744	674,250
1,279		1,199,063	
Italics Merger Sub, Inc., 7.13%, 7/15/23 (c)		285	275,678
Nuance Communications, Inc., 5.38%, 8/15/20 (c)(f)			
1,115		1,117,096	
SS&C Technologies Holdings, Inc., 5.88%, 7/15/23 (c)			
327		337,202	
			4,424,674
Specialty Retail 0.2%			
New Look Secured Issuer PLC, 6.50%, 7/01/22	GBP	200	296,158
Party City Holdings, Inc., 8.88%, 8/01/20	USD	187	199,389
Sally Holdings LLC/Sally Capital, Inc., 5.50%, 11/01/23 (f)		508	525,780

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THOM Europe SAS, 7.38%, 7/15/19	EUR	230	270,354
			1,291,681
Corporate Bonds		Par (000)	Value
Textiles, Apparel & Luxury Goods 0.2%			
Levi Strauss & Co.:			
6.88%, 5/01/22 (f)	USD	380	\$ 409,450
5.00%, 5/01/25		320	313,200
The William Carter Co., 5.25%, 8/15/21 (f)		346	357,245
			1,079,895
Tobacco 0.1%			
Reynolds American, Inc., 3.25%, 6/12/20 (f)		735	744,603
Trading Companies & Distributors 0.2%			
Ashtead Capital, Inc. (c)(f):			
6.50%, 7/15/22		534	555,360
5.63%, 10/01/24		420	417,115
			972,475
Transportation Infrastructure 1.2%			
Aguila 3 SA, 7.88%, 1/31/18 (c)(f)		378	383,670
JCH Parent, Inc., (10.50% Cash or 11.25% PIK), 10.50%, 3/15/19 (c)(g)		867	633,193
Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (c)(f)		6,155	6,339,816
			7,356,679
Wireless Telecommunication Services 2.0%			
Communications Sales & Leasing, Inc. (c):			
6.00%, 4/15/23 (f)		330	310,200
8.25%, 10/15/23		674	613,340
Crown Castle International Corp., 4.88%, 4/15/22		73	74,916
Digicel Ltd., 6.00%, 4/15/21 (c)(f)		2,073	1,898,474
The Geo Group, Inc., 5.88%, 1/15/22 (f)		340	353,600
Matterhorn Telecom SA, 3.88%, 5/01/22	EUR	100	102,806
SBA Communications Corp., 4.88%, 7/15/22 (f)	USD	815	807,869
Sprint Communications, Inc. (c)(f):			
9.00%, 11/15/18		2,020	2,249,775
7.00%, 3/01/20		1,141	1,211,970
Sprint Corp. (f):			
7.88%, 9/15/23		1,735	1,667,769
7.13%, 6/15/24		590	545,567
T-Mobile USA, Inc.:			
6.63%, 4/28/21 (f)		263	274,835
6.13%, 1/15/22		75	77,344
6.73%, 4/28/22		173	181,650
6.00%, 3/01/23 (f)		478	487,316
6.50%, 1/15/24 (f)		535	549,712
6.38%, 3/01/25 (f)		270	275,940
Wind Acquisition Finance SA, 4.00%, 7/15/20	EUR	695	786,914
			12,469,997
Total Corporate Bonds 52.7%			331,818,066
Foreign Agency Obligations			
Cyprus Government International Bond,			
4.63%, 2/03/20 (c)		2,600	3,059,766
Iceland Government International Bond:			
4.88%, 6/16/16	USD	187	191,528
5.88%, 5/11/22		3,030	3,436,262
Portugal Government International Bond, 5.13%, 10/15/24 (c)		4,680	4,923,454
Total Foreign Agency Obligations 1.8%			11,611,010

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Floating Rate Loan Interests (d)			
Aerospace & Defense 0.6%			
BE Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21	USD	854	\$ 856,733
DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20		639	635,856
TASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21		1,375	1,412,812
Transdigm, Inc.:			
2015 Term Loan E, 3.50%, 5/14/22		644	635,705
Term Loan D, 3.75%, 6/02/21		297	293,659
			3,834,765
Air Freight & Logistics 0.4%			
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21		678	609,760
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21		706	634,982
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21		122	109,480
CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21		974	875,837
			2,230,059
Airlines 0.1%			
Northwest Airlines, Inc.:			
2.25%, 3/10/17		301	294,119
1.63%, 9/10/18		321	307,198
1.64%, 9/10/18		162	155,275
US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19		7	6,689
			763,281
Auto Components 1.2%			
Affinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20		712	711,440
Autoparts Holdings Ltd.:			
1st Lien Term Loan, 7.00%, 7/29/17		913	803,022
2nd Lien Term Loan, 11.00%, 1/29/18		1,050	892,500
Dayco Products LLC, Term Loan B, 5.25%, 12/12/19		847	846,041
Gates Global, Inc., Term Loan B, 4.25%, 7/05/21		1,791	1,712,841
The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19		1,643	1,645,227
INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20		690	691,580
			7,302,651
Banks 0.1%			
Redtop Acquisitions Ltd.:			
1st Lien Term Loan, 4.50%, 12/03/20		414	413,700
2nd Lien Term Loan, 8.25%, 6/03/21		350	346,762
			760,462
Building Products 1.3%			
Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20		732	725,568
CPG International, Inc., Term Loan, 4.75%, 9/30/20		1,622	1,607,256
GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21		933	911,612
Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22		385	382,129
Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21		1,020	1,019,008
Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21		636	628,315
		Par (000)	Value
Floating Rate Loan Interests (d)			
Building Products (concluded)			
Universal Services of America LP:			
2015 2nd Lien Term Loan, 9.50%, 7/28/22	USD	460	\$ 455,400
2015 Delayed Draw Term Loan, 1.98%, 7/28/22		2	2,330
2015 Term Loan, 4.75%, 7/28/22		921	908,758
Wilsonart LLC:			
Incremental Term Loan B2, 4.00%, 10/31/19		758	751,343
Term Loan B, 4.00%, 10/31/19		800	792,010

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		8,183,729
Capital Markets 0.3%		
Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18	519	488,535
American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17	570	568,349
RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20	1,137	1,135,960
		2,192,844
Chemicals 1.1%		
Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19	237	221,366
INEOS US Finance LLC, 6 Year Term Loan, 3.75%, 5/04/18	544	540,898
Kronos Worldwide, Inc., 2015 Term Loan, 4.00%, 2/18/20	232	223,360
MacDermid, Inc., 1st Lien Term Loan, 4.50%, 6/07/20	657	654,243
Minerals Technologies Inc., 2015 Term Loan B, 3.75%, 5/09/21	499	498,454
OXEA Finance LLC:		
2nd Lien Term Loan, 8.25%, 7/15/20	705	657,998
Term Loan B2, 4.25%, 1/15/20	668	650,562
Royal Holdings, Inc.:		
2015 1st Lien Term Loan, 4.50%, 6/19/22	665	661,954
2015 2nd Lien Term Loan, 8.50%, 6/19/23	535	532,994
Solenis International LP:		
1st Lien Term Loan, 4.25%, 7/31/21	516	508,519
2nd Lien Term Loan, 7.75%, 7/31/22	1,050	1,005,375
Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20	633	631,955
		6,787,678
Commercial Services & Supplies 1.4%		
ADS Waste Holdings, Inc., Term Loan, 3.75%, 10/09/19	976	966,512
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20	801	719,605
Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21	989	988,484
Connolly Corp.:		
1st Lien Term Loan, 4.50%, 5/14/21	794	792,197
2nd Lien Term Loan, 8.00%, 5/14/22	1,000	1,000,000
Koosharem LLC, Exit Term Loan, 7.50%, 5/15/20	1,856	1,831,553
Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19	335	326,318
Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19	1,760	1,734,292
Waste Industries USA, Inc., Term Loan B, 4.25%, 2/27/20	379	378,755
		8,737,716

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Floating Rate Loan Interests (d)			
Communications Equipment 0.9%			
Applied Systems, Inc.:			
1st Lien Term Loan, 4.25%, 1/25/21	USD	325	\$ 324,061
2nd Lien Term Loan, 7.50%, 1/24/22		265	263,278
Avaya, Inc., Term Loan B7, 6.25%, 5/29/20		1,968	1,687,026
Riverbed Technology, Inc., Term Loan B, 6.00%, 4/24/22		289	289,153
Telesat Canada, Term Loan A, 4.09%, 3/28/17	CAD	1,468	1,106,077
Zayo Group LLC, Term Loan B, 3.75%, 5/06/21	USD	1,975	1,961,930
			5,631,525
Containers & Packaging 0.1%			
Berry Plastics Holding Corp., Term Loan E, 3.75%, 1/06/21		454	450,436
Distributors 0.2%			
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20		748	744,048
American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21		224	224,998
			969,046
Diversified Consumer Services 0.7%			
Allied Security Holdings LLC, 1st Lien Term Loan, 4.25%, 2/14/21		511	508,698
Bright Horizons Family Solutions, Inc., Term Loan B, 3.75%, 1/30/20		650	648,837
ROC Finance LLC, Term Loan, 5.00%, 6/20/19		619	589,060
ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21		2,469	2,455,206
			4,201,801
Diversified Financial Services 0.4%			
AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22		290	289,710
AssuredPartners Capital, Inc., 1st Lien Term Loan, 5.00%, 4/02/21		856	855,161
Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18		1,464	1,462,578
SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20		177	177,250
			2,784,699
Diversified Telecommunication Services 1.3%			
Hawaiian Telecom Communications, Inc., Term Loan B, 5.00%, 6/06/19		707	707,747
Integra Telecom, Inc.:			
2015 1st Lien Term Loan, 5.25%, 8/14/20		1,149	1,145,175
2nd Lien Term Loan, 9.75%, 2/21/20		860	856,441
Level 3 Financing, Inc.:			
2013 Term Loan B, 4.00%, 1/15/20		4,240	4,236,015
2019 Term Loan, 4.00%, 8/01/19		659	657,565
Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23		276	272,710
			7,875,653
Electrical Equipment 0.2%			
Texas Competitive Electric Holdings Co. LLC:			
DIP Term Loan, 3.75%, 5/05/16		668	667,903
Extended Term Loan, 4.67%, 10/10/17 (a)(b)		1,780	803,029
			1,470,932
Electronic Equipment, Instruments & Components 0.1%			
CDW LLC, Term Loan, 3.25%, 4/29/20		831	823,743
		Par (000)	Value
Floating Rate Loan Interests (d)			
Energy Equipment & Services 0.1%			
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20	USD	868	\$ 865,266
Food & Staples Retailing 0.4%			
New Albertson's, Inc., Term Loan, 4.75%, 6/27/21		625	623,124
Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20		240	242,251
		894	896,262

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Supervalu, Inc., Refinancing Term Loan B,
4.50%, 3/21/19

US Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19 (j)	500	500,250
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2,261,887

Food Products 1.3%

Diamond Foods, Inc., Term Loan, 4.25%, 8/20/18	1,487	1,480,850
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Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18	1,050	1,049,896
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Hearthside Group Holdings LLC, Term Loan, 4.50%, 6/02/21	238	236,337
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New HB Acquisition LLC:

1st Lien Term Loan, 4.50%, 8/03/22	580	579,820
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2nd Lien Term Loan, 8.50%, 8/03/23	155	155,194
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Pabst Brewing Co., Inc., Term Loan, 5.75%, 10/21/21	1,092	1,091,092
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Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19	1,029	1,029,000
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Pinnacle Foods Finance LLC, Term Loan G, 3.00%, 4/29/20	738	733,061
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Reddy Ice Corp.:

1st Lien Term Loan, 6.75%, 5/01/19	1,143	948,431
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2nd Lien Term Loan, 10.75%, 11/01/19	1,380	966,000
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8,269,681

Health Care Equipment & Supplies 0.7%

Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22	355	354,755
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Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18	507	505,153
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DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20	1,160	1,153,040
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Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18	627	624,152
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Millennium Health LLC, Term Loan B, 5.25%, 4/15/21	853	416,687
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National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21	739	720,252
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Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21	723	711,205
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4,485,244

Health Care Providers & Services 2.1%

Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22	237	238,188
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Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22	680	667,250
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Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21	455	454,890
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CHG Healthcare Services, Inc., Term Loan, 4.25%, 11/19/19 (j)	320	318,400
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Community Health Systems, Inc.:

Term Loan F, 3.57%, 12/31/18	922	920,745
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Term Loan G, 3.75%, 12/31/19	1,129	1,126,399
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Term Loan H, 4.00%, 1/27/21	2,076	2,080,207
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See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Floating Rate Loan Interests (d)			
Health Care Providers & Services (concluded)			
Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22	USD	798	\$ 798,998
DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21		2,817	2,808,917
Genesis HealthCare Corp., Term Loan B, 10.00%, 12/04/17		1,000	1,014,875
MPH Acquisition Holdings LLC, Term Loan, 3.75%, 3/31/21		651	642,265
National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/27/21		573	568,454
Sterigenics-Nordion Holdings LLC, Term Loan B, 4.25%, 5/15/22		375	371,955
Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20		403	402,870
Surgical Care Affiliates, Inc., Term Loan B, 4.25%, 3/17/22		269	268,315
U.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19		740	737,410
			13,420,138
Hotels, Restaurants & Leisure 2.8%			
Amaya Holdings BV:			
1st Lien Term Loan, 5.00%, 8/01/21		1,375	1,360,164
2nd Lien Term Loan, 8.00%, 8/01/22		646	646,021
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20		1,160	1,113,488
Burger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21		1,588	1,585,191
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20		4,468	4,257,761
CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21		724	722,855
Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20		492	490,687
Intrawest ULC, Term Loan, 4.75%, 12/09/20		606	604,261
La Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 4/14/21		1,551	1,546,934
Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20		640	636,492
MGM Resorts International, Term Loan B, 3.50%, 12/20/19		1,059	1,049,082
Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20		552	550,985
Sabre, Inc.:			
Incremental Term Loan, 4.00%, 2/19/19		393	391,691
Term Loan B, 4.00%, 2/19/19		556	554,461
Station Casinos LLC, Term Loan B, 4.25%, 3/02/20		895	892,655
Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21		1,191	1,190,405
			17,593,133
Household Products 0.3%			
Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20		638	634,286
Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22		1,234	1,232,252
			1,866,538
Independent Power and Renewable Electricity Producers 0.4%			
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16		1,313	1,313,384
			1,313,384
Floating Rate Loan Interests (d)			
Independent Power and Renewable Electricity Producers (concluded)			
Granite Acquisition, Inc.:			
Term Loan B, 5.00%, 12/19/21	USD	1,110	\$ 1,109,446
Term Loan C, 5.00%, 12/19/21		49	49,061
			2,471,891
Industrial Conglomerates 0.1%			
Sequa Corp., Term Loan B, 5.25%, 6/19/17		735	622,806
Insurance 0.4%			
Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20		924	840,924
Sedgwick Claims Management Services, Inc.:			
1st Lien Term Loan, 3.75%, 3/01/21		1,091	1,067,182
2nd Lien Term Loan, 6.75%, 2/28/22		665	649,000
			2,557,106

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Internet Software & Services 0.4%

Dealertrack Technologies, Inc., Term Loan B, 3.50%, 2/24/21	1,169	1,164,294
Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21	797	796,257
Interactive Data Corp., 2014 Term Loan, 4.75%, 5/02/21	557	556,243

2,516,794

IT Services 1.8%

Blue Coat Holdings Inc., 2015 Term Loan, 4.50%, 5/20/22	470	466,475
Epicor Software Corp., 1st Lien Term Loan, 4.75%, 6/01/22	990	986,109
First Data Corp.:		
2018 Extended Term Loan, 3.70%, 3/24/18	5,587	5,540,159
2018 Term Loan, 3.70%, 9/24/18	1,640	1,626,470
InfoGroup, Inc., Term Loan, 7.50%, 5/26/18	754	719,907
SunGard Data Systems, Inc.:		
Term Loan C, 3.94%, 2/28/17	705	703,766
Term Loan E, 4.00%, 3/08/20	379	378,355
Vantiv LLC, 2014 Term Loan B, 3.75%, 6/13/21	805	804,287

11,225,528

Machinery 0.3%

Mueller Water Products, Inc., Term Loan B, 4.00%, 11/25/21	303	303,475
Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20	645	637,863
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19	795	739,851

1,681,189

Media 3.0%

Cengage Learning Acquisitions, Inc.:		
1st Lien Term Loan, 7.00%, 3/31/20	1,944	1,939,807
Term Loan, 0.00%, 7/03/16 (a)(b)(e)	2,005	
Charter Communications Operating LLC, Term Loan I, 3.50%, 1/20/23 (j)	2,085	2,080,309
Clear Channel Communications, Inc., Term Loan D, 6.95%, 1/30/19	2,563	2,258,340
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21	1,501	1,482,438
Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19	649	636,778
Media General, Inc., Term Loan B, 4.00%, 7/31/20	577	576,456
Numericable U.S. LLC:		
Term Loan B1, 4.50%, 5/21/20	1,100	1,099,111
Term Loan B2, 4.50%, 5/21/20	952	950,881

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Floating Rate Loan Interests (d)			
Media (concluded)			
Tribune Media Co., Term Loan, 3.75%, 12/27/20	USD	1,083	\$ 1,077,730
TWCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20		863	855,469
Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		2,398	2,379,663
Virgin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23	GBP	790	1,204,569
WideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19	USD	1,172	1,167,730
Ziggo Financing Partnership:			
Term Loan B1, 3.50%, 1/15/22		489	481,634
Term Loan B2A, 3.50%, 1/15/22		333	328,520
Term Loan B3, 3.50%, 1/15/22		548	540,297
			19,059,732
Metals & Mining 0.5%			
Ameriforge Group, Inc., 2nd Lien Term Loan, 8.75%, 12/18/20		255	172,125
Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22		1,986	1,961,707
Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17		1,031	1,030,706
			3,164,538
Multiline Retail 0.9%			
BJ's Wholesale Club, Inc.:			
1st Lien Term Loan, 4.50%, 9/26/19		581	578,095
2nd Lien Term Loan, 8.50%, 3/26/20		575	569,250
Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22		2,332	2,331,634
Hudson's Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 (j)		815	815,000
The Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20		1,626	1,607,074
			5,901,053
Oil, Gas & Consumable Fuels 1.3%			
CITGO Holding Inc., 2015 Term Loan B, 9.50%, 5/12/18		1,150	1,152,075
Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21		1,915	1,359,893
EP Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18		1,127	1,066,581
Obsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15		179	178,564
Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19		111	48,679
Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20		1,645	1,587,425
Power Buyer LLC, 2nd Lien Term Loan, 8.25%, 11/06/20		275	270,187
Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21		1,000	974,976
Seventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21		104	88,381
Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21		455	434,907
Southcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21		366	303,725
Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22		730	728,943
WTG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21		296	293,284
			8,487,620
Floating Rate Loan Interests (d)			
Pharmaceuticals 2.8%			
Akorn, Inc., Term Loan B, 5.50%, 4/16/21	USD	1,285	\$ 1,283,282
Concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22		340	340,214
Endo Luxembourg Finance Co. I Sarl:			
2014 Term Loan B, 3.25%, 3/01/21		844	844,101
2015 Term Loan B, 6.00%, 6/11/22 (j)		1,655	1,654,702
Grifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21		1,329	1,325,818
Horizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21		255	254,681
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22		2,016	2,002,552
JLL/Delta Dutch Newco BV, 2014 Incremental Term Loan, 4.25%, 3/11/21		870	859,264
Mallinckrodt International Finance SA, Term Loan B, 3.25%, 3/19/21		785	778,688
Par Pharmaceutical Cos., Inc., Term Loan B2, 4.00%, 9/30/19		1,634	1,630,749
Valeant Pharmaceuticals International, Inc.:			
Series C2 Term Loan B, 3.75%, 12/11/19		478	475,774

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Series E Term Loan B, 3.75%, 8/05/20	721	718,079
Series F1 Term Loan B, 4.00%, 4/01/22	5,746	5,743,891
		17,911,795
Professional Services 1.2%		
Acosta Holdco, Inc., 2015 Term Loan, 4.25%, 9/26/21	500	494,065
Advantage Sales & Marketing, Inc.:		
2014 1st Lien Term Loan, 4.25%, 7/25/21	601	593,776
2014 2nd Lien Term Loan, 7.50%, 7/25/22	605	586,548
Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18	605	602,110
Intertrust Group Holding BV, 2nd Lien Term Loan, 8.00%, 4/16/22	850	848,410
ON Assignment, Inc., 2015 Term Loan, 3.75%, 5/19/22	419	417,862
SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19	1,016	1,010,488
TransUnion LLC, Term Loan B2, 3.75%, 4/09/21	1,560	1,547,081
Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19	1,155	1,144,399
		7,244,739
Real Estate Investment Trusts (REITs) 0.0%		
Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22	255	243,446
Real Estate Management & Development 0.8%		
CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20	941	938,736
DTZ US Borrower LLC, 1st Lien Term Loan:		
5.50%, 11/04/21	1,139	1,127,045
2015, 4.25%, 8/05/21 (j)	1,015	1,004,008
Realogy Corp.:		
Extended Letter of Credit, 2.13%, 10/10/16	47	46,501
Term Loan B, 3.75%, 3/05/20	2,080	2,072,047
		5,188,337

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Floating Rate Loan Interests (d)			
Road & Rail 0.2%			
Road Infrastructure Investment LLC:			
1st Lien Term Loan, 4.25%, 3/31/21	USD	494	\$ 483,728
2nd Lien Term Loan, 7.75%, 9/30/21		675	631,125
			1,114,853
Semiconductors & Semiconductor Equipment 0.4%			
Avago Technologies Cayman Ltd., Term Loan B, 3.75%, 5/06/21			
		1,500	1,497,995
Freescale Semiconductor, Inc.:			
Term Loan B4, 4.25%, 3/01/20		712	711,229
Term Loan B5, 5.00%, 1/15/21		373	373,585
			2,582,809
Software 1.6%			
GCA Services Group, Inc.:			
2nd Lien Term Loan, 9.25%, 11/01/20		560	557,200
Term Loan B, 4.25%, 11/01/19		520	517,266
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20		1,099	1,066,834
Informatica Corp., Term Loan, 4.50%, 8/05/22		900	893,628
IQOR US, Inc., Term Loan B, 6.00%, 4/01/21		605	490,394
Kronos, Inc., 2nd Lien Term Loan, 9.75%, 4/30/20		1,837	1,865,608
Mitchell International, Inc.:			
1st Lien Term Loan, 4.50%, 10/12/20		617	614,139
2nd Lien Term Loan, 8.50%, 10/11/21		1,200	1,193,496
Sophia LP, 2014 Term Loan B, 4.00%, 7/19/18		811	809,102
SS&C Technologies, Inc.:			
2015 Term Loan B1, 4.00%, 7/08/22		1,629	1,630,619
2015 Term Loan B2, 4.00%, 7/08/22		264	264,178
Tibco Software, Inc., Term Loan B, 6.50%, 12/04/20		149	148,831
			10,051,295
Specialty Retail 0.7%			
Michaels Stores, Inc., Incremental 2014 Term Loan B2, 4.00%, 1/28/20			
		689	688,936
Party City Holdings Inc., 2015 Term Loan B, 4.25%, 7/28/22		1,220	1,217,719
Petco Animal Supplies, Inc., Term Loan, 4.00%, 11/24/17		884	881,454
PetSmart, Inc., Term Loan B, 4.25%, 3/11/22		1,880	1,876,376
			4,664,485
Textiles, Apparel & Luxury Goods 0.2%			
Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18			
		1,234	1,091,703
Thrifts & Mortgage Finance 0.1%			
IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21			
		848	847,546
Trading Companies & Distributors 0.3%			
HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21			
		1,600	1,588,672
Wireless Telecommunication Services 0.4%			
Lightsquared LP, Term Loan B, 0.00%, 1/01/16			
		382	602,996
LTS Buyer LLC, 1st Lien Term Loan, 4.00%, 4/11/20		1,519	1,509,506
			2,112,502
Total Floating Rate Loan Interests 35.9%			226,093,346
Non-Agency Mortgage-Backed Securities			
Collateralized Mortgage Obligations 2.2%			
Countrywide Alternative Loan Trust, Series 2005-54CB, Class 3A4, 5.50%, 11/25/35			
	USD	4,431	\$ 4,193,794
Countrywide Home Loan Mortgage Pass-Through Trust:			
Series 2005-17, Class 1A6, 5.50%, 9/25/35		967	949,415
Series 2006-17, Class A2, 6.00%, 12/25/36		2,197	2,027,297

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Series 2007-HY5, Class 3A1, 4.73%, 9/25/37 (d)	1,641	1,502,961
GSR Mortgage Loan Trust, Series 2005-AR5, Class 2A3, 2.74%, 10/25/35 (d)	1,566	1,397,032
Hilton USA Trust, Series 2013-HLT, Class EFX, 4.60%, 11/05/30 (c)(d)	4,162	4,175,040
		14,245,539
Commercial Mortgage-Backed Securities 11.1%		
Banc of America Commercial Mortgage Trust, Series 2007-4, Class A4, 5.93%, 2/10/51 (d)	1,498	1,595,831
Bank of America Merrill Lynch Commercial Mortgage Securities Trust, 3.72%, 4/14/33 (c)(d)	5,310	5,197,131
Citigroup Commercial Mortgage Trust 2015-SSHP, Series 2015-SSHP, Class D, 3.25%, 9/15/17 (c)(d)	2,825	2,826,302
COMM 2015-3BP Mortgage Trust, Series 2015-3BP, Class A, 3.18%, 2/10/35 (c)	5,930	5,829,148
COMM 2015-CCRE22 Mortgage Trust, Series 2015-CR22, Class B, 3.93%, 3/10/48	5,000	4,909,565
Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 1.04%, 7/10/48 (d)	16,263	888,660
Commercial Mortgage Pass-Through Certificates (c)(d):		
Series 2013-LC13, Class D, 5.21%, 8/10/46	3,530	3,506,165
Series 2014-KYO, Class F, 3.69%, 6/11/27	1,855	1,842,994
Series 2014-PAT, Class E, 3.34%, 8/13/27	1,000	989,426
Series 2014-PAT, Class F, 2.63%, 8/13/27	2,000	1,908,764
Commercial Mortgage Trust, Series 2013-LC6:		
Class B, 3.74%, 1/10/46	1,110	1,124,406
Class D, 4.43%, 1/10/46 (c)(d)	1,330	1,252,468
Credit Suisse Commercial Mortgage Trust, Series 2006-C5, Class AM, 5.34%, 12/15/39	1,850	1,925,484
Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (c)(d)	3,615	3,581,764
Credit Suisse Mortgage Capital Certificates (d):		
Series 2007-C2, Class A2, 5.45%, 1/15/49	5	5,006
Series 2007-C5, Class AAB, 5.62%, 9/15/40	657	673,145
CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1, Class B, 4.04%, 4/15/50	890	892,601
GAHR Commercial Mortgage Trust 2015-NRF, Series 2015-NRF, (c)(d):		
Class D, 3.98%, 2/10/34	2,500	2,252,485
Class DFX, 3.49%, 12/15/19	4,830	4,703,290

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Non-Agency Mortgage-Backed Securities			
Commercial Mortgage-Backed Securities (concluded)			
Greenwich Capital Commercial Funding Corp., Series 2006-GG7, Class AM, 6.01%, 7/10/38 (d)	USD	1,610	\$ 1,652,377
GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (c)		1,995	1,993,195
GS Mortgage Securities Trust, Series 2014-GSFL, Class D, 4.10%, 7/15/31 (c)(d)		1,140	1,131,165
JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.25%, 11/15/45 (c)(d)		1,400	1,355,465
JPMorgan Chase Commercial Mortgage Securities Corp.:			
Series 2004-LN2, Class A2, 5.12%, 7/15/41		94	93,681
Series 2007-CB19, Class A4, 5.88%, 2/12/49 (d)		2,127	2,240,721
Series 2012-LC9, Class XA, 2.02%, 12/15/47 (d)		14,400	1,203,392
JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47		1,986	2,067,094
LB-UBS Commercial Mortgage Trust (d):			
Series 2007-C2, Class AM, 5.49%, 2/15/40 (f)		2,500	2,613,525
Series 2007-C6, Class A4, 5.86%, 7/15/40		3,735	3,893,733
Merrill Lynch Mortgage Trust,			
Series 2007-C1, Class A1A, 6.03%, 6/12/50 (d)		1,389	1,443,851
Talisman Finance PLC, Series 6, Class A, 0.16%, 10/22/16 (d)	EUR	51	56,952
Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 6.15%, 2/15/51 (d)	USD	1,948	2,036,223
WF-RBS Commercial Mortgage Trust:			
Series 2012-C8, Class B, 4.31%, 8/15/45		1,085	1,131,965
Series 2012-C8, Class C, 5.04%, 8/15/45 (d)		1,395	1,466,452
			70,284,426
Interest Only Commercial Mortgage-Backed Securities 0.2%			
WF-RBS Commercial Mortgage Trust, Series 2014-C20, Class XA, 1.38%, 5/15/47 (d)		14,761	1,011,996
Total Non-Agency Mortgage-Backed Securities 13.5%			85,541,961
U.S. Government Sponsored Agency Securities			
Interest Only Collateralized Mortgage Obligations 1.1%			
Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d)		17,619	1,204,391
Freddie Mac Mortgage-Backed Securities, Class X1 (d):			
Series K042, 1.19%, 12/25/24		35,020	2,782,055
Series K707, 1.68%, 12/25/18		41,921	1,848,045
Series K710, 1.90%, 5/25/19		13,046	724,134
			6,558,625
U.S. Government Sponsored Agency Securities		Par	Value
Mortgage-Backed Securities 0.6%		(000)	
Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23	USD	3,719	\$ 3,888,918
Total U.S. Government Sponsored Agency Securities 1.7%			10,447,543
Other Interests (k)			
Auto Components 0.0%			
Lear Corp. Escrow		1,000	8,750
Construction Materials 0.0%			
USI Senior Holdings		6	135,533
Total Other Interests 0.0%			144,283

Preferred Securities

	Par	
	(000)	
Capital Trusts		
Banks 2.3%		
Bank of America Corp., Series X, 6.25% (d)(f)(h)	1,929	1,909,710
Capital One Financial Corp., Series E, 5.55% (d)(f)(h)	3,000	2,980,320
JPMorgan Chase & Co., Series U, 6.13% (d)(f)(h)	6,690	6,690,000
Wells Fargo & Co., Series S, 5.90% (d)(f)(h)	3,000	3,011,250
		14,591,280
Capital Markets 0.7%		
Credit Suisse Group AG, 6.25% (c)(d)(f)(h)	1,445	1,387,200
Morgan Stanley, Series H, 5.45% (d)(f)(h)	1,426	1,415,305
State Street Corp., Series F, 5.25% (d)(f)(h)	1,625	1,627,031
UBS Group AG, 5.75% (d)(h)	200	232,090
		4,661,626
Diversified Financial Services 2.7%		
Bank of America Corp., Series AA, 6.10% (d)(f)(h)	1,241	1,211,526
Bank of America Corp., Series U, 5.20% (d)(f)(h)	1,250	1,180,313
Citigroup, Inc., 5.90% (d)(f)(h)	5,000	4,912,500
JPMorgan Chase & Co., Series V, 5.00% (d)(f)(h)	3,000	2,925,000
Macquarie Bank Ltd., 10.25%, 6/20/57 (d)	1,450	1,577,633
Orange SA, 4.00% (d)(h)	200	231,305
Societe Generale SA, 6.00% (c)(d)(f)(h)	4,825	4,553,825
Telefonica Europe BV, 4.20% (d)(h)	200	227,965
		16,820,067
Insurance 2.9%		
AXA SA, 6.46% (c)(d)(f)(h)	1,031	1,058,064
Hartford Financial Services Group, Inc., 8.13%, 6/15/68 (d)(f)	2,500	2,793,750
Liberty Mutual Group, Inc., 7.00%, 3/07/67 (c)(d)(f)	1,575	1,515,937
7.80%, 3/07/87 (c)(f)	1,500	1,747,500
Metlife, Inc., 5.25% (d)(f)(h)	1,600	1,592,000
Prudential Financial, Inc., 5.63%, 6/15/43 (d)(f)	3,250	3,336,125

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

		Par (000)	Value
Capital Trust			
Insurance (concluded)			
Swiss Re Capital I LP, 6.85% (c)(d)(f)(h)	USD	2,410	\$ 2,458,200
Voya Financial, Inc., 5.65%, 5/15/53 (d)(f)		3,500	3,535,000
			18,036,576
Total Capital Trusts	8.6%		54,109,549
Preferred Stocks			
Capital Markets 1.4%			
CF-B L2 (D) LLC, 0.00% (Acquired 4/08/15, cost \$111,497) (l)		111,497	112,143
The Goldman Sachs Group, Inc., Series J, 5.50% (d)(h)		202,526	4,986,190
Morgan Stanley, 6.88% (d)(h)		120,000	3,250,800
SCE Trust III, 5.75% (d)(h)		21,200	574,944
			8,924,077
Consumer Finance 0.0%			
Ally Financial, Inc., Series A, 8.50% (d)(h)		3,610	93,860
Total Preferred Stocks	1.4%		9,017,937
Trust Preferred			
Diversified Financial Services 0.4%			
GMAC Capital Trust I, Series 2, 2/15/40, 8.13% (d)		105,753	2,690,327
Total Preferred Securities	10.4%		65,817,813
Warrants			
Software 0.0%			
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, Strike Price \$42.27)		3,100	\$ 26,648
Total Long-Term Investments			877,591,069
(Cost \$892,660,047) 139.2%			
Short-Term Securities			
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.08% (m)(n)		5,757,976	5,757,976
Total Short-Term Securities			5,757,976
(Cost \$5,757,976) 0.9%			
Options Purchased			
(Cost \$44,978) 0.0%			
Total Investments (Cost \$898,463,001) 140.1%			883,349,045
Liabilities in Excess of Other Assets (40.1)%			(252,961,010)
Net Assets 100.0%			\$ 630,388,035

Notes to Schedule of Investments

(a) Non-income producing security.

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- (b) Issuer filed for bankruptcy and/or is in default of interest payments.
- (c) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (d) Variable rate security. Rate shown is as of report date.
- (e) Zero-coupon bond.
- (f) All or a portion of security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (g) Represents a payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
- (h) Security is perpetual in nature and has no stated maturity date.
- (i) Convertible security.
- (j) When-issued security.
- (k) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- (l) Restricted security as to resale, excluding 144A securities. As of report date, the Trust held restricted securities with a current value of \$112,143 and an original cost of \$111,497 which was 0.02% of its net assets.
- (m) During the year ended August 31, 2015, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the 1940 Act, were as follows:

Affiliate	Shares Held at August 31, 2014	Net Activity	Shares Held at August 31, 2015	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	7,390,390	(1,632,414)	5,757,976	\$ 2,697

- (n) Represents the current yield as of report date.

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

As of August 31, 2015, reverse repurchase agreements outstanding were as follows:

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest
Barclays Capital, Inc.	0.35%	2/28/14	Open	\$ 3,109,000	\$ 3,125,625
Barclays Capital, Inc.	0.35%	2/28/14	Open	3,202,000	3,219,269
Barclays Capital, Inc.	0.60%	4/17/14	Open	502,000	506,167
UBS Securities LLC	(0.50%)	5/13/14	Open	980,000	973,535
UBS Securities LLC	0.45%	5/13/14	Open	811,000	815,815
UBS Securities LLC	0.55%	5/13/14	Open	2,326,000	2,342,884
UBS Securities LLC	0.55%	5/13/14	Open	788,000	793,718
Barclays Capital, Inc.	0.60%	7/02/14	Open	1,288,000	1,296,850
Barclays Capital, Inc.	0.60%	7/15/14	Open	1,208,000	1,216,315
Barclays Capital, Inc.	0.44%	9/17/14	Open	1,061,000	1,065,513
Barclays Capital, Inc.	0.55%	9/17/14	Open	1,278,000	1,284,795
Barclays Capital, Inc.	0.60%	9/17/14	Open	489,000	491,836
Barclays Capital, Inc.	0.60%	9/17/14	Open	1,242,000	1,249,204
Barclays Capital, Inc.	0.60%	9/17/14	Open	941,000	946,458
Barclays Capital, Inc.	0.60%	9/17/14	Open	658,000	661,816
Barclays Capital, Inc.	0.60%	9/17/14	Open	716,000	720,153
UBS Securities LLC	0.48%	9/22/14	Open	2,610,000	2,621,936
UBS Securities LLC	0.50%	9/22/14	Open	4,400,000	4,420,961
UBS Securities LLC	0.50%	9/22/14	Open	4,071,094	4,090,488
UBS Securities LLC	0.50%	12/09/14	Open	1,878,000	1,885,603
UBS Securities LLC	0.50%	12/09/14	Open	2,160,000	2,168,745
UBS Securities LLC	0.50%	12/09/14	Open	2,035,000	2,043,239
UBS Securities LLC	0.55%	12/09/14	Open	1,580,000	1,586,397
UBS Securities LLC	0.65%	12/09/14	Open	294,334	294,514
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	344,000	345,473
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	456,000	457,953
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	138,000	138,591
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	1,344,000	1,349,757
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	384,000	385,645
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	397,000	398,700
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	521,000	523,232
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	79,000	79,338
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	473,000	475,026
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	122,000	122,523
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	488,000	490,090
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	541,000	543,317
UBS Securities LLC	0.40%	12/18/14	Open	2,857,500	2,865,660
UBS Securities LLC	0.50%	12/18/14	Open	1,234,955	1,239,363
Credit Suisse Securities (USA) LLC	0.40%	12/19/14	Open	1,309,000	1,313,600
Credit Suisse Securities (USA) LLC	0.40%	12/19/14	Open	5,929,000	5,949,834
Credit Suisse Securities (USA) LLC	0.50%	12/19/14	Open	1,426,000	1,431,011
Deutsche Bank Securities, Inc.	0.60%	12/19/14	Open	576,105	577,833
UBS Securities LLC	0.60%	12/19/14	Open	1,050,975	1,055,459
UBS Securities LLC	0.60%	12/19/14	Open	845,813	849,421
UBS Securities LLC	0.65%	12/19/14	Open	1,031,835	1,036,604
Deutsche Bank Securities, Inc.	0.60%	1/06/15	Open	427,000	428,694
Deutsche Bank Securities, Inc.	0.60%	1/13/15	Open	1,523,000	1,528,864
Deutsche Bank Securities, Inc.	0.60%	2/04/15	Open	495,000	496,724
UBS Securities LLC	0.55%	2/06/15	Open	959,669	962,704
Deutsche Bank Securities, Inc.	0.60%	2/11/15	Open	642,000	644,161
UBS Securities LLC	0.55%	2/25/15	Open	655,785	657,669
UBS Securities LLC	0.55%	2/25/15	Open	712,215	714,261
RBC Capital Markets LLC	(1.00%)	3/03/15	Open	240,248	239,033
HSBC Securities (USA), Inc.	0.40%	3/19/15	Open	1,467,857	1,470,565
HSBC Securities (USA), Inc.	0.40%	3/19/15	Open	3,445,714	3,452,070

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Deutsche Bank Securities, Inc.	0.60%	3/23/15	Open	520,000	521,404
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,579,000	1,583,184
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	742,000	743,966
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,246,000	1,249,302
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	941,000	943,494
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	824,000	826,184
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,019,000	1,021,700
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,005,000	1,007,663

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock
Limited Duration Income Trust (BLW)

As of August 31, 2015, reverse repurchase agreements outstanding were as follows (continued):

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	\$ 821,000	\$ 823,176
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,495,000	1,498,962
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	783,000	785,075
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,444,000	1,447,827
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,085,000	1,087,875
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,541,000	1,545,084
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,585,000	1,589,200
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	710,000	711,882
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,139,000	1,142,018
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	795,000	797,107
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	768,000	770,035
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	967,000	969,563
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	645,000	646,709
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	2,113,000	2,118,599
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,979,000	1,984,244
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	962,000	964,549
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,377,000	1,380,649
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	901,000	903,388
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,082,000	1,084,867
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	708,000	709,876
HSBC Securities (USA), Inc.	0.40%	3/25/15	Open	818,594	820,049
RBC Capital Markets LLC	0.39%	3/25/15	Open	2,361,600	2,365,693
RBC Capital Markets LLC	0.75%	3/26/15	Open	599,400	601,373
RBC Capital Markets LLC	0.75%	3/26/15	Open	987,188	990,437
RBC Capital Markets LLC	0.75%	3/26/15	Open	836,913	839,667
RBC Capital Markets LLC	0.75%	3/26/15	Open	695,460	697,749
UBS Securities LLC	0.65%	3/27/15	Open	1,956,503	1,962,084
UBS Securities LLC	0.65%	3/27/15	Open	2,542,594	2,549,847
UBS Securities LLC	0.65%	3/27/15	Open	675,101	677,027
UBS Securities LLC	0.65%	3/27/15	Open	739,935	742,046
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	692,000	693,628
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	2,457,000	2,462,781
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	1,660,000	1,663,906
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	2,224,000	2,229,233
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	975,000	977,294
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	702,000	703,652
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	525,000	526,235
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	579,000	580,362
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	357,000	357,840
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	517,000	518,216
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	816,000	817,920
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	2,478,000	2,483,830
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	3,487,000	3,495,204
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	330,000	330,776
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	161,000	161,379
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	816,000	817,920
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	833,000	835,138
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	853,000	855,189
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	923,000	925,369
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	966,000	968,479
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	2,703,000	2,709,938
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	1,288,000	1,291,306
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	355,000	355,911
HSBC Securities (USA), Inc.	0.65%	3/30/15	Open	702,000	703,952

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HSBC Securities (USA), Inc.	0.65%	3/30/15	Open	632,000	633,757
HSBC Securities (USA), Inc.	0.65%	3/30/15	Open	960,000	962,669
HSBC Securities (USA), Inc.	0.55%	3/31/15	Open	2,857,000	2,863,722
HSBC Securities (USA), Inc.	0.55%	4/01/15	Open	591,874	593,257
HSBC Securities (USA), Inc.	0.60%	4/02/15	Open	595,920	597,430
Barclays Capital, Inc.	0.60%	4/06/15	Open	1,244,000	1,253,558
Barclays Capital, Inc.	0.60%	4/06/15	Open	567,720	569,120
RBC Capital Markets LLC	0.50%	4/08/15	Open	427,455	428,322
RBC Capital Markets LLC	0.75%	4/08/15	Open	376,125	377,269

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

As of August 31, 2015, reverse repurchase agreements outstanding were as follows (continued):

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest
RBC Capital Markets LLC	0.75%	4/08/15	Open	\$ 486,850	\$ 488,331
UBS Securities LLC	0.55%	4/08/15	Open	471,263	472,314
UBS Securities LLC	0.55%	4/09/15	Open	674,725	676,220
UBS Securities LLC	0.55%	4/09/15	Open	469,676	470,717
UBS Securities LLC	0.55%	4/09/15	Open	612,893	614,250
UBS Securities LLC	0.55%	4/09/15	Open	628,215	629,607
HSBC Securities (USA), Inc.	0.55%	4/10/15	Open	1,845,304	1,849,363
Deutsche Bank Securities, Inc.	0.70%	4/17/15	Open	1,750,000	1,754,662
Deutsche Bank Securities, Inc.	0.70%	4/17/15	Open	646,000	647,721
Deutsche Bank Securities, Inc.	0.70%	4/17/15	Open	473,000	474,260
Deutsche Bank Securities, Inc.	0.70%	4/22/15	Open	1,095,000	1,097,811
RBC Capital Markets LLC	0.39%	4/22/15	Open	1,743,700	1,746,193
RBC Capital Markets LLC	0.65%	4/22/15	Open	422,470	423,477
RBC Capital Markets LLC	0.65%	4/22/15	Open	521,875	523,119
RBC Capital Markets LLC	0.65%	4/22/15	Open	417,490	418,485
Deutsche Bank Securities, Inc.	0.65%	4/23/15	Open	2,148,000	2,153,081
Deutsche Bank Securities, Inc.	0.70%	4/23/15	Open	1,489,000	1,492,793
RBC Capital Markets LLC	0.75%	4/23/15	Open	807,570	809,774
RBC Capital Markets LLC	0.75%	4/23/15	Open	786,050	788,195
RBC Capital Markets LLC	0.75%	4/23/15	Open	544,800	546,287
Barclays Capital, Inc.	(3.00%)	4/24/15	Open	593,206	586,780
RBC Capital Markets LLC	0.75%	4/27/15	Open	785,400	787,478
RBC Capital Markets LLC	0.75%	4/27/15	Open	1,310,950	1,314,419
BNP Paribas Securities Corp.	0.71%	4/28/15	Open	618,000	619,298
BNP Paribas Securities Corp.	0.71%	4/28/15	Open	1,315,000	1,317,762
HSBC Securities (USA), Inc.	0.55%	5/01/15	Open	623,351	624,522
RBC Capital Markets LLC	0.65%	5/01/15	Open	558,090	559,329
RBC Capital Markets LLC	0.70%	5/01/15	Open	1,061,570	1,064,109
RBC Capital Markets LLC	0.70%	5/01/15	Open	1,216,800	1,219,710
Deutsche Bank Securities, Inc.	0.60%	5/06/15	Open	678,283	679,616
Deutsche Bank Securities, Inc.	0.60%	5/06/15	Open	1,392,000	1,394,738
RBC Capital Markets LLC	0.75%	5/07/15	Open	1,029,233	1,031,741
RBC Capital Markets LLC	0.75%	5/07/15	Open	688,875	690,554
RBC Capital Markets LLC	0.65%	5/13/15	Open	550,586	551,690
Credit Suisse Securities (USA) LLC	(0.25%)	5/14/15	Open	185,513	185,443
Credit Suisse Securities (USA) LLC	0.50%	5/14/15	Open	907,156	908,542
RBC Capital Markets LLC	0.39%	5/14/15	Open	1,170,300	1,171,695
RBC Capital Markets LLC	0.39%	5/14/15	Open	1,870,000	1,872,228
RBC Capital Markets LLC	0.39%	5/15/15	Open	653,300	654,071
Deutsche Bank Securities, Inc.	0.70%	5/21/15	Open	2,696,000	2,701,399
Deutsche Bank Securities, Inc.	0.70%	5/21/15	Open	1,443,000	1,445,890
HSBC Securities (USA), Inc.	0.40%	5/21/15	Open	2,815,625	2,818,847
HSBC Securities (USA), Inc.	0.60%	5/21/15	Open	6,447,488	6,458,545
RBC Capital Markets LLC	0.75%	5/21/15	Open	392,625	393,468
RBC Capital Markets LLC	0.75%	5/21/15	Open	1,130,900	1,133,327
RBC Capital Markets LLC	0.75%	5/21/15	Open	616,070	617,392
Deutsche Bank Securities, Inc.	0.60%	5/26/15	Open	777,750	779,020
HSBC Securities (USA), Inc.	0.55%	5/26/15	Open	266,288	266,686
UBS Securities LLC	0.55%	5/28/15	Open	671,709	672,694
RBC Capital Markets LLC	0.70%	5/29/15	Open	506,150	507,085
Deutsche Bank Securities, Inc.	0.75%	6/01/15	Open	1,446,000	1,448,772
RBC Capital Markets LLC	0.70%	6/01/15	Open	1,083,600	1,085,538
Deutsche Bank Securities, Inc.	0.60%	6/02/15	Open	1,610,000	1,612,415
Deutsche Bank Securities, Inc.	0.60%	6/02/15	Open	542,000	542,813
Deutsche Bank Securities, Inc.	0.60%	6/02/15	Open	925,000	926,388

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Deutsche Bank Securities, Inc.	0.60%	6/02/15	Open	1,354,000	1,356,031
RBC Capital Markets LLC	0.75%	6/04/15	Open	506,550	507,479
BNP Paribas Securities Corp.	0.71%	6/10/15	Open	747,000	748,090
BNP Paribas Securities Corp.	0.71%	6/10/15	Open	565,000	565,825
BNP Paribas Securities Corp.	0.71%	6/10/15	Open	836,000	837,126
RBC Capital Markets LLC	0.39%	6/10/15	Open	768,750	769,441
RBC Capital Markets LLC	0.39%	6/10/15	Open	968,000	968,860
RBC Capital Markets LLC	0.50%	6/10/15	Open	331,000	331,377

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

As of August 31, 2015, reverse repurchase agreements outstanding were as follows (continued):

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest
RBC Capital Markets LLC	0.65%	6/10/15	Open	\$ 2,865,000	\$ 2,869,242
RBC Capital Markets LLC	0.65%	6/11/15	Open	370,650	371,199
RBC Capital Markets LLC	0.65%	6/11/15	Open	397,575	398,164
RBC Capital Markets LLC	0.65%	6/11/15	Open	507,450	508,201
BNP Paribas Securities Corp.	0.42%	6/12/15	Open	707,000	707,700
BNP Paribas Securities Corp.	0.71%	6/12/15	Open	570,000	570,885
Deutsche Bank Securities, Inc.	0.60%	6/12/15	Open	1,031,000	1,032,392
RBC Capital Markets LLC	(1.00%)	6/16/15	Open	221,160	220,687
UBS Securities LLC	0.55%	6/18/15	Open	452,358	452,877
UBS Securities LLC	0.55%	6/18/15	Open	307,605	307,958
Deutsche Bank Securities, Inc.	0.60%	6/19/15	Open	632,653	633,433
HSBC Securities (USA), Inc.	0.55%	6/23/15	Open	747,000	747,799
HSBC Securities (USA), Inc.	0.55%	6/30/15	Open	1,166,000	1,167,104
Deutsche Bank Securities, Inc.	0.60%	7/01/15	Open	2,764,000	2,766,856
Deutsche Bank Securities, Inc.	0.70%	7/01/15	Open	1,342,000	1,343,618
Deutsche Bank Securities, Inc.	0.70%	7/01/15	Open	446,000	446,538
Deutsche Bank Securities, Inc.	0.70%	7/01/15	Open	733,000	733,884
Deutsche Bank Securities, Inc.	0.70%	7/01/15	Open	899,000	900,084
HSBC Securities (USA), Inc.	0.70%	7/01/15	Open	1,623,000	1,624,957
RBC Capital Markets LLC	0.50%	7/01/15	Open	99,000	99,085
RBC Capital Markets LLC	0.50%	7/01/15	Open	82,000	82,071
RBC Capital Markets LLC	0.50%	7/01/15	Open	102,000	102,088
RBC Capital Markets LLC	0.75%	7/01/15	Open	188,000	188,243
RBC Capital Markets LLC	0.75%	7/01/15	Open	373,000	373,482
RBC Capital Markets LLC	0.75%	7/01/15	Open	240,000	240,310
RBC Capital Markets LLC	0.75%	7/01/15	Open	422,000	422,545
RBC Capital Markets LLC	0.75%	7/01/15	Open	273,000	273,353
RBC Capital Markets LLC	0.75%	7/01/15	Open	267,000	267,345
RBC Capital Markets LLC	0.75%	7/01/15	Open	191,000	191,247
RBC Capital Markets LLC	0.75%	7/01/15	Open	233,000	233,301
RBC Capital Markets LLC	0.75%	7/01/15	Open	465,000	465,601
RBC Capital Markets LLC	0.75%	7/01/15	Open	190,000	190,245
RBC Capital Markets LLC	0.75%	7/01/15	Open	290,000	290,375
RBC Capital Markets LLC	0.75%	7/01/15	Open	294,000	294,380
RBC Capital Markets LLC	0.75%	7/01/15	Open	426,000	426,550
RBC Capital Markets LLC	0.75%	7/01/15	Open	262,000	262,338
RBC Capital Markets LLC	0.75%	7/01/15	Open	291,000	291,376
RBC Capital Markets LLC	0.75%	7/01/15	Open	234,000	234,302
RBC Capital Markets LLC	0.75%	7/01/15	Open	238,000	238,307
RBC Capital Markets LLC	0.75%	7/01/15	Open	225,000	225,291
RBC Capital Markets LLC	0.75%	7/01/15	Open	215,000	215,278
RBC Capital Markets LLC	0.75%	7/01/15	Open	204,000	204,264
RBC Capital Markets LLC	0.75%	7/01/15	Open	218,000	218,282
RBC Capital Markets LLC	0.75%	7/01/15	Open	205,000	205,265
RBC Capital Markets LLC	0.75%	7/01/15	Open	184,000	184,238
RBC Capital Markets LLC	0.75%	7/01/15	Open	291,000	291,376
RBC Capital Markets LLC	0.75%	7/01/15	Open	305,000	305,394
RBC Capital Markets LLC	0.75%	7/01/15	Open	382,000	382,493
RBC Capital Markets LLC	0.75%	7/01/15	Open	328,000	328,424
RBC Capital Markets LLC	0.75%	7/01/15	Open	222,000	222,287
RBC Capital Markets LLC	0.75%	7/01/15	Open	305,000	305,394
RBC Capital Markets LLC	0.75%	7/01/15	Open	262,000	262,338
RBC Capital Markets LLC	0.80%	7/01/15	Open	236,000	236,325
RBC Capital Markets LLC	0.80%	7/01/15	Open	228,000	228,314
RBC Capital Markets LLC	0.80%	7/01/15	Open	261,000	261,360

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RBC Capital Markets LLC	0.80%	7/01/15	Open	253,000	253,349
RBC Capital Markets LLC	0.80%	7/01/15	Open	232,000	232,320
RBC Capital Markets LLC	0.80%	7/01/15	Open	251,000	251,346
RBC Capital Markets LLC	0.80%	7/01/15	Open	216,000	216,298
RBC Capital Markets LLC	0.80%	7/01/15	Open	240,000	240,331
RBC Capital Markets LLC	0.80%	7/01/15	Open	214,000	214,295
RBC Capital Markets LLC	0.80%	7/01/15	Open	233,000	233,321
RBC Capital Markets LLC	0.85%	7/01/15	Open	262,000	262,384

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

As of August 31, 2015, reverse repurchase agreements outstanding were as follows (concluded):

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest
RBC Capital Markets LLC	0.85%	7/01/15	Open	\$ 191,000	\$ 191,280
RBC Capital Markets LLC	0.85%	7/01/15	Open	206,000	206,302
Deutsche Bank Securities, Inc.	0.70%	7/08/15	Open	902,200	903,165
BNP Paribas Securities Corp.	0.42%	7/09/15	Open	4,110,000	4,112,360
RBC Capital Markets LLC	0.75%	7/16/15	Open	131,110	131,246
Credit Suisse Securities (USA) LLC	0.40%	7/23/15	Open	1,477,500	1,478,157
BNP Paribas Securities Corp.	0.71%	8/03/15	Open	412,830	413,043
Deutsche Bank Securities, Inc.	0.60%	8/03/15	Open	900,405	900,840
RBC Capital Markets LLC	0.65%	8/04/15	Open	157,511	157,591
RBC Capital Markets LLC	0.65%	8/06/15	Open	455,567	455,781
Deutsche Bank Securities, Inc.	0.60%	8/11/15	Open	298,096	298,200
Deutsche Bank Securities, Inc.	0.70%	8/12/15	Open	700,930	701,202
HSBC Securities (USA), Inc.	0.55%	8/12/15	Open	737,000	737,225
RBC Capital Markets LLC	0.39%	8/13/15	Open	396,000	396,082
RBC Capital Markets LLC	0.65%	8/13/15	Open	1,580,876	1,581,418
UBS Securities LLC	0.60%	8/18/15	Open	553,329	553,458
UBS Securities LLC	0.35%	8/19/15	Open	1,023,268	1,023,397
Deutsche Bank Securities, Inc.	0.70%	8/20/15	Open	431,000	431,101
Deutsche Bank Securities, Inc.	0.75%	8/24/15	Open	1,063,568	1,063,745
RBC Capital Markets LLC	0.65%	8/24/15	Open	1,609,205	1,609,437
Deutsche Bank Securities, Inc.	0.75%	8/28/15	Open	838,000	838,070
HSBC Securities (USA), Inc.	0.55%	8/31/15	Open	654,410	654,410
Deutsche Bank Securities, Inc.	0.70%	8/31/15	Open	299,000	299,006
RBC Capital Markets LLC	0.75%	8/31/15	Open	251,835	251,835
Total				\$ 263,367,571	\$ 264,036,460

¹ Certain agreements have no stated maturity and can be terminated by either party at any time.

Derivative Financial Instruments Outstanding as of August 31, 2015

Financial Futures Contracts

Contracts Long (Short)	Issue	Exchange	Expiration	Notional Value	Unrealized Appreciation (Depreciation)
(7)	German Euro BOBL Futures	Eurex	September 2015	USD 1,021,393	\$ 4,315
(2)	German Euro-Bund Futures	Eurex	September 2015	USD 343,580	4,498
(193)	2-Year U.S. Treasury Note	Chicago Board of Trade	December 2015	USD 42,164,469	48,111
231	5-Year U.S. Treasury Note	Chicago Board of Trade	December 2015	USD 27,590,063	(149,571)
(327)	10-Year U.S. Treasury Note	Chicago Board of Trade	December 2015	USD 41,549,438	145,558
(116)	Long U.S. Treasury Bond	Chicago Board of Trade	December 2015	USD 17,936,500	442,258
16	Ultra Long U.S. Treasury Bond	Chicago Board of Trade	December 2015	USD 2,534,500	(12,867)
(4)	Long Gilt Future	NYSE Liffe	December 2015	USD 719,312	2,389
Total					\$ 484,691

Forward Foreign Currency Exchange Contracts

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Currency		Currency			Settlement	Unrealized
Purchased		Sold	Counterparty		Date	Appreciation (Depreciation)
AUD	2,190,000	CAD	2,058,797	Goldman Sachs International	9/16/15	\$ (7,413)
AUD	2,200,000	CAD	2,074,569	Morgan Stanley & Co. International PLC	9/16/15	(12,290)
CAD	2,088,723	AUD	2,190,000	BNP Paribas S.A.	9/16/15	30,159
CAD	2,151,818	GBP	1,030,000	JPMorgan Chase Bank N.A.	9/16/15	55,118
EUR	1,437,500	GBP	1,013,416	Royal Bank of Scotland PLC	9/16/15	58,458
EUR	1,437,500	GBP	1,057,224	Royal Bank of Scotland PLC	9/16/15	(8,759)
EUR	2,820,000	JPY	390,646,140	UBS AG	9/16/15	(57,736)
GBP	1,030,000	CAD	2,098,755	Goldman Sachs International	9/16/15	(14,786)
GBP	1,010,000	CAD	2,065,496	Morgan Stanley & Co. International PLC	9/16/15	(20,195)
GBP	1,038,336	EUR	1,465,000	Royal Bank of Scotland PLC	9/16/15	(51,088)
GBP	1,008,947	EUR	1,410,000	Royal Bank of Scotland PLC	9/16/15	(34,451)
GBP	970,000	USD	1,502,263	Citibank N.A.	9/16/15	(13,922)
GBP	2,060,000	USD	3,206,980	Goldman Sachs International	9/16/15	(46,173)
JPY	389,116,854	EUR	2,820,000	Toronto Dominion Bank	9/16/15	45,120
NZD	2,440,000	USD	1,592,954	Royal Bank of Scotland PLC	9/16/15	(48,189)

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

Forward Foreign Currency Exchange Contracts (concluded)

Currency		Currency		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
Purchased		Sold				
USD	1,600,000	CAD	2,088,540	Barclays Bank PLC	9/16/15	\$ 12,574
USD	1,612,696	EUR	1,390,000	Morgan Stanley & Co. International PLC	9/16/15	52,593
USD	1,616,791	GBP	1,030,000	Citibank N.A.	9/16/15	36,387
USD	1,608,631	NZD	2,440,000	Commonwealth Bank of Australia	9/16/15	63,866
EUR	1,000,000	USD	1,101,321	Royal Bank of Scotland PLC	10/20/15	21,650
USD	1,089,645	CAD	1,407,000	Westpac Banking Corp.	10/20/15	20,304
USD	568,427	EUR	515,000	Credit Suisse International	10/20/15	(9,903)
USD	16,899,548	EUR	15,312,000	UBS AG	10/20/15	(295,391)
USD	20,445,096	GBP	13,141,000	HSBC Bank PLC	10/20/15	285,478
USD	156,042	GBP	100,000	HSBC Bank PLC	10/20/15	2,632
USD	633,935	GBP	405,000	State Street Bank and Trust Co.	10/20/15	12,625
Total						\$ 76,668

OTC Options Purchased

Description	Put/Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
Marsico Parent Superholdco LLC	Call	Goldman Sachs & Co.	12/14/19	USD 942.86	46	
Centrally Cleared Interest Rate Swaps						

Fixed Rate	Floating Rate	Clearinghouse	Expiration Date	Notional Amount (000)	Unrealized Appreciation (Depreciation)
2.54% ¹	3-month LIBOR	Chicago Mercantile Exchange	9/04/24	USD 18,700	\$ 576,757
2.60% ²	3-month LIBOR	Chicago Mercantile Exchange	9/04/24	USD 18,700	(580,667)
Total					\$ (3,910)

¹ Fund pays the floating rate and receives the fixed rate.

² Fund pays the fixed rate and receives the floating rate.

OTC Credit Default Swaps Buy Protection

Issuer/Index	Pay Fixed Rate	Counterparty	Expiration Date	Notional Amount (000)	Value	Premiums Paid (Received)	Unrealized Appreciation (Depreciation)
Australia & New Zealand Banking Group Ltd.	1.00%	Deutsche Bank AG	9/20/17	USD 1	\$ (7)	\$ 6	\$ (13)
Westpac Banking Corp.	1.00%	Deutsche Bank AG	9/20/17	USD 1	(6)	7	(13)
Abengoa S.A.	5.00%	Citibank N.A.	9/20/20	EUR 6	3,437	3,553	(116)
Abengoa S.A.	5.00%	Citibank N.A.	9/20/20	EUR 3	1,718	1,776	(58)
Abengoa S.A.	5.00%	Goldman Sachs Bank USA	9/20/20	EUR 10	5,728	6,029	(301)
Abengoa S.A.	5.00%	Goldman Sachs Bank USA	9/20/20	EUR 6	3,437	3,488	(51)
Louis Dreyfus Commodities BV	5.00%	Goldman Sachs Bank USA					