BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

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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

Table of Contents

	Page
The Markets in Review	3
Annual Report:	
Fund Summaries	4
The Benefits and Risks of Leveraging	10
<u>Derivative Financial Instruments</u>	10
Financial Statements	
Schedules of Investments	11
Statements of Assets and Liabilities	58
Statements of Operations	59
Statements of Changes in Net Assets	60
Statements of Cash Flows	63
Financial Highlights	64
Notes to Financial Statements	67
Report of Independent Registered Public Accounting Firm	80
Important Tax Information	80
Disclosure of Investment Advisory Agreements	81
Automatic Dividend Reinvestment Plans	85
Officers and Directors	86
Additional Information	89

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 1	Returns	as	of	August	31.	2015
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6-month	12-month
(5.32)%	0.48%

U.S. large cap equities		
(S&P 500® Index)		2.22
U.S. small cap equities	(5.36)	0.03
(Russell 2000® Index)		
International equities	(6.30)	(7.47)
(MSCI Europe, Australasia,		
Far East Index)		
Emerging market equities	(15.97)	(22.95)
(MSCI Emerging Markets		
Index)		
3-month Treasury bills	0.02	0.03
(BofA Merrill Lynch		
3-Month U.S. Treasury		
·		
D'II I 1)		
Bill Index)	(0.00)	2.24
U.S. Treasury securities	(0.86)	3.24
(BofA Merrill Lynch		
10-Year U.S. Treasury Index)		
U.S. investment-grade bonds	(0.68)	1.56
(Barclays U.S.		
Aggregate Bond Index)		
Tax-exempt municipal	0.21	2.38
bonds (S&P Municipal		
Bond Index)		
U.S. high yield bonds	(2.85)	(2.93)
(Barclays U.S. Corporate		
High Yield 2% Issuer		
Capped Index)		
**		

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

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.
- 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.
- 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	8/31/144
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.

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	8/31/144
A	1%	
BBB/Baa	8	6%
BB/Ba	45	43
В	40	44
CCC/Caa	3	4
N/R	3	3

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.
- Average return.
- 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.
- 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.**

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.
- 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.
- 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	8/31/144
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.

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
В	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.
- 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?

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.
- 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

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.
- 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	8/31/144
Credit Quality Allocation ^{8,9} AAA/Aaa ¹⁰	2%	6%
AA/Aa	2	2
A	8	3
BBB/Baa	17	15
BB/Ba	31	32
В	25	31
CCC/Caa	5	7
N/R	10	4

- 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.
- 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 \(^1\)3\(^3\)% 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
		Par	
Asset-Backed Securities (b)		(000)	
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) North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)		500 250	430,000
Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D,		230	240,000
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%		1,000	4,969,095
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
			001.070
Auto Components 0.1%			891,869
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 3.50%, 3/15/17		164	163,180
		Par	,
Corporate Bonds		(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) Diversified Telecommunication Services 0.3%		260	254,800
Level 3 Financing, Inc.:			
3.91%, 1/15/18 (c)		228	229,710
5.13%, 1/15/21		127	133,033
Health Care Equipment & Supplies 0.1%			362,743
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b)		75	77,588
DJO 1 mance EEC/DJO 1 mance Corp., 0.15 /0, 0/13/21 (0)		13	11,300

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%		373,732
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%		022,402
Sprint Communications, Inc., 7.00%, 3/01/20 (b)	275	292,105
Total Corporate Bonds 4.0%	213	5,043,650
Total Corporate Bonus 4.0 %		3,043,030
Floating Rate Loan Interests (c)		
Floating Rate Loan Interests (c) Aerospace & Defense 1.4%		

Portfolio Abbreviations

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

	Par	
Floating Rate Loan Interests (c)	(000) Value
Aerospace & Defense (concluded)	(
DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20	USD 4	29 \$ 426,743
TASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21	2	75 282,562
Transdigm, Inc.:		
2015 Term Loan E, 3.50%, 5/14/22	2	19 216,717
Term Loan D, 3.75%, 6/04/21	1	98 195,773
Air Freight & Logistics 0.4%		1,752,577
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21	1	56 140.228
CEVA Group LEC, Synthetic EC, 0.30 %, 3/19/21 CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21		62 146,028
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		24 201,419
		,
Airlines 0.7%		510,546
Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18	3	20 319,603
Northwest Airlines, Inc.:		20 317,003
2.25%, 3/10/17	1	20 116,432
1.63%, 9/10/18		27 121,203
1.64%, 9/10/18		64 61,440
US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19		55 253,207
		871,885
Auto Components 3.7%		
Affinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20 Autoparts Holdings Ltd.:	2	82 281,449
1st Lien Term Loan, 7.00%, 7/29/17	5	93 521,964
2nd Lien Term Loan, 11.00%, 1/29/18	2	00 169,575
Dayco Products LLC, Term Loan B, 5.25%, 12/12/19	3	55 354,157
FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19	3	25 313,625
Gates Global, Inc., Term Loan B, 4.25%, 7/05/21	1,9	70 1,883,741
The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19	6	634,384
INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20	4	07 407,855
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		88 186,805
3.50%, 5/24/17	3	17 316,149
		502,954
Banks 0.3%		
Redtop Acquisitions Ltd.:		
1st Lien Term Loan, 4.50%, 12/03/20		56 256,100
2nd Lien Term Loan, 8.25%, 6/03/21		69 68,376
N. 1 1 016		324,476
Biotechnology 0.1%		0.5
AMAG Pharmaceuticals, Inc., 2015 1st Lien Term Loan, 4.75%, 8/13/21	1	95 194,513
Building Products 3.7%		
Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20		313,721
CPG International, Inc., Term Loan, 4.75%, 9/30/20	1,1	
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	\$ 308,694
Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22		144	143,298
Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21		697	695,908
Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21		222	219,633
Ouikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20		383	380,779
Universal Services of America LP:			
2015 2nd Lien Term Loan, 9.50%, 7/28/23		136	134,761
2015 Delayed Draw Term Loan, 6.00%, 7/28/22		1	1,302
2015 Term Loan, 4.75%, 7/28/22		515	507,718
Wilsonart LLC:			
Incremental Term Loan B2, 4.00%, 10/31/19		108	107,335
Term Loan B, 4.00%, 10/31/19		635	629,051
		-	,
			4 (17 (21
C 4 IW 1 4 100			4,615,621
Capital Markets 1.0%		200	200 455
Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18		298	280,455
American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17		193	192,784
RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20		784	783,220
			1,256,459
Chemicals 4.7%			, ,
Allnex (Luxembourg) & Cy SCA, Term Loan B1, 4.50%, 10/03/19		252	251,248
Allnex USA, Inc., Term Loan B2, 4.50%, 10/03/19		131	130,361
Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20		512	509,752
CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/30/20		27	26,505
Charter NEX US Holdings, Inc., Term Loan B, 5.25%, 2/07/22		260	260,325
The Chemours Co., Term Loan B, 3.75%, 5/12/22		191	184,213
Chemtura Corp., Term Loan B, 3.50%, 8/27/16		62	62,173
Chromaflo Technologies Corp.:			,
1st Lien Term Loan, 4.50%, 12/02/19		51	49,591
2nd Lien Term Loan, 8.25%, 6/02/20		110	103,396
Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19		334	310,904
INEOS US Finance LLC, 6 Year Term Loan, 3.75%, 5/04/18		159	158,609
Klockner-Pentaplast of America, Inc., Term Loan, 5.00%, 4/28/20		165	164,517
Kronos Worldwide, Inc., 2015 Term Loan, 4.00%, 2/18/20		114	109,304
MacDermid, Inc.:		111	109,501
1st Lien Term Loan, 4.50%, 6/07/20		651	648,248
Term Loan B2, 4.75%, 6/07/20		166	165,697
Minerals Technologies Inc., 2015 Term Loan B, 3.75%, 5/09/21		334	334,017
Nexeo Solutions LLC, Term Loan B, 5.00%, 9/08/17		325	315,691
OXEA Finance LLC:		343	313,071
2nd Lien Term Loan, 8.25%, 7/15/20		315	293,999
Term Loan B2, 4.25%, 1/15/20		575	559,675
Royal Holdings, Inc.:		313	337,073
		260	250 000
2015 1st Lien Term Loan, 4.50%, 6/19/22			258,809
2015 2nd Lien Term Loan, 8.50%, 6/19/23		110	109,588

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

	Par		
Floating Rate Loan Interests (c)		(000)	Value
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
Γata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20		128	128,292
			5,855,501
Commercial Services & Supplies 6.8%		100	100.050
ADMI Corp., 2015 Term Loan B, 5.50%, 4/30/22		190 710	190,950 702,924
ADS Waste Holdings, Inc., Term Loan, 3.75%, 10/09/19		/10	702,924
ARAMARK Corp.: Extended Synthetic Line of Credit 2, 0.04%, 7/26/16		14	13,735
Extended Synthetic Line of Credit 2, 0.04%, 7/20/16		9	9,289
Ferm Loan E, 3.25%, 9/07/19		645	642,651
Ferm Loan F, 3.25%, 3/07/19		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.:		750	133,330
st 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
JS 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.:		226	221 55
st 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 Zayo Group LLC, Term Loan B, 3.75%, 5/06/21		135 1,028	134,606 1,021,521
ayo Group ELC, Terrii Eoan B, 3.73 %, 5/00/21		1,020	1,021,321
Construction & Engineering 0.1%			2,244,191
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	
Floating Rate Loan Interests (c)		(000)	Value
Containers & Packaging 0.8%			
Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19	USD	182	\$ 181,429

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
Diversified Consumer Services 2.6%		809,710
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.:	321	510,005
Incremental Term Loan B1, 4.25%, 1/30/20	80	79,600
Ferm 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
DELVICENTASICI CO., 2014 TCHII LOAH B, 4.2570, //01/21	1,200	1,200,963
		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
efferies 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
FransFirst, Inc.:		
014 2nd Lien Term Loan, 9.00%, 11/12/22	190	188,480
ncremental Term Loan B, 4.75%, 11/12/21	412	410,863
		3,833,298
Diversified Telecommunication Services 4.1%		3,033,230
Altice Financing SA, Term Loan:		
Delayed Draw, 5.50%, 7/02/19	393	394,344
2.25%, 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
ntegra Telecom, Inc.:	210	2.10,002
015 1st Lien Term Loan, 5.25%, 8/14/20	509	507.895
nd Lien Term Loan, 9.75%, 2/21/20	168	166,896
evel 3 Financing, Inc.:	100	100,070
013 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
	525	510,015
		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	
Floating Rate Loan Interests (c)		(000)	Value
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
Electronic Equipment, Instruments & Components 0.5%			877,037
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
			,
E			610,010
Energy Equipment & Services 1.1%		255	254.056
Dynegy 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:		27.5	274.004
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 Reddy Ice Corp.:		(f)	134
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)		\/	
Immucor, 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
			· · · · · · · · · · · · · · · · · · ·

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%		2,202,002
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%		7,701,271
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
1710d/1650d5, Inc., Term Louis B, 4.0076, 12/15/17	41)	410,007
		4.460.500
YY - 1 P		1,160,722
Hotels, Restaurants & Leisure 10.4%		
Amaya Holdings BV:	205	202.466
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	
Floating Rate Loan Interests (c)		(000)	Value
Hotels, Restaurants & Leisure (concluded)		, i	
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
Household Durables 0.3%			12,992,473
Jarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22		355	353,846
Household Products 1.0%		333	333,040
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
Spectrum Stands, their Form Soun, 3.13%, 0.23/22		007	·
Independent Power and Renewable Electricity Producers 1.9%			1,217,928
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.:		0.0	0.10,110
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
Tetra-Gen I mance Co. ELC, Term Loan B, 3.25 %, 12/07/21		336	331,636
La described Consequences of 200			2,379,408
Industrial Conglomerates 0.2%		200	252.541
Sequa Corp., Term Loan B, 5.25%, 6/19/17		298	252,541
Insurance 1.0%		240	249.520
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%,		267	222.710
4/16/20		367	333,710
Sedgwick Claims Management Services, Inc.:		45.4	444.057
1st Lien Term Loan, 3.75%, 3/01/21		454	444,257
2nd Lien Term Loan, 6.75%, 2/28/22		260	253,744
		Par	1,280,240
Floating Pata Loan Interests (c)		(000)	Value
Floating Rate Loan Interests (c) Internet Software & Services 1.6%		(000)	v aiue
	USD	420	\$ 418,195
Dealertrack Technologies, Inc., Term Loan B, 3.50%, 2/28/21	USD	420 560	
Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21 Interactive Data Corp., 2014 Term Loan A, 75%, 5/02/21		569 858	568,755 856,515
Interactive Data Corp., 2014 Term Loan, 4.75%, 5/02/21		858	856,515

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.:	, 00	057,215
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.:	213	233,570
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
v and v ELC, 2014 Term Loan B, 3.73 %, 0/13/21	390	309, 414
		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
, acada 7 milonia Corp., 2010 10 m 20 m 2, 112 / 10, 10/12	2.,	2.0,720
		2 (10 022
		2,640,923
Manufacture Goods 0.1%	7 0	50.005
KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20	70	70,307
Media 11.2%		
Cengage Learning Acquisitions, Inc.:	0.44	244.0=0
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	
Floating Rate Loan Interests (c)		(000)	Value
Media (concluded)			
Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20	USD	113	\$ 112,310
MCC Iowa LLC:		240	245.000
Term Loan I, 2.66%, 6/30/17		248	245,800
Term Loan J, 3.75%, 6/30/21 Madia Canaral Inc. Tarm Loan B. 4.00%, 7/21/20		124	123,193
Media General, Inc., Term Loan B, 4.00%, 7/31/20 Mediacom Communications Corp., Term Loan F, 2.66%, 3/31/18		246 252	245,483 249,420
Mediacom Illinois LLC, Term Loan E, 3.16%, 10/23/17		475	472,625
Numericable U.S. LLC:		473	472,023
Ferm Loan B1, 4.50%, 5/21/20		506	505,591
Ferm Loan B2, 4.50%, 5/21/20		438	437,405
SBA Senior Finance II LLC:		150	137,103
Incremental Term Loan B, 3.25%, 6/10/22		330	325,403
Ferm 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
Fribune Media Co., Term Loan, 3.75%, 12/27/20		824	819,969
FWCC 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:			·
Ferm Loan B1, 3.50%, 1/15/22		425	418,934
Ferm Loan B2A, 3.50%, 1/15/22		276	271,758
Ferm Loan B3, 3.50%, 1/15/22		453	446,945
N 1. 0 N			14,039,914
Metals & Mining 1.1%		100	67,500
Ameriforge Group, Inc., 2nd Lien Term Loan, 8.75%, 12/19/20 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
windsof Financing ELC, Term Loan B, 0.25 %, 12/03/17		210	213,540
			1,385,377
Multiline Retail 2.1%			
BJ s Wholesale Club, Inc.:			
st Lien Term Loan, 4.50%, 9/26/19		826	822,365
2nd Lien Term Loan, 8.50%, 3/26/20		200	198,000
Oollar 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
Гhe 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
Orillships 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)		(000)	Value
Oil, Gas & Consumable Fuels (concluded)			
Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20	USD	325	\$ 313,625
Power Buyer LLC:			
st 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

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%		7,177,037
Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21	301	300,407
Pharmaceuticals 8.5%	301	300,407
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:	203	203,100
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:	700	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
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%		10,030,300
Acosta Holdco, Inc., 2015 Term Loan, 4.25%, 9/26/21	433	428,107
Advantage Sales & Marketing, Inc.:	733	420,107
2014 1st Lien Term Loan, 4.25%, 7/23/21	486	480,529
2014 1st Lien Term Loan, 4.25 %, 7/25/22 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
Intertusis Group Hololing BY, 2nd Elen Termi Louis, 6.00 /c, 7/10/22	213	217,700

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

		Par		
Floating Rate Loan Interests (c)		(000)		Value
Professional Services (concluded)		(000)		,
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	CDD	408	Ψ	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
Turon reason / manyaes, men, remi Bound, 130%, 0700/19		307		303,371
				1066000
				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%				2,727,100
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:		270		200,720
1st Lien Term Loan, 4.25%, 3/31/21		459		450,004
2nd Lien Term Loan, 7.75%, 9/30/21		225		210,375
Zild Elcli Terili Eodii, 7.73 //, 9/30/21		223		210,373
				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
Freescale 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.:				70.00
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.:		033		055,5-10
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
TIOCO SOITWAIC, TIC., TCHII LOAH D, U.JU/U, 12/U4/2U		13		14,413

			5,766,011
	Pa	ar	3,700,011
Floating Rate Loan Interests (c)	(00	00)	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%		24.6	24425
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%		100	110.000
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%		100	120.206
IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21		439	438,386
Trading Companies & Distributors 0.5%		700	605.044
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%		233	232,110
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
Trew Engineequated EEC, FIR EAR Term Loan, 7.73 /0, 0/13/20	1.	.500	1,207,300
Total Floating Data Loop Interests 127.26			2,204,408
Total Floating Rate Loan Interests 127.3%			159,382,736
Non-Agency Mortgage-Backed Securities			
Collateralized Mortgage Obligations 0.3%		20.4	204.052
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)

Investment Companies	Shares	Value	
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		
(Cost \$172,368,741) 136.0%		170,232,342
Short-Term Securities	Shares	Value
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.08% (g)(h)	254,052	\$ 254,052
Total Short-Term Securities		
(Cost \$254,052) 0.2%		254,052
Total Investments (Cost \$172,622,793) 136.2%		170,486,394
Liabilities in Excess of Other Assets (36.2)%		(45,303,603)

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:

	Shares Held		Shares Held	
	at August 31,	Net	at August 31,	
Affiliate	2014	Activity	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					Unrealized
Short	Issue	Exchange	Expiration	Notional Value	Appreciation
(4)	10-Year U.S. Treasury Note	Chicago Board of Trade	December 2015	USD 508,250	\$ 503

Forward Foreign Currency Exchange Contracts

Currenc	ey	C	urrency		Settlement	Un	realized
Purchas	ed		Sold	Counterparty	Date	App	reciation
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	В	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:

					Foreign		
					Currency	Interest	
		Commodity	Credit	Equity	Exchange	Rate	
	Statement of Assets and Liabilities Location	Contracts	Contracts	Contracts	Contracts	Contracts	Total
Derivative Financial Instruments	Assets						
Financial futures contracts	Net unrealized apppreciation 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

\mathbf{S}	waps	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:

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

Contracts

Contracts

Currency

Exchange

Rate

Contracts

Contracts

		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)
1 0001	Ψ (7,012)	Ψ (07,073)	Ψ	505	Ψ (74,302)

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:

	Derivative A	Assets Subject to	Derivatives Available	Non-cash	Cash Collateral		
Counterparty		MNA interparty	for Offset ¹	Collateral Received	Received	Amount of ative Assets ²	
HSBC Bank PLC	\$	11,340	ioi Oiiset	Received	Received	\$ 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.

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
	Level 1	Level 2	Level 3	Total
Assets:	Level 1 \$ 503	Level 2	Level 3	Total
Assets: Interest rate contracts		Level 2 \$ 11,340	Level 3	\$ 503
Derivative Financial Instruments ³ Assets: Interest rate contracts Foreign currency exchange contracts Liabilities:			Level 3	
Assets: Interest rate contracts Foreign currency exchange contracts			Level 3	\$ 503

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.

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

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:

		El			Float	funded ing Rate	
	 set-Backed Securities	Floating Rate Loan Interests	W	arrants	In	Loan terest (bilities)	Grand Total
Opening balance, as of August 31, 2014	\$ 921,580	\$ 13,599,109			\$	(85)	\$ 14,520,604
Transfers into Level 31	236,452	2,670,847	\$	3,214			2,910,513
Transfers out of Level 32	(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.

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

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.

Consolidated Schedule of Investments August 31, 2015

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

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
		Par	· · ·
Asset-Backed Securities (b)		(000)	Value
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
Sound 1 of CDO Liu, Series 2017 31, Class D, 3.07/6, 1123/27 (C)		1,230	1,17-7,501

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
	_,	_,=====================================
		2.055.024
Auto Commonwete 0.16%		3,955,934
Auto Components 0.1%	717	712 415
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 3.50%, 3/15/17 Banks 0.0%	717	713,415
CIT Group, Inc., 5.00%, 8/01/23	135	136,688
Capital Markets 0.2%	155	130,088
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
E*Trade Financial Corp., 0.00%, 8/51/19 (b)(d)(e)	129	327,300
		1,272,063
Chemicals 0.4%		
GEO Specialty Chemicals, Inc., 7.50%, 10/30/18	1,559	2,042,405
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

See Notes to Financial Statements.

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

		Par	
Illy Financial, Inc. USD 128 \$ 148,480	Corporate Bonds	(000)	Value
1998 1915/20			
March Marc	Ally Financial, Inc.:		
Separation Sep			
Toutainers & Packaging 0.3% Italian Packaging Finance PLC/Ardagh Holdings USA, inc., 3.34%, 12/15/19 (b)(c) Isath Care Equipment & Supplies 0.1% Isath Care Equipment & Supplies 0.1% Isath Care Providers & Services 0.2% Isath Care Providers & Services 0.2%	8.00%, 11/01/31	621	740,585
Toutainers & Packaging 0.3% Italian Packaging Finance PLC/Ardagh Holdings USA, inc., 3.34%, 12/15/19 (b)(c) Isath Care Equipment & Supplies 0.1% Isath Care Equipment & Supplies 0.1% Isath Care Providers & Services 0.2% Isath Care Providers & Services 0.2%			
urdagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 3.34%, 12/15/19 (b)(c) 1.425 1.395 1.896,500 Health Care Equipment & Supplies 0.1% 315 325,867 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.372 1.375 1.375 1.372 1.375 1.372 1.375 1.375 1.372 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75			889,065
Include from a Equipment & Supplies 0.1% 325,867 Include from a Equipment & Supplies 0.1% 325,867 Include from a Equipment & Supplies 0.1% 325,867 Include from a Providers & Services 0.2% Include from a Equipment & Supplies 0.1% Include from a Equipment & Supplies 0.1% Include from a Equipment & Supplies 0.1% Include from a Equipment & Equipm		1 425	1 206 500
MO Finance LLC/DIO Finance Corp., 8.13%, 6d15/21 (b) 315 325,867 teath Care Providers & Services 0.2% canel Healthcare Corp., 3.49%, 6d15/20 (b)c) 1,375 1,382,562 teath Care Providers & Services 0.0% copicana Entertainment LLC/Tropicana Finance Corp., 963%, 12/15/14 (a)(f) 120 teatis 0.8% copicana Entertainment LLC/Tropicana Finance Corp., 963%, 12/15/14 (a)(f) 120 teatis 0.8% copicana Entertainment LLC/Tropicana Finance Corp., 963%, 12/15/14 (a)(f) 120 teatis 0.8% copicana Entertainment LLC/Tropicana Finance Corp., 963%, 12/15/14 (a)(f) 120 teatis 0.8% copicana Entertainment LLC/Tropicana Finance Corp., 963%, 12/15/14 (a)(f) 120 teatis 0.8% copicana Entertainment LLC/Tropicana Finance Corp., 963%, 12/15/14 (a)(f) 1,205 1,212,750 1,800 1,802 1,800 1,802 1,800 1,802 1,800 1,802 1,800 1,802 1,800 1,802 1,800 1,905 1,905 1,90		1,425	1,396,500
Iteal In Care Providers & Services 0.2% 1,375 1,382,562 1,		215	225 977
1,375 1,382,562		313	323,807
Include Incl		1 275	1 292 562
Projection Entertainment LLCTropicana Finance Corp., 9.63%, 12/15/14 (a)(f) 120	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1,575	1,382,302
Incition S.% September		120	
Likic Financing SA, 6.6%, 215/23 (b) 55.0 \$47,250 Like CB Finance I Corp., 5.38%, 715/23 (b) 1,225 1,2275 CCO Safari II LLC, 4.91%, 7/23/25 (b) 1,870 1,852,224 Jumericable Group SA, 6.00%, 5/15/22 (b) 44 \$42,000 Letals & Mining 0.0% 255 255,319 oveits, Inc., 8.38%, 12/15/17 255 255,319 JI, Gas & Consumable Fuels 0.5% 1,800 1,395,684 ONSOL Energy, Inc., 5.88%, 4/15/22 620 443,300 HEG Energy Corp., 7.00%, 3/31/24 (b) 850 694,875 Barranaceuticals International, Inc. (b): 2,533,859 Harranaceuticals International, Inc. (b): 2,533,859 Harranaceuticals International, Inc. (b): 2,533,859 Harranaceuticals International, Inc. (b): 2,755,100 Vireless Telecommunication Services 0.2% 2,755,100 Vireless Telecommunication Services 0.2% 2,755,100 Vireless Telecommunications, Inc., 7,00%, 301/20 (b) 1,205 1,279,951 Jotal Corporate Bonds 4.5% 2,772,547 2,772,547 Le Acrospace, Inc., 2014 Term Loan B, 4,00%, 12/16/21 2,76 <td>• • • • • • • • • • • • • • • • • • • •</td> <td>120</td> <td></td>	• • • • • • • • • • • • • • • • • • • •	120	
		550	547.250
1,870 1,872 2,974 2,000 2,00			
tentericable Group SA, 6.00%, 5/15/22 (b) A454,224 A454,225 A454,225 A454,300			
A A A A A A A A A A		•	
Intelas & Mining 0.0% Income in Inc., 8.38%, 12/15/17 255 255,319 Jil, Gas & Consumable Fuels 0.5% alifornia Resources Corp., 5.0%, 9/15/21 1,800 1,395,684 ONSOL Energy, Inc., 5.38%, 4/15/22 620 443,300 IEG Energy Corp., 7.00%, 3/31/24 (b) 850 694,875 ***Comparison of Corp., 7.00%, 3/31/24 (b) 1,400 1,424,500 ***Comparison of Corp., 7.00%, 3/31/20 1,400 1,424,500 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,400 1,424,500 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,205 1,275,100 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,205 1,279,951 2,275,100 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,205 1,279,951 2,2775,100 **Comparison of Corp., 7.00%, 3/01/20 (b) 1,205<	Tuniciteable Group 511, 0.00 10, 3113122 (b)	042	042,000
Intelas & Mining 0.0% Income in Inc., 8.38%, 12/15/17 255 255,319 Jil, Gas & Consumable Fuels 0.5% alifornia Resources Corp., 5.0%, 9/15/21 1,800 1,395,684 ONSOL Energy, Inc., 5.38%, 4/15/22 620 443,300 IEG Energy Corp., 7.00%, 3/31/24 (b) 850 694,875 ***Comparison of Corp., 7.00%, 3/31/24 (b) 1,400 1,424,500 ***Comparison of Corp., 7.00%, 3/31/20 1,400 1,424,500 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,400 1,424,500 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,205 1,275,100 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,205 1,279,951 2,275,100 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,205 1,279,951 2,2775,100 **Comparison of Corp., 7.00%, 3/01/20 (b) 1,205<			1 151 221
1,000 1,00	Metals & Mining 0.0%		7,734,224
	· · · · · · · · · · · · · · · · · · ·	255	255 319
Asifornia Resources Corp., 5.0%, 9/15/21 1,800 1,395,684 ONSOL Energy, Inc., 5.88%, 4/15/22 620 443,300 BEG Energy Corp., 7.00%, 3/31/24 (b) 2,533,859 Asimanceuticals 0.5% 2,533,859 Asimanceuticals International, Inc. (b): 3,88%, 3/15/20 1,400 1,424,500 Asimanceuticals International, Inc. (b): 3,88%, 3/15/20 840 856,800 Asimanceuticals International, Inc. (b): 3,88%, 3/15/20 840 856,800 Asimanceuticals International, Inc. (b): 3,88%, 3/15/20 840 856,800 Asimanceuticals Inc., 10,000 1,424,500 840 856,800 Asimanceuticals Inc., 10,000 1,400 1,424,500 Asimanceuticals International, Inc., 10,000 1,400 1,400 Asimanceuticals Inc., 10,000 1,424,500 Asimanceuticals Inc., 10,000 Asimance		255	200,019
ONSOL Energy, Inc., 5,88%, 4/15/22 620 443,300 EEG Energy Corp., 7,00%, 3/31/24 (b) 850 694,875 694,875		1.800	1.395.684
### REG Energy Corp., 7.00%, 3/31/24 (b) ### REG Energy Corp., 7.00%, 3/31/20 ### REG Energy Corp., 7.00%, 3/31/21 ###		· · · · · · · · · · · · · · · · · · ·	
Agriculture	er ·		
Alarmaceuticals 0.5% aleant Pharmaceuticals International, Inc. (b): 38%, 3/15/20	indo Energy Corps, Novie, 610 1121 (c)	000	05 1,072
Alarmaceuticals 0.5% aleant Pharmaceuticals International, Inc. (b): 38%, 3/15/20			2 533 850
Valeant Pharmaceuticals International, Inc. (b): 38%, 3/15/23 1,400 1,424,500 1,8%, 4/15/25 460 473,800 1,3%, 4/15/25 460 473,800 2,755,100 Vireless Telecommunication Services 0.2% print Communications, Inc., 7.00%, 3/01/20 (b) 1,205 1,279,951 otal Corporate Bonds 4.5% 24,797,717 Interests (c)	Pharmaceuticals 0.5%		2,333,037
1,400 1,424,500 1,80% 1,400 1,424,500 1,80% 1,50			
.88%, 5/15/23 .840 .856,800 .13%, 4/15/25 .840 .460 .473,800		1,400	1,424,500
.13%, 4/15/25 464, 802 2,755,100 Vireless Telecommunication Services 0.2% print Communications, Inc., 7.00%, 3/01/20 (b) 1,205 1,279,951 otal Corporate Bonds 4.5% 24,797,717 Cloating Rate Loan Interests (c) Lerospace & Defense 1.4% El Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21 2,763 2,772,547 bigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 1,862 1,852,392 and Lien Term Loan B, 3.75%, 1/31/20 1,175 1,207,312 ransdigm, Inc.: 1015 Term Loan E, 3.50%, 5/14/22 878 866,870 and D, 3.75%, 6/04/21 877 807,562 and D, 3.75%, 6/04/21 878 866,870 and D, 3.75%, 6/04/21 878 878 878 878 878 878 878 878 878 87	5.88%, 5/15/23	840	
Wireless Telecommunication Services 0.2% print Communications, Inc., 7.00%, 3/01/20 (b) 1,205 1,279,951 Cotal Corporate Bonds 4.5% 24,797,717 Cloating Rate Loan Interests (c) Recompace & Defense 1.4% Exercispace, 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 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 ransdigm, Inc.: 015 Term Loan E, 3.50%, 5/14/22 878 866,870 erm Loan D, 3.75%, 6/04/21 817 807,562 Term Loan D, 3.75%, 6/04/21 693 623,031 EVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EVA Logistics Oanada ULC, Canadian Term Loan, 6.50%, 3/19/21 722 648,802 EVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570	6.13%, 4/15/25	460	
Wireless Telecommunication Services 0.2% print Communications, Inc., 7.00%, 3/01/20 (b) 1,205 1,279,951 Cotal Corporate Bonds 4.5% 24,797,717 Cloating Rate Loan Interests (c) Recompace & Defense 1.4% Exercispace, 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 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 ransdigm, Inc.: 015 Term Loan E, 3.50%, 5/14/22 878 866,870 erm Loan D, 3.75%, 6/04/21 817 807,562 Term Loan D, 3.75%, 6/04/21 693 623,031 EVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EVA Logistics Oanada ULC, Canadian Term Loan, 6.50%, 3/19/21 722 648,802 EVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570			
Wireless Telecommunication Services 0.2% print Communications, Inc., 7.00%, 3/01/20 (b) 1,205 1,279,951 Cotal Corporate Bonds 4.5% 24,797,717 Cloating Rate Loan Interests (c) Recompace & Defense 1.4% Exercispace, 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 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 ransdigm, Inc.: 015 Term Loan E, 3.50%, 5/14/22 878 866,870 erm Loan D, 3.75%, 6/04/21 817 807,562 Term Loan D, 3.75%, 6/04/21 693 623,031 EVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EVA Logistics Oanada ULC, Canadian Term Loan, 6.50%, 3/19/21 722 648,802 EVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570			2,755,100
Cloating Rate Loan Interests (c) Cloating Rate	Wireless Telecommunication Services 0.2%		,,
Cloating Rate Loan Interests (c) Cherospace & Defense 1.4% 2,763 2,772,547 Example 2,763 2,772,547 Digital Globe, Inc., Term Loan B, 3.75%, 1/31/20 1,862 1,852,392 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 Pransdigm, Inc.:	Sprint Communications, Inc., 7.00%, 3/01/20 (b)	1,205	1,279,951
Rerospace & Defense 1.4% EE 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 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 dransdigm, Inc.: 15	Total Corporate Bonds 4.5%		24,797,717
Rerospace & Defense 1.4% EE 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 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 dransdigm, Inc.: 15			
Rerospace & Defense 1.4% EE 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 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 dransdigm, Inc.: 15	Floating Pote Lean Interests (a)		
EE Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21 2,763 2,772,547 2,61gitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 2,8C, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 2,7312 2			
DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 1,862 1,852,392 CASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 Fransdigm, Inc.: 1,175 1,207,312 15 Term Loan E, 3.50%, 5/14/22 878 866,870 16 Term Loan D, 3.75%, 6/04/21 817 807,562 17 Streight & Logistics 0.4% 0.4% 0.4% 0.4% 18 EVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 0.4% </td <td>^</td> <td>2.762</td> <td>2 772 547</td>	^	2.762	2 772 547
ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 1,207,312			
Fransdigm, Inc.: 015 Term Loan E, 3.50%, 5/14/22 878 866,870 Ferm Loan D, 3.75%, 6/04/21 817 807,562 7,506,683 Ferm Freight & Logistics 0.4% EEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570	· ·		
015 Term Loan E, 3.50%, 5/14/22 878 866,870 6erm Loan D, 3.75%, 6/04/21 817 807,562 7,506,683 Air Freight & Logistics 0.4% EEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570		1,173	1,207,312
Ferm Loan D, 3.75%, 6/04/21 817 807,562 7,506,683 CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570	•	878	866 870
7,506,683 Air Freight & Logistics 0.4% EEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570			
Lir Freight & Logistics 0.4% EEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570		017	507,502
Lir Freight & Logistics 0.4% EEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570			7,506,683
EEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570	Air Freight & Logistics 0.4%		,,
ZEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 ZEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570	CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21	693	623,031
EVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570	CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21		
	CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21		
	CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21	995	894,900

		2,268,303
	Par	
Floating Rate Loan Interests (c)	(000)	Value
Airlines 0.7%	1100 1 414	d 1 410 706
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%		2,0.2,0.0
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):	2,754	2,730,737
12.25%, 3/30/2012	1,097	
	1,097	
PIK, 13.00%, 3/30/2012 (g)	1,783	1 706 500
INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20		1,786,582
JCI International, Inc., Term Loan B, 5.50%, 7/26/17	225	221,752
		20,413,498
Automobiles 0.4%		20,413,496
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
3.30 /0, 3/24 11	1,401	1,370,041
Banks 0.3%		2,209,169
Redtop Acquisitions Ltd.:		
1st Lien Term Loan, 4.50%, 12/03/20	1,148	1,147,525
2nd Lien Term Loan, 4.36 %, 6/03/21	305	302,806
End Lien Term Loan, 6.25 %, 0/05/21	303	302,800
		1,450,331
Biotechnology 0.1%	0.45	0.40.007
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
feld-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
Vilsonart LLC:	, . _	, , , , , , , , , , , , , , , , , , , ,
Incremental Term Loan B2, 4.00%, 10/31/19	497	492,764
Ferm Loan B, 4.00%, 10/31/19	2,824	2,797,172
	,	*** ** *
		20,524,792

See Notes to Financial Statements.

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

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Capital Markets 1.0% Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18	USD	1 252	\$ 1,273,884
American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17	USD	1,352 861	\$ 1,273,884 859,100
•			· · · · · · · · · · · · · · · · · · ·
PI Finance Trust, Term Loan B4, 3.50%, 11/09/20		3,386	3,382,243
			5,515,227
hemicals 4.5%			
Illnex (Luxembourg) & Cy SCA, Term Loan B1, 4.50%, 10/03/19		1,093	1,091,964
Ilnex USA, Inc., Term Loan B2, 4.50%, 10/03/19		567	566,567
xalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20		2,255	2,244,838
PeramTec 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
he 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
hromaflo Technologies Corp., 1st Lien Term Loan, 4.50%, 12/02/19		243	235,572
vergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19		1,489	1,388,396
NEOS US Finance LLC, 6 Year Term Loan, 3.75%, 5/04/18		707	703,574
lockner-Pentaplast of America, Inc., Term Loan, 5.00%, 4/28/20		732	731,577
Tronos Worldwide, Inc., 2015 Term Loan, 4.00%, 2/18/20		504	484,739
facDermid, Inc.:			
st Lien Term Loan, 4.50%, 6/07/20		2,844	2,833,589
Perm Loan B2, 4.75%, 6/07/20		744	743,396
finerals Technologies, Inc., 2015 Term Loan B, 3.75%, 5/09/21		1,504	1,503,078
Jexeo Solutions LLC, Term Loan B, 5.00%, 9/08/17		1,436	1,393,101
XEA Finance LLC:			
nd Lien Term Loan, 8.25%, 7/15/20		1,365	1,273,995
erm Loan B2, 4.25%, 1/15/20		2,505	2,439,609
toyal Holdings, Inc.:			
015 1st Lien Term Loan, 4.50%, 6/19/22		1,135	1,129,802
015 2nd Lien Term Loan, 8.50%, 6/19/23		465	463,256
olenis International LP:			
st Lien Term Loan, 4.25%, 7/31/21		1,533	1,510,887
nd Lien Term Loan, 7.75%, 7/31/22		1,725	1,651,688
ata 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
RAMARK Corp.:			
xtended 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
erm Loan E, 3.25%, 9/07/19		2,848	2,836,264
erm Loan F, 3.25%, 2/24/21		858	854,497
surion 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.:			
st Lien Term Loan, 4.50%, 5/14/21		3,000	2,992,425
nd Lien Term Loan, 8.00%, 5/14/22		1,500	1,500,000
		D	
		Par	
loating Rate Loan Interests (c)			Value
		(000)	Value
ommercial Services & Supplies (concluded)	USD		Value \$ 961,170
Commercial Services & Supplies (concluded) Preative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21	USD	(000)	
ommercial Services & Supplies (concluded) reative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21 lealer Tire LLC, Term Loan B, 5.50%, 12/22/21	USD	(000) 955	\$ 961,170
Commercial Services & Supplies (concluded) Creative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21 Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21 CAR Auction Services, Inc., Term Loan B2, 3.50%, 3/11/21	USD	955 865 1,340	\$ 961,170 868,646 1,338,660
Cloating Rate Loan Interests (c) Commercial Services & Supplies (concluded) Creative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21 Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21 KAR Auction Services, Inc., Term Loan B2, 3.50%, 3/11/21 Koosharem LLC, Exit Term Loan, 7.50%, 5/15/20 Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19	USD	(000) 955 865	\$ 961,170 868,646

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%			4,302,373
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
Timereal The Distributors Hotalings, their, 2013 Term Doun, 3.23 76, 3701121		1,5 10	1,5 17,770
			3,600,714
Diversified Consumer Services 2.6%			3,000,714
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.:		1,71/	1,705,077
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
1000 1 mance bbc, 10 m boan, 5.00 /0, 0/20/17		1,001	1,007,017

See Notes to Financial Statements.

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

Pleating Rate Loan Interests (c) Will Pleating Rate Loan Interests (c)			Par	
Name	Floating Rate Loan Interests (c)		(000)	Value
14,289,394		HCD	5 222	¢ 5 202 672
Diversified Financial Services 3.1%	Service Master Co., 2014 Termi Loan B, 4.25%, 7/01/21	USD	3,323	\$ 3,292,072
Diversified Financial Services 3.1%				44.000.004
Alixbarners J.J.P., 2015 Term Loan B, 4.50%, 7/28/22 945 944.055	D' '6' 1E' . '1C ' . 246			14,289,394
AssuredParmers Capital, Inc., 1st Lien Term Loan, 5,00%, 3,012 9,00 9,0918			0.45	044.055
Diamon US Holding LLC, Term Loan B, 4.75%, 12/17/21 Diamon US Holding LLC, Term Loan A, 457%, 12/17/20 Cart Strain LLC, Term Loan, 4.50%, 5/14/20 Cart Strain LLC, Term Loan, 4.50%, 5/14/20 Cart Strain LLC, Term Loan, 4.50%, 12/17/20 Cart Strain Lucembourg Sarl, Term Loan, 4.25%, 12/17/20 SAM Finance Lucembourg Sarl, Term Loan, 4.25%, 12/17/20 Sam January Lucembourg Sarl, Term Loan, 8.45%, 12/17/20 Sam January Lucembourg Sarl, Term Loan, 8.45%, 11/12/21 Sam January Lucembourg Sarl, Term Loan, 8.45%, 11/12/21 Sam January Lucembourg Sarl, Term Loan, 8.45%, 11/12/21 Sam January Lucembourg Sarl, 11/16/20				· · · · · · · · · · · · · · · · · · ·
	•			
Onex Wizard US Acquisition, Inc., Term Loan, 425%, 131/322 2,085 2,081/31 Reyaolds Group Holdings, Inc., Dollar Term Loan, 459%, 120/118 3,162 3,159/714 SAM Finance Luxembourg Sarl, Term Loan, 4,25%, 121/1720 1,844 1,843,575 TransFirst, Inc.: 1,844 1,843,575 Incremental Term Loan, 9,00%, 11/12/22 851 845,672 Incremental Term Loan B, 4,75%, 11/12/21 1,817 1,812,993 Diversified Telecommunication Services 4,0% Altice Financing SA, Term Loan, 5,25%, 20/4/22 1,100 1,105,500 Consolidated Communications, Inc., Term Loan B, 4,50%, 6/06/19 2,689 2,692,128 Integra Telecom Communications, Inc., Term Loan B, 5,00%, 6/06/19 2,278 2,271,654 Hawaian Telecom Communications, Inc., Term Loan B, 5,00%, 6/06/19 2,278 2,271,654 2015 Ist Lien Term Loan, 5,25%, 8/14/20 2,278 2,271,654 2015 Ist Lien Term Loan, 5,25%, 8/14/20 3,278 2,271,654 2014 Lier Term Loan, 5,25%, 8/14/20 10,260 10,250,356 2019 Term Loan, 4,67%, 8/10/19 1,647 1,644,147 Virgin Media Investment Holdings Ltd., Term Loan F, 3,50%, 6/30/2	6			· · · · · · · · · · · · · · · · · · ·
Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 1201/18 3,162 3,159,714 1,844 1,843,575 720187151, Inc.: 1,844 1,843,575 720187151, Inc.: 1,847 1,842,975 1,760,942 1,847 1,812,993 1,848 1,845,772 1,847 1,812,993 1,848 1,845,772 1,847 1,812,993 1,848 1,845,772 1,847 1,812,993 1,848 1,845,772 1,847 1,812,993 1,848 1,845,772 1,847 1,817 1,812,993 1,848 1,845,772 1,847 1,817 1,812,993 1,848 1,845,772 1,847 1,847 1,847 1,841,993 1,848 1,845,772 1,848 1,848 1,845,772 1,848 1,845,772 1,848 1,845,772 1,848 1,845,772 1,848 1,845,772 1,848 1,845,772 1,845 1,84				
SAM Finance Lixenhourg Sarl, Term Loan, 4.25%, 12/17/20 1,844 1,343,575 TransFirst, Inc:: 2014 2nd Lien Term Loan, 9,00%, 11/12/22 851 845,672 1,812,993 1,912,993 1,9				
TransFirst, Inc.: 1811				
2014 2nd Lien Term Loan 9.00%, 11/12/22 8.51 8.51,672	· ·		1,0	1,0 10,0 70
Incremental Term Loan B, 4.75%, 11/12/21			851	845.672
Diversified Telecommunication Services 4.0% Alfice Financing SA, Term Loan, 5.25%, 20/4/22 1,100 1,105,500 1,005,000 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,1				· ·
Diversified Telecommunication Services 4.0% 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,10			, ,	, , , , , , ,
Diversified Telecommunication Services 4.0% 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,10				17 060 042
Altice Financing SA, Term Loan, 5.25%, 204/22 Consolidated Communications, Inc., Term Loan B, 4.25%, 12/23/20 Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 60/6/19 Logo Start Lein Term Loan, 5.25%, 8/14/20 2, 278 2, 278 2, 271, 654 2	Diversified Telecommunication Services 40%			17,000,942
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.: 2 2015 Ist Lien Term Loan, 5,25%, 8/14/20 750 746,641 Level 3 Financing, Inc.: ************************************			1 100	1 105 500
Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19 2,689 2,692,128 Integrar Telecom, Inc.:				
Integra Telecom, Inc.: 2015 Ist Lien Term Loan, 5.25%, 8/14/20 2,278 2,271,654 2015 Ist Lien Term Loan, 9.75%, 2/21/20 750 746,641 Level 3 Financing, Inc.: 2013 Term Loan, 8.400%, 1/15/20 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			·	
2015 Ist Lien Term Loan, 5.25%, 8/14/20 750 746,641			2,007	2,072,120
2nd Lien Term Loan, 9,75%, 2/21/20 750 746,641 Level 3 Financing, Inc: 10,260 10,250,356 2013 Term Loan, 4,00%, 8/01/19 16,47 1,644,147 Virgin Media Investment Holdings Ltd., Term Loan F, 3,50%, 6/30/23 2,299 2,271,477 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%, 50/51/6 1,971 1,971,075 Extended Term Loan, 4,67%, 10/10/17 (a)(f) 1,710 771,449 Electronic Equipment, Instruments & Components 0.5% CPI Acquisition, Inc., Term Loan B, 6,75%, 8/17/22 1,728 1,730,32 CPI Acquisition, Inc., Term Loan B, 6,75%, 8/17/22 1,803 1,797,206 Energy Equipment & Services 1,3% Dynegy Holdings, Inc., Term Loan B, 2,400%, 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 Food & Staples Retailing 1,1% New Albertson s, Inc., Term Loan, 4,75%, 6/27/21			2.278	2.271.654
Level 3 Financing, Inc.: 2013 Term Loan B, 4,00%, 1/15/20 10,250, 356 2019 Term Loan B, 4,00%, 8/01/19 1,647 1,644,147 1,645,15 1,645			,	, , , , , , , , , , , , , , , , , , ,
2013 Term Loan B. 4.00%, 1/15/20 10,250,356 2019 Term Loan, 4.00%, 8/01/19 1,647 1,644,147 1,647 1,647 1,644,147 1,6			750	7 10,0 11
2019 Term Loan, 4.00%, 8/01/19 Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 2,271,477 Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 2,210,477 Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 2,210,477 Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 2,210,6,970 Electrical Equipment 0.7%	e.		10.260	10.250.356
Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 2,299 2,271,477 Electrical Equipment 0.7% Southwire Co., Term Loan, 3.0%, 2/10/21 1,165 1,146,315 Texas Competitive Electric Holdings Co. LLC: 1971 1,971,075 Electronic Equipment 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 Electronic Equipment, Instruments & Components 0.5% CPI Acquisition, Inc., 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 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 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				
Electrical Equipment 0.7%				, , , , , , , , , , , , , , , , , , ,
Electrical Equipment 0.7%			•	i i
Electrical Equipment 0.7%				22 106 070
Southwire Co., Term Loan, 3.00%, 2/10/21 1,165 1,146,315 Texas Competitive Electric Holdings Co. LLC:	Flactrical Fauinment 0.7%			22,100,970
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	* *		1 165	1 146 315
DIP Term Loan, 3.75%, 5/05/16 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 1,095 1,077,206 Energy Equipment & Services 1.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 1,803 1,797,935 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 7,509,787 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)			1,105	1,140,313
Extended Term Loan, 4.67%, 10/10/17 (a)(f) 1,710 771,449 3,888,839			1.971	1 971 075
Sample				, , , , , , , , , , , , , , , , , , ,
Electronic Equipment, Instruments & Components 0.5% CDW LLC, Term Loan, 3.25%, 4/29/20 CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22 1,095 1,713,032 2,790,238 Energy Equipment & Services 1.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 1,803 1,797,935 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 7,509,787 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Par Floating Rate Loan Interests (c) (000) Value	2. No. 140 1 2. Can, 110 7 (x, 15) 15) 17 (u)(1)		1,710	772,112
Electronic Equipment, Instruments & Components 0.5% CDW LLC, Term Loan, 3.25%, 4/29/20 CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22 1,095 1,713,032 2,790,238 Energy Equipment & Services 1.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 1,803 1,797,935 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 7,509,787 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Par Floating Rate Loan Interests (c) (000) Value				2 000 020
CDW LLC, Term Loan, 3.25%, 4/29/20 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 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 1,161 1,112,525 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 7,509,787 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)	Floatronia Fauinment Instruments & Components 0.50			3,888,839
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 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 1,161 1,161 1,112,525 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 4,943 4,599,327 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)	* * /		1 728	1 713 032
2,790,238 Energy Equipment & Services 1.3%				
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 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 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)	Ci i requisition, Inc., Term Loan B, 0.75 %, 0/17/22		1,093	1,077,200
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 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 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)				2 700
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 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 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)	E			2,790,238
Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 7,509,787 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Floating Rate Loan Interests (c) Food & Staples Retailing (concluded)			1.002	1 707 025
MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 4,943 4,599,327 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 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)				
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 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)	MEG Energy Corp., Kennancing Term Loan, 5.75%, 5/31/20		4,943	4,399,327
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 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)				
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 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)				7,509,787
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 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)				
Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Par Floating Rate Loan Interests (c) Food & Staples Retailing (concluded) 2,206 2,211,430 Par (000) Value				
Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)	1 .			
Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded)	Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19			2,211,430
Food & Staples Retailing (concluded)				37 3
			(000)	Value
US Foods, Inc., Keilnancing Term Loan, 4.50%, 5/51/19 USD 1,662,354		LICE	1.662	¢ 1.662.254
	US roous, Inc., Kennancing Term Loan, 4.50%, 3/31/19	OSD	1,002	\$ 1,002,554

		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
		10.242.207
Health Care Equipment & Supplies 4.1%		18,342,396
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, 4.30 %, 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
Sage Froducts Holdings III EDC, Refinancing Ferm Estat B2, 4.25 %, 12 13/17	703	765,062
T W G B W G G I TT		23,039,029
Health Care Providers & Services 7.5% Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22	467	460 271
Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22 Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22	1,310	469,371
Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22 Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21	1,310	1,285,437 1,290,503
CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19	2,521	2,508,065
Community Health Systems, Inc.:	2,321	2,308,003
Term Loan F, 3.58%, 12/31/18	1,598	1,595,958
	2,439	
Term Loon G, 3.75%, 12/31/19 Term Loon H, 4.00%, 1/27/21	4,488	2,434,436
Term Loan H, 4.00%, 1/27/21	4,488 1,596	4,495,858
Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22	1,596 9,618	1,597,995 9,591,786
DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21	9,018	9,391,780

See Notes to Financial Statements.

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

			Par	
Earlistic Heathbeare Corp., Term Loan B. (1,00%, 2,024)17 1,193 1,211,059 1,211,05	Floating Rate Loan Interests (c)		(000)	Value
Circles HealthCare Corp., Term Loam B. 10.00%, 12.0417 1.193 1.211.098 1.67.076 1.074 1.	Health Care Providers & Services (concluded)			
H. Group Holdings III, Inc., Term Loan B. 5,00%, 407/22	1	USD		
HCA. Inc. Tem Loan B.\$ 2,95%, 3/31/17 1,941 1,941 1,941 1,941 1,941 1,941 1,941 1,942 1,966,35	•			
MPH Acquisition Holdings LLC, Term Loan, 3,75%, 3/31/21 Jayloinal Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 Jayloinal Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 Sterigenics-Nordion Holdings, LLC, Term Loan B, 4.25%, 1/31/22 Jayloinal Mentor Holdings, Inc., Inc. Inc. Term Loan, 8.425%, 3/17/22 Zey8 2, 2289, 31 July Sterigenics-Nordion Holdings, LLC, Term Loan B, 4.25%, 3/17/22 Zey8 2, 2289, 31 July Sterigenics-Nordion Holdings, Inc., Inc. Inc. Term Loan, 4.25%, 7/03/19 Report Care, Inc., 2013 Term Loan, 3.50%, 3/17/21 July Sterigenics Care, 2013 Term Loan, 3.50%, 3/17/21 Report Care, Inc., 2013 Term Loan, 3.50%, 3/17/21 Report Care, 201				· ·
National Mentor Holdings, Inc., Term Loan B, 425%, 1/31/21 stiergienics-Northon Holdings, Life, Term Loan B, 425%, 1/31/22 surgery Center Holdings, Inc., Ist Lien Term Loan, 525%, 1/10/320 surgery Center Holdings, Inc., Ist Lien Term Loan, 525%, 1/10/320 1, 863 1, 860, 186 surgical Cane Affilianes, Inc., Term Loan, 8, 425%, 3/17/22 2, 298 2, 289, 373 1, 875 1, 876, 175 41, 825, 994 Health Care Technology 0, 9% MS Health, Inc., Term Loan, 8, 400%, 3/17/21 1, 833 1, 821, 539 Mel'Assets, Inc., Term Loan, 8, 400%, 3/17/21 Hotels, Restaurants & Leisure 10, 4% Hampal Holdings BV: Still Lien Term Loan, 5, 50%, 801/21 1, 1294 1, 1290 1, 12				
Sterigenics-Nordion Holdings LLC, Term Loan B. 425%, 515222 5,110 3,084,747				
Surgery Center Holdings, Inc., 1st Lien Term Loan, 25%, 1103/20 Liss, Renal Care, Inc., 2013 Term Loan, 425%, 703/19 879 876,175 41,825,094 Health Care Technology 0,9% MS Health, Inc., Term Loan, 8,45%, 703/19 889 8876,175 MS Health, Inc., Term Loan, 8,40%, 171/21 83,328 3,302,223 MelAsses, Inc., Term Loan, 8,40%, 171/21 81,233 1,821,539 Hotels, Restaurants & Leisure 10,4% Amaya Holdings BV: 815 816 816 817 818 818 819 819 819 819 819				
Surgical Care Affiliates, Inc., Term Loan B, 425%, 3/17/22 U.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 **Repair**				
U.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 41,825,094 Health Care Technology 0.9% MS Health, Inc., Term Loan B. 4.00%, 12/13/19 1,833 1,821,539 McdAssets, Inc., Term Loan B. 4.00%, 12/13/19 1,833 1,821,539 Intelsek, Restaurants & Leisure 10.4% Amaya Holdings BV: 1,1204 1,1204 1,1204 1,1206 1,1204 1,1204 1,1206 1,1204 1,1206 1,1206 1,1206 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1				
Health Care Technology 0.9% MS Health, Inc., Term Loan, 3.50%, 3/17/21 Mode/Assets, Inc., Term Loan, 3.50%, 3/17/21 Manya Holdings BV: Ist Lien Term Loan, 5.00%, 8/01/22 Ist Lien Term Loan, 5.00%, 8/01/22 Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20 Boyd Gaming Corp., Term Loan B, 5.00%, 8/02/10 Bidorado Resorts LLC, Term Loan B, 5.00%, 8/02/10 Bidorado Resorts LLC, Term Loan B, 8.20%, 7/13/22 Bidorado Resorts LLC, Term Loan B, 4.00%, 8/14/29 Bidorado Resorts LLC, Term Loan B, 5.00%, 8/24/19 Bidorado Resorts LLC, Term Loan B, 8.20%, 7/13/20 Bidorado Resorts International, Term Loan B, 8.20%, 8/13/20 Bidorado Resorts Int	•			
Health Care Technology 0.9%	U.S. Renai Care, Inc., 2013 Term Loan, 4.25%, 7/03/19		879	8/0,1/3
MS Health, Inc., Term Loan B, 400%, 12/13/19 Med Assets, Inc., Term Loan B, 4.00%, 12/13/19 Med Lies Term Loan, 5.00%, 80/12 State Lies Term Loan, 5.00%, 80/12 Med Norder Lies Lies Lies Lies Lies Lies Lies Lies				41,825,094
MedAssets, Inc., Term Loan B, 4.00%, 12/13/19 1,833 1,821,539 1,821,53				
Hotels, Restaurants & Leisure 10.4%				
Horles, Restaurants & Leisure 10.4% 1.280 1.294 1.280.226 1.294 1.280.226 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.298 1.297 1.298 1.29	MedAssets, Inc., Term Loan B, 4.00%, 12/13/19		1,833	1,821,539
Amaya Holdings BV: Ist Lien Term Loan, 5.00%, 8/01/21 Ist Lien Term Loan, 8.00%, 8/01/22 Ist Lien Term Loan, 8.00%, 8/01/29 Ist Lien Term Loan B, 4.00%, 8/14/20 Ist Lien Term Loan B, 4.00%, 8/14/20 Ist Lien Term Loan B, 4.00%, 8/14/20 Ist Lien Term Loan B, 4.50%, 8/08/12 Ist Lien Term Loan B, 4.50%, 8/08/21 Ist Lien Term Loan B, 4.50%, 1/15/21 Ist Lien Term Loan B, 4.50%, 3/02/20 Incremental Term Loan, 4.00%, 2/19/19 Ist Lien Term Loan B, 4.50%, 3/02/20 Ist Lien Term Loan B, 4.50%, 3/02/22 Ist Lien Term Loan B, 4.50%, 3/02/22 Ist Lien Term Loan B, 4.50%				5,123,762
St Lien Term Loan, 5.00%, 801/21 1,294 1,280,226 1,527,079 2,004 Lien Term Loan, 8.00%, 801/22 1,526 1,527,079 2,004 Gaming Corp., Term Loan B, 4.00%, 8/14/20 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190	Hotels, Restaurants & Leisure 10.4%			
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 5,569,883 CCM Merger, Inc., Term Loan B, 4,50%, 8/08/21 1,555 1,555,511 Diamond Resorts Corp., Term Loan, 5,50%, 5/09/21 1,792 1,788,405 Eldorado Resorts Corp., Term Loan, 5,50%, 5/09/21 1,792 1,788,405 Eldorado Resorts LLC, Term Loan B, 2,55%, 10/13/22 900 900,000 25H Hospitality, Inc., Term Loan B, 2,50%, 10/26/20 2,651 2,449,94 Intravest ULC, Term Loan B, 2,50%, 10/26/20 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, 3,50%, 12/20/19 3,49 3,397,631 Pinnacle Entertainment, Inc., Term Loan B, 3,50%, 13/30 1,38 1,355,126 RHP Hotel Properties LP, Term Loan B, 3,50%, 13/15/21 1	Amaya Holdings BV:			
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 Bruger 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%, 808/21 1,557 1,558,511 Diamond Resorts Corp., Term Loan B, 4.25%, 7/13/22 900 900,000 ESH Hospitality, Inc., Term Loan B, 4.25%, 7/13/22 900 900,000 ESH Hospitality, Inc., Term Loan B, 2.50%, 6/24/19 940 946,467 Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20 1,596 1,599,171 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%, 1/15/21 1,272 1,270,878 Sibre, Inc.: 1,272 1,270,878 Inceremental Term Loan B, 4.00%, 2/19/19 2,30 2,294,669 Scientific Games International, Inc., 2014 Term Loan B, 5.05%, 9/02/21 3,32 </td <td>1st Lien Term Loan, 5.00%, 8/01/21</td> <td></td> <td></td> <td>1,280,226</td>	1st Lien Term Loan, 5.00%, 8/01/21			1,280,226
Borneon Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20 2,360 2,346,046 2,346,046 2,346,046 2,346,046 2,346,046 2,346,046 2,346,046 2,346,046 2,346,046 2,346,046 3,347,0				1,527,079
Barger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21 4,758 4,751,346 Zeasars 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 B, 4,25%, 5/09/21 1,792 1,788,405 Edorado 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 thrawest ULC, Term Loan, 4,75%, 1,209/20 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, 3,55%, 12/19/20 2,463 2,448,045 MGM Resorts International, Term Loan B, 3,55%, 12/19/20 1,358 1,355,126 BHP Hotel Properties LP, Term Loan B3, 3,57%, 8/13/20 1,358 1,355,126 BHP Hotel Properties LP, Term Loan B1, 6,00%, 10/18/20 3,323 3,283,461 Station Casinos LLC, Term Loan B4, 4,25%, 3/02/20 4,798 4,786,268 Green Loan B, 4,00%, 2/19/19 2,30 2,466 3,320 S	Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20		2,190	2,183,728
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 CM Merger, Inc., Term Loan B, 4.50%, 8/08/21 1,557 1,555, 511 1,518 1,519 1,718 1,719 1,718 1,718 1,719 1,718 1,71	Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20		2,860	2,746,046
CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21 1,555, 5.51 1,555, 5.51 1,500 1,700	Burger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21		4,758	4,751,346
Diamond Resorts Corp., Term Loan, 5.50%, 5/09/21 1,792 1,788,405 Eldorado Resorts LLC, Term Loan, 8, 4.25%, 7/13/22 900 900,000 SSH Hospitality, Inc., Term Loan, 5,00%, 6/24/19 940 946,467 Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20 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 Minacle 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.: 1 1,272 1,270,878 Nather, Inc. 501 499,406 Ferm Loan B, 4,00%, 2/19/19 501 499,406 Ferm Loan B, 4,00%, 2/19/19 501 499,406 Ferm Loan B, 4,25%, 3/02/20 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	Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20		5,979	5,696,883
Seldorado Resorts LLC, Term Loan B, 4.25%, 7/1/3/22 900 900,000	CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21		1,557	1,555,511
SEH Hospitality, Inc., Term Loan, 5.00%, 6/24/19 940 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 15/96 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 1.596 1	Diamond Resorts Corp., Term Loan, 5.50%, 5/09/21		1,792	1,788,405
Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20 1,596 1,591,711 1,40 Qintia Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 1,40 Qintia Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 1,40 Qintia Intermediate Holdings LLC, Term Loan B, 3.55%, 12/19/20 2,463 2,448,045 1,408 Resorts International, Term Loan B, 3.50%, 12/20/19 3,429 3,397,631 2,191,191,191,191,191,191,191,191,191,19	Eldorado Resorts LLC, Term Loan B, 4.25%, 7/13/22		900	900,000
Intrawest ULC, Term Loan, 4.75%, 12/09/20 La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 A Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 A Quinta Intermediate Holdings 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 B, 3.50%, 12/20/19 2,309 3,429 3,397,631 2,708,788 Sabre, Inc.: Incremental Term Loan B, 3.50%, 1/15/21 Sabre, Inc.: Incremental Term Loan, 4.00%, 2/19/19 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 5.75%, 9/02/21 Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 4,798 4,786, 268 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Again Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 Household Durables 4,798 4,786,268 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,331 3,323 3,318,252 5,768,680 4,798 4,79	ESH Hospitality, Inc., Term Loan, 5.00%, 6/24/19		940	946,467
La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 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 3,397,631 Planacle Entertainment, Inc., Term Loan B, 3.50%, 13/20 1,355,126 RIP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 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 Household Durables 0.3% Farden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 1,574,865 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 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 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B6, 3.50%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B6, 3.50%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B6, 3.50%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B6, 3.50%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B6, 3.50%, 5/27/22 1,470 1,455,300	Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20		2,651	2,644,994
Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20 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 RtH Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 Sabre, Inc: Incremental Term Loan, 4.00%, 2/19/19 Sobre, Inc: Incremental Term Loan, 4.00%, 2/19/19 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B3, 5.75%, 9/02/21 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 S7,688,680 Household Durables 6,367 Floating Rate Loan Interests (c) Household Products 6,000 Value Floating Rate Loan Interests (c) Household Products 8,230 3,068 3,064,353 Spectrum Brands, Inc., 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 Scientific Gorp, Term Loan B5, 3.50%, 5/27/22 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460	Intrawest ULC, Term Loan, 4.75%, 12/09/20		1,596	1,591,711
MGM Resorts International, Term Loan B, 3.50%, 12/20/19 3,429 3,397,631 Pinnacle Entertainment, Inc., Term Loan B, 3.50%, 18/13/20 1,358 1,355, 126 RIP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 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 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,300 3,318,252 57,688,680 Household Durables 0.3% Iarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 1,574,865 Par Floating Rate Loan Interests (c) Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 3,068 3,064,353 Independent Power and Renewable Electricity Producers 1.9% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,425 2,845,460 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460	La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21		7,444	7,422,548
Prinacle Entertainment, Inc., Term Loan B 2, 3.75%, 8/13/20 RHP Hotel Properties LP, Term Loan B , 3.50%, 1/15/21 RTP Hotel Properties LP, Term Loan B , 3.50%, 1/15/21 Incremental Term Loan, 4.00%, 2/19/19 Incremental Term Loan B, 4.00%, 8/19/19 Incremental Term Loan B, 4	Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20		2,463	2,448,045
RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 1,270,878 Sabre, Inc.: Incremental Term Loan, 4.00%, 2/19/19 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 5.75%, 9/02/21 Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,320 3,318,252 Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 1,580 Household Durables 1,580 1,574,865 Par Floating Rate Loan Interests (c) Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 5.00%, 5/27/22 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 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460	MGM Resorts International, Term Loan B, 3.50%, 12/20/19		3,429	3,397,631
Sabre, Inc.: Incremental Term Loan, 4.00%, 2/19/19 501 499,406 Ferm Loan B, 4.00%, 2/19/19 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 4,798 4,786,268 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,320 3,318,252 57,688,680 Household Durables 0.3% larden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 1,574,865 Par Floating Rate Loan Interests (c) Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 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 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460	Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20		1,358	1,355,126
Ancremental Term Loan, 4.00%, 2/19/19 501 499,406 1	RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21		1,272	1,270,878
Ferm 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% Par John Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 1,574,865 Par Floating Rate Loan Interests (c) (000) Value 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 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	Sabre, Inc.:			
Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 4,798 4,786,268 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,320 3,318,252 57,688,680 Household Durables 0.3% Iarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 Interests (c) Interest	Incremental Term Loan, 4.00%, 2/19/19		501	499,406
Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 57,688,680 Household Durables 0.3% Iarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 Floating Rate Loan Interests (c) Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 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 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 4,788 4,788 4,786,268 5,362,688 4,786,268 5,368 1,574,865 Par (000) Value 1,574,865 Par (300) Value 1,574,865 Par (300) Value 1,574,865 Par (300) Value 1,574,865 1,574	Term Loan B, 4.00%, 2/19/19		2,300	2,294,669
Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 57,688,680 Household Durables 0.3% Iarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 Floating Rate Loan Interests (c) Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 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 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 4,788 4,788 4,786,268 5,362,688 4,786,268 5,368 1,574,865 Par (000) Value 1,574,865 Par (300) Value 1,574,865 Par (300) Value 1,574,865 Par (300) Value 1,574,865 1,574	Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20		3,323	3,283,461
Standard Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 1,574,865 Floating Rate Loan Interests (c) (000) Value 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 Standard 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	Station Casinos LLC, Term Loan B, 4.25%, 3/02/20		4,798	4,786,268
Household Durables 0.3% Flarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 1,574,865 Par Floating Rate Loan Interests (c) (000) Value 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 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	Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21		3,320	3,318,252
Independent Power and Renewable Electricity Producers 1.9% Independent Power and Renewable Electricity Producers 1.9% Independent Power and Sp. 3.50%, 5/27/22 Independent Power and Sp. 3.50				57,688,680
Floating Rate Loan Interests (c) (000) Value Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 USD 2,317 \$ 2,303,322 \$ 5,9ectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 3,068 3,064,353	Household Durables 0.3%			
Floating Rate Loan Interests (c) (000) Value 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 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	Jarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22		1,580	1,574,865
Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 5.06% 5/27/22			Par	
Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 3.60%, 5/23/22 Independent Power and Renewable Electricity Producers 1.9% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Scalpine Corp., Term Loan B5, 3.50%, 5/27/22	Floating Rate Loan Interests (c)		(000)	Value
Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 3,068 3,064,353 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 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				
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	Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20	USD		\$ 2,303,322
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	Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22		3,068	3,064,353
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				5,367,675
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	Independent Power and Renewable Electricity Producers 1.9%			
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	1		1,470	1,455,300
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460				
	Granite Acquisition, Inc.:			

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%		5,0.1,27.
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
monda to Butta Cosp., 2011 Term Boan, 170%, 5702/21	3,001	3,773,100
ATT OF THE STATE O		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%		23,300,233
Bauer Performance Sports Ltd., Term Loan B, 4.00%, 4/15/21	1,616	1,608,833
Machinery 2.1%	1,010	1,000,023
Allison Transmission, Inc., Term Loan B3, 3.50%, 8/23/19	1.207	1,203,642
Faenza Acquisition GmbH:	1,207	1,200,072
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
minuator Systems, Inc., 2013 Term Lean, 3.2370, 3121122	1,310	1,314,314

See Notes to Financial Statements.

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

Design Rate Loan Interests (c) 100 1			Par	
Inteller Water Products, Inc., Term Loan B. 4,00%, 1/125/21 S. 796 S. 796,000	Floating Rate Loan Interests (c)			Value
	Machinery (concluded)			
New Flut Blokings LLC. Term Loan A. 00%, 12/13/19 abash National Corp., 2015 Term Loan B. 4.25%, 3/16/22 1,124, 492 alarufacture Goods 0,1%	Mueller Water Products, Inc., Term Loan B, 4.00%, 11/25/21	USD		
Introductors	<u> </u>			
Interfacture Goods 0.1% Per Cerimany Entits (Emith Interfacture, 5.00%, 4/28/20) 313 312,640 16dia 1.08%	Vabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22		1,122	1,121,492
P. Germany Enste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 313 312,640 Intelliging 10.8				11,700,446
telia 10.8% engage Learning Acquisitions, Inc: ### Lien Term Loan, 7.00%, 3/31/20 ### Lien Term Loan, 7.00%, 3/31/20 ### Lien Term Loan, 7.00%, 3/31/20 ### Loan, 1.00%, 3/31/20 ### Loan, 1.00% peraing LLC: ### Loan, 1.00%, 7/03/16 (a)60/10 ### Loan, 1.3.50%, 1/20/23 ### Loan, 1.3.50%, 1/20/20 ### Loan, 1.3.50%, 1/20	Manufacture Goods 0.1%			
Page Learning Acquisitions, Inc.	P Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20		313	312,640
at Lien Term Loan, 1,00%, 3/31/20 4,235 4,224,873 attra Communications Operating LLC: 1,060 1,056,756 rem Loan II, 3,50%, 1/20/23 6,485 6,470,409 cerr Loan II, 3,50%, 1/20/23 6,485 6,470,409 cerr Channel Communications, Inc., Term Loan B, 6,00%, 7/30/20 1,155 5,441,597 emisphere Media Holdings LLC, Term Loan B, 5,00%, 7/30/20 1,555 5,243,992 entisphere Media Holdings LLC, Term Loan B, 5,00%, 7/30/20 1,988 1,950,406 besty Lackson Holdings SA, Term Loan B, 2,57%, 6/30/19 1,988 1,950,406 besty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4,50%, 1/07/22 1,380 1,330,406 besty Cablevision of Puerto Rico LLC, 1st Lien Term Loan A,50%, 1/07/22 1,069 1,061,855 rem Loan 1, 3,75%, 6/30/21 1,069 1,061,855 rem Loan 1, 3,75%, 6/30/22 1,069 1,061,855 rem Loan 1, 3,75%, 6/30/21 1,069 1,061,855 rem Loan 1, 3,75%, 6/30/21 1,22 1,22 celia General, In, E-Term Loan B, 400%, 7/31/20 1,25 1,22 teril Gain General, In, E-Term Loan B, 400%, 7/31/20 1,25	Iedia 10.8%			
Embland 0.00% 70310 (a)(d)(D				
harter Communications Operating LLC: rm Loan I, 3.59%, 72/1023 5.6485 6.470-409 lear Channel Communications, Inc., Term Loan D, 6.95%, 1/30/19 ear Channel Communications, Inc., Term Loan D, 6.95%, 1/30/19 ear Channel Communications, Inc., Term Loan B, 5.00%, 7/30/20 uspitton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 2.397 2.266.921 leteks I Jackson Holdings LLC, Term Loan B, 3.00%, 8/31/21 2.397 2.266.921 leteks I Jackson Holdings SL Term Loan B, 3.50%, 8/30/19 2.1988 1.390, 495 letery Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 1.380 1.390, 495 letery Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 1.380 1.390, 495 letery Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 1.390 1.090 1.1099 1.1				4,224,873
			2,489	
Emil Loni 1, 3.50%, 1/20/23 6.485 6.470,409 6.175 5.441.597 6.175 5.441.597 6.175 5.441.597 6.175 5.441.597 6.175 5.441.597 6.175 5.441.597 6.175 5.441.597 6.175 6.175 5.441.597 6.175 6.				
Islan Chammel Communications, Inc., Term Loan D. 6.95%, 1790/19 Islan Chambel Communications, Inc., Term Loan D. 6.95%, 1790/19 Islan Chambel Holdings LLC, Term Loan B. 5.00%, 7/30/20 Oughton Mifflin Harcourt Publishing Co., 2015 Term Loan B. 4.00%, 5/31/21 Islan Chambel Cham				1,056,756
emisphere Media Holdings LLC. Term Loan B, 5.00%, 7/30/20 1,556 1,520,309 coughton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 2,397 2,366,921 telsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19 1,988 1,950,406 betry Cablevision of Puetro Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 1,308 1,339,745 very Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20 491 488,302 CC Iowa LLC: Term Loan I, 2.66%, 6/30/17 1,069 1,061,855 zerm Loan I, 2.66%, 6/30/17 1,069 1,061,855 zerm Loan B, 4.00%, 7/31/20 1,128 1,126,074 edia General, Inc., Term Loan B, 4.00%, 7/31/20 1,128 1,126,074 edia com Communications Corp., Term Loan F, 2.66%, 3/31/18 1,106 1,905,493 umericable U.S. LLC: Term Loan B, 4.00%, 7/31/20 1,225 2,222,203 zern Loan B2, 4.50%, 5/21/20 2,225 2,222,203 zern Loan B2, 4.50%, 5/21/20 3,019 2,985,047 me Loar Da, 3.25%, 6/10/22 1,475 1,454,453 zern Loan B1, 3.25%, 5/24/21 3,019 2,985,647 me Loa				
oughton Mifflin Harcourf Poblishing Co., 2015 Term Loan B. 4.00%, 5/31/21 2,397 2,366,921 telestal Jackson Holdings SA, Term Loan B. 3,75%, 6/30/19 1,988 1,950,406 betry Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4,50%, 1/07/22 1,380 1,339,745 ve Nation Entertainment, Inc., 2020 Term Loan B. 1,50%, 8/16/20 1,069 1,061,855 cerm Loan I. 2,66%, 6/30/17 520 517,411 ledia General, Inc., Term Loan B, 4,00%, 7/31/20 1,128 1,126,074 edia General, Inc., Term Loan B, 4,00%, 7/31/20 1,225 2,222,50 em Loan B1, 4,50%, 5/21/20 2,225 2,222,50 em Loan B1, 4,50%, 5/21/20 1,225 1,222,508 BA Senior Finance II LLC: 1,475 1,454,453 ceremental Term Loan B, 3,25%, 6/10/22 3,019 2,988,047 mc Loan B1, 3,25%, 3/24/21 3,019 2,988,047 mc Loan B1, 3,25%, 3/34/21 3,019 2,988,047 mc Loan B1, 3,25%, 3/34/21 3,019 2,988,047 mc Loan B1, 3,25%, 3/34/21 3,019 2,988,047 mc Loan B2, 3,25%, 6/30/23 3,075 3,075 3,055 <tr< td=""><td></td><td></td><td>,</td><td></td></tr<>			,	
telsal Jackson Holdings SA, Term Loan B2, 375%, 630/19 1,988 1,950,406 betry Cabbevision of Puetro Rico LLC, 1st Lien Term Loan, 450%, 1/07/22 1,380 1,339,745 ve Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20 491 488,302 CC Iowa LLC: Trm Loan J, 266%, 6/30/17 1,069 1,061,855 rm Loan J, 3.75%, 6/30/21 520 517,411 dedia General, Inc., Term Loan B, 4.00%, 7/31/20 1,128 1,126,074 dedia General, Inc., Term Loan B, 4.00%, 7/31/20 1,106 1,095,493 mericable US, LLC: 1,006 1,095,493 trm Loan B1, 4.50%, 5/21/20 2,225 2,222,03 trm Loan B2, 4.50%, 5/21/20 3,255 1,225,008 trm Loan B3, 3.55%, 5/21/20 3,01 2,858 trm Loan B3, 3.55%, 6/10/22 1,475 1,454,453 tremental Term Loan B, 3.55%, 6/10/22 3,675 3,655,829 WCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20 3,675 3,655,829 WCC Holding Corp., Extended Term Loan, 6.4, 50%, 6/30/23 GBP 2,840 4,330,31 tide OpenWest Finance LLC, 2015 Term Loan B, 4,50%, 4/01/19 USD 3,194				
tiberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan 4,50%, 107/22			,	
1908 1908				, ,
CC 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 tedia General, Inc., Term Loan B, 4.00%, 7/31/20 1,128 1,126,074 tedia General, Inc., Term Loan B, 4.00%, 7/31/18 1,106 1,095,493 umericable US, LLC: term Loan B1, 4.50%, 5/21/20 2,225 2,222,03 term Loan B2, 4.50%, 5/21/20 1,25 1,922,508 BA Senior Finance II LLC: 1 1,475 1,454,453 term Loan B, 3.25%, 6/10/22 1,475 1,454,453 1,475 1,454,453 term Loan B, 3.25%, 6/10/22 1,975 1,557,646 3,655 3,655,829 wCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20 1,571 1,557,646 1,557,646 wCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20 1,571 1,557,646 1,557,646 mixision Communications, Inc., Term Loan E, 4.25%, 6/30/23 GBP 2,840 4,330,351 videOpenWest Finance LLC, 2015 Term Loan B, 4.55%, 4/01/19 USD 3,194 2,303,251 videOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19 USD 3,65 5,823,742 <			491	488,302
rem Loan J, 3.75%, 6/30/21 edia General, Inc., Term Loan B, 4.00%, 7/31/20 edia General, Inc., Term Loan B, 4.00%, 7/31/20 umericable U.S. LLC: rem Loan B1, 4.50%, 5/21/20 rem Loan B1, 4.50%, 5/21/20 rem Loan B1, 4.50%, 5/21/20 say Say Senior Finance II LLC: remental Term Loan B, 3.5%, 6/10/22 rem Loan B1, 4.50%, 5/21/20 3. 1,925 3. 8A Senior Finance II LLC: remental Term Loan B, 3.5%, 6/10/22 1,475 1,454,433 rem Loan B1, 3.25%, 3/24/21 1,475 1,454,433 rem Loan B1, 3.25%, 3/24/21 1,475 1,454,433 rem Loan B1, 3.25%, 3/24/21 1,475 1,475 1,454,433 rem Loan B1, 3.25%, 3/24/21 1,475 1,475 1,474 1,475 1,474 1,475 1,474 1,475 1,474 1,475 1,474 1,475 1,474 1,475 1,474 1,475 1,474 1,475 1,474 1,475 1,475 1,474 1,475 1,4				
Incide I				1,061,855
Rediacom Communications Corp., Term Loan F, 2.66%, 3/31/18 1,106 1,095,493 1,005,4			520	517,411
term Loan B1, 4.50%, 5/21/20 term Loan B2, 4.50%, 5/21/20 BA Senior Finance II LLC: cremental Term Loan B3, 3.55%, 6/10/22 term Loan B1, 3.25%, 3/24/21				1,126,074
term Loan B1, 4.50%, 5/21/20 2,225 2,222,03 term Loan B2, 4.50%, 5/21/20 1,925 1,925,508 88 Senior Finance II LC: 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 relair Television Group, Inc., Term Loan B, 3.00%, 4/09/20 199 195,685 ribune Media Co., Term Loan, 3.75%, 1/2/7/20 3,675 3,655,829 WCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20 1,571 1,557,646 nivision Communications, Inc., Term Loan E4, 4.20%, 6/30/23 GBP 2,840 4,488,615 irgio Media Investment Holdings Ltd., Term Loan B, 4.50%, 4/01/19 USD 3,194 3,181,662 irgio Financing Partnership: 1879 1,852,302 1,879 1,852,302 term Loan B1, 3.50%, 1/15/22 1,219 1,201,407 1,975,886 1,975,886 term Loan B2A, 3.50%, 1/15/22 1,29 1,201,407 1,975,886 1,975,886 term Loan B3, 3.50%, 1/15/22 4,29 4,869,750 1,975,886 term Loan B4, 4.00%, 6/02/22 4,29 4,869,750 1,975,886 </td <td>lediacom Communications Corp., Term Loan F, 2.66%, 3/31/18</td> <td></td> <td>1,106</td> <td>1,095,493</td>	lediacom Communications Corp., Term Loan F, 2.66%, 3/31/18		1,106	1,095,493
rm Loan B2, 4.50%, 5/21/20 BA Senior Finance II LLC: cremental Term Loan B, 3.25%, 6/10/22 rm Loan B1, 3.25%, 3/24/21 nclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20 nclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20 199 195,685 ribune Media Co., Term Loan B, 3.75%, 2/13/20 WCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20 WCC Holding Corp., Extended Term Loan, 4.00%, 3/01/20 WCC Holding Corp., Extended Term Loan, 4.25%, 6/30/23 WCC Holding Corp., Extended Term Loan C4, 4.00%, 3/01/20 WCC Holding Corp., Extended Term Loan, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 4/01/19 WCC Holding Corp., Extended Term Loan B, 4.50%, 8/10/22 WCC Holding Corp., Extended Term Loan B, 4.50%, 8/10/22 WCC Holding Corp., Extended Term Loan B, 4.75%, 8/10/22 WCC Holding Corp., Extended Term Loan B, 4.75%, 8/10/22 WCC Holding Corp., Extended Term Loan B, 4.75%, 8/10/22 WCC Holding Corp., Extended Term Loan B, 4.50%, 8/10/22 WCC Holding Corp., Extended Ter				
BA Senior Finance II LLC:			,	
ccremental Term Loan B, 3.25%, 6/10/22 1,475 1,454,453 crm Loan B1, 3.25%, 3/24/21 3,019 2,985,047 relair Television Group, Inc., Term Loan B, 3.00%, 4/09/20 199 195,685 ribune Media Co., Term Loan, 3.75%, 12/27/20 3,675 3,655,829 WCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20 1,571 1,557,646 nivision Communications, Inc., Term Loan C4, 4.00%, 3/01/20 4,484 4,448,615 rigin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23 GBP 2,840 4,330,351 rideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19 USD 3,194 3,181,662 rggo Financing Partnership: 1,879 1,852,302 1,879 1,852,302 rerm Loan B1, 3.50%, 1/15/22 1,219 1,201,407 1,201,			1,925	1,922,508
term Loan B1, 3.25%, 3/24/21 3,019 2,985,047 nclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20 199 195,685 ribune Media Co., Term Loan, 3.75%, 12/27/20 3,675 3,655,829 WCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20 1,571 1,557,646 nivision Communications, Inc., Term Loan C4, 4.00%, 3/01/20 4,484 4,448,615 irigin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23 GBP 2,840 4,330,351 iride OpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19 USD 3,181,662 iego Financing Partnership: 1,879 1,852,302 term Loan B1, 3.50%, 1/15/22 1,219 1,201,407 term Loan B3, 3.50%, 1/15/22 1,201 1,207 term Loan B3, 3.50%, 1/15/22 2,004 1,975,886 Sy,752,835 tetals & Mining 1.0% ovelis, Inc., 2015 Term Loan B, 6.0%, 6/02/22 4,929 4,869,750 Yindsor Financing LLC, Term Loan B, 6.25%, 12/05/17 954 953,992 Josting Rate Loan Interests (c) 1000 Value Usualine Retail 2.0% Josting Rate Loan Interests (c) 1000				
Inclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20 Inclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20 Inclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20 Inclair Television Group, Inc., Term Loan B, 3.558, 29 WCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20 Inivision Communications, Inc., Term Loan C4, 4.00%, 3/01/20 Inivision Communications, Inc., Term Loan E4, 4.00%, 3/01/20 Inivision Communications, Inc., Term Loan E4, 4.50%, 6/30/23 Ingin Media Investment Holdings Ltd., Term Loan E4, 4.25%, 6/30/23 Ingin Grinance LLC, 2015 Term Loan B, 4.50%, 4/01/19 Ingin Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19 Ingin Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19 Ingin Finance Partnership:			1,475	1,454,453
ribune Media Co., Term Loan, 3.75%, 12/27/20 WCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20 I.557, 646 mivision Communications, Inc., Term Loan C4, 4.00%, 3/01/20 irgin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23 GBP 2,840 4,330,351 GBP 2,840 4,848,151 GBP 2,840 4,330,351 GBP 2,840 4,848,151 GBP 2,840 4,848,15 GBP 2,840 4,				
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nivision Communications, Inc., Term Loan C4, 4.00%, 3/01/20 irigin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23 GBP 2,840 4,330,351 GBP 2,840 4,330,351 GBP 2,840 4,330,351 USD 3,194 3,181,662 ggo Financing Partnership: term Loan B1, 3.50%, 1/15/22 term Loan B2A, 3.50%, 1/15/22 term Loan B2A, 3.50%, 1/15/22 term Loan B3, 3.50%, 1/15/22 term Loan B4, 4.00%, 6/02/22 term Loan B4, 5.00%, 6/02/22 term Loan B4, 5.00%, 6/02/22 term Loan B4, 5.00%, 9/26/19 term Loan B4, 5.00%, 9/26/19 term Loan B4, 5.00%, 9/26/19 term Loan B4, 5.00%, 3/26/20 term Loan B4, 5.00%, 3/26/20 term Loan B4, 5.50%, 7/06/22 term Loan B4, 5.50%, 7/06/22 term Loan B4, 5.50%, 7/06/22 term Loan B4, 5.50%, 8/10/22 term Loan			3,675	3,655,829
irgin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23 GBP 2,840 4,330,351 irdeOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19 USD 3,194 3,181,662 iggo Financing Partnership: ierm Loan B1, 3.50%, 1/15/22 I.879 1,852,302 I.879 1,852,302 I.879 1,852,302 I.879 1,201,407 I.870, 1/15/22 I.870 1,219 1,201,407 I.870, 1/15/22 I.870 1,219 1,201,407 I.870, 1/15/22 I.870 1,295,886 I.870 1,295,886 I.870 1,295,886 I.870 1,295 1,295,886 I.870 1,295 1,295,886 I.870 1,295 1,295,886 I.870 1,970 1,970,000 I.870 1,970,000 I.870 1,970,000 I.870 1,970,000 I.870 1,970,000				1,557,646
VideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19 USD 3,194 3,181,662 Iggo Financing Partnership:				4,448,615
iggo Financing Partnership: erm Loan B1, 3.50%, 1/15/22 erm Loan B2A, 3.50%, 1/15/22 erm Loan B3, 3.50%, 1/15/22 erm Loan B3, 3.50%, 1/15/22 1,219 1,201,407 erm Loan B3, 3.50%, 1/15/22 2,004 1,975,886 59,752,835 letals & Mining 1.0% ovelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22 //indsor Financing LLC, Term Loan B, 6.25%, 12/05/17 954 953,992 loating Rate Loan Interests (c) loating Rate Loan Interests (c) I s Wholesale Club, Inc.: st Lien Term Loan, 4.50%, 9/26/19 and Lien Term Loan, 4.50%, 9/26/19 and Lien Term Loan, 8.50%, 3/26/20 ollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 udson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 1,970 1,970,000				
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rm Loan B2A, 3.50%, 1/15/22 1,219 1,201,407 rm Loan B3, 3.50%, 1/15/22 2,004 1,975,886 59,752,835 rm Loan B3, 3.50%, 1/15/22 2,412,202 udson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 1,975, 8/10/20 1,975, 8/10/20 1,975, 8/10/20 1,975, 8/10/20 1,975, 8/10/20 1,970,000 1,970,	ee e i			
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59,752,835 10 10 10 10 10 10 10				
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Second S				59,752,835
Section Sect	Ietals & Mining 1.0%			
Second				4,869,750
Par (000) Value Indig Rate Loan Interests (c) (000) (000) Indig Rate Loan Intere	7 Yindsor Financing LLC, Term Loan B, 6.25%, 12/05/17		954	953,992
Identing Rate Loan Interests (c) (000) Value Identifier Retail 2.0% Value J s Wholesale Club, Inc.: USD 3,628 \$ 3,611,571 at Lien Term Loan, 8.50%, 9/26/19 WSD 3,628 \$ 3,611,571 ad Lien Term Loan, 8.50%, 3/26/20 870 861,300 ollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 2,412 2,412,202 udson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 1,970 1,970,000				5,823,742
Identing Rate Loan Interests (c) (000) Value Identifier Retail 2.0% Value J s Wholesale Club, Inc.: USD 3,628 3,611,571 at Lien Term Loan, 8.50%, 9/26/19 USD 3,628 3,611,571 ad Lien Term Loan, 8.50%, 3/26/20 870 861,300 ollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 2,412 2,412,202 udson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 1,970 1,970,000			Par	•
Iultiline Retail 2.0% J s Wholesale Club, Inc.: USD 3,628 \$ 3,611,571 at Lien Term Loan, 8.50%, 9/26/19 USD 3,628 \$ 3,611,571 ad Lien Term Loan, 8.50%, 3/26/20 870 861,300 ollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 2,412 2,412,202 udson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 1,970 1,970,000	loating Rate Loan Interests (c)			Value
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t Lien Term Loan, 4.50%, 9/26/19 d Lien Term Loan, 8.50%, 3/26/20 d Lien Term Loan, 8.50%, 3/26/20 billar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 d Lien S Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 d Lien Term Loan, 8.50%, 9/26/19 d September 1, 50%, 8/10/22 d September 2, 10%, 9/26/19 d September 2, 10%, 9/2	s Wholesale Club, Inc.:			
d Lien Term Loan, 8.50%, 3/26/20 870 861,300 bllar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 2,412 2,412,202 bldson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 1,970 1,970,000		USD	3,628	\$ 3,611,571
ollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 2,412,202 udson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 1,970 1,970,000				
udson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 1,970 1,970,000				
	he Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20		2,567	2,536,836

ITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18 1,765 1,769,103 Irliships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 2,211 1,569,509 P Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 1,920 1,817,606 reen Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21 895 895,000 solidan Natural Gas Trust, Term Loan, 7.00%, 11/02/15 177 175,858 fifshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 110 48,131 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 1,435 1,384,775 wer Buyer LLC: 510 505,323 at Lien Term Loan, 8.25%, 5/06/20 510 505,323 ad Lien Term Loan, 8.25%, 11/06/20 470 461,775 archity Seven Operating LLC, Term Loan B, 5.75%, 6/25/21 265 225,164 outhcross Energy Partners LP, 1st Lien Term Loan, 8.25%, 8/04/21 1,963 1,874,904 outhcross Energy Partners LP, 1st Lien Term Loan B, 6.07%, 8/04/21 1,963 1,874,904 outhcross Energy Partners LP, 1st Lien Term Loan B, 8.75%, 1/28/22 1,381 1,367,339 PF II Power LLC, Term Loan B, 8.55%, 1/28/22 1,381 1,367,339 PF II Power LLC, Term Loan B, 5.50%,			11,391,909
rillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 P. Energy LL.C/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 P. Energy LL.C/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 P. Sep Sep Sep Sound Start Rerm Loan R. 5.05%, 11/13/21 P. Sep Sep Sep Sound Start Rerm Loan R. 5.05%, 11/13/21 P. Sep Sep Sep Sound Start Rerm Loan R. 5.05%, 11/13/21 P. Sep Sep Sep Sound Start Rerm Loan R. 5.05%, 3/28/19 P. Sep Sep Sep Sound Start Rerm Loan B1, 6.75%, 3/28/19 P. Sep	Oil, Gas & Consumable Fuels 3.3%		
P Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 P Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 1/1/3/21 895 895.000 bsidian Natural Gas Trust, Term Loan, 7.00%, 1/1/02/15 177 175,858 ffshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 110 48,131 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 110 48,131 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 110 48,131 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 1510 505,323 and Lien Term Loan, 4.25%, 5/06/20 470 470 461,775 amchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 1,791 1,746,225 eventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 265 225,164 butheross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 2941 2941 295 2961 297 297 298 298 298 298 298 298 298 298 298 298	CITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18	1,765	1,769,103
reen Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21 bidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15 117 175,858 ffshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 and Patriot LLC, Term Loan B1, 6.75%, 12/19/20 tale and Patriot LLC, Term Loan B1, 6.75%, 12/19/20 tale Lien Term Loan, 4.25%, 5/06/20 at Lien Term Loan, 4.25%, 5/06/20 at Lien Term Loan, 8.25%, 11/06/20 at Lien Term Loan, 8.25%, 10/02/21 at Lien Term Loan, 8.2	Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21	2,211	1,569,509
bsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15 ffshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 110 48,131 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 1435 1435 1435 1436 1435 1436 1437 1438 1437 1438 1438 1438 1438 1437 1438 143	EP Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18	1,920	1,817,606
ffshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 110 48,131 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 1,435 1,384,775 wer Buyer LUC: Term Loan, 4.25%, 5/06/20 510 505,323 ad Lien Term Loan, 8.25%, 11/06/20 470 461,775 amechully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 1,791 1,746,225 eventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 265 225,164 outheross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 1,963 1,874,904 outheross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 941 779,834 onewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22 1,381 1,367,339 PF IF Dower LLC, Term Loan B, 5.50%, 10/02/21 1,547 1,548,473 eresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 1,681 1,677,981 TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 596 591,456 ersonal Products 0.2% restige Brands, Inc., Term Loan B, 3,50%, 9/03/21 1,327 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5,50%, 4/16/21 2,471 2,467,470 meach Pharmaceuticals LLC, Te	Green Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21	895	895,000
Anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 India Patriot LLC, Term Loan B1, 6.75%, 12/19/20 India Patriot LLC, Term Loan B1, 6.75%, 12/19/20 India Patriot LLC, Term Loan, 4.25%, 5/06/20 India Lien Term Loan, 8.25%, 11/06/20 India Lien Term Loan B, 3.75%, 10/20/21 India Lien Term Loan B, 3.75%, 10/20/21 India Lien Term Loan B, 2.5%, 11/06/20 India Lien Term Loan B, 2.5%, 11/06/20 India Lien Term Loan B, 2.5%, 11/06/20 India Lien Term Loan B, 3.75%, 10/20/21 India Lien Term Loan B, 3.5%, 6/25/21 India Lien Term Loan B, 3.5%, 6/25/21 India Lien Term Loan B, 3.5%, 6/25/21 India Lien Term Loan B, 5.5%, 11/06/20 India Lien Term Loan B, 1.5, 11/06/20 In	Obsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15	177	175,858
st Lien Term Loan, 4.25%, 5/06/20 st Lien Term Loan, 8.25%, 1/106/20 st Lien Term Loan B, 5.75%, 10/20/21 st Lien Term Loan B, 3.75%, 6/25/21 st Lien Term Loan B, 5.50%, 8/04/21 st Lien Term Loan B, 6.00%, 8/04/21 st Lien Term Loan B, 5.50%, 10/02/21 st Lien Term Loan B, 5.50%, 11/01/19 st Lien Term Loan B, 5.50%, 4/16/21 st Lien Term Loan B	Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19	110	48,131
ta Lien Term Loan, 4.25%, 5/06/20 td Lien Term Loan, 8.25%, 1/106/20 td Lien Term Loan, 8.25%, 1/106/20 amchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 teventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 teventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 teventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 touthcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 touthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 touthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 tonewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22 13,81 1,367,339 PF II Power LLC, Term Loan B, 8.75%, 1/02/21 15,47 1,548,473 teresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 18,438,456 tersonal Products 18,438,456	Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20	1,435	1,384,775
the Licin Term Loan, 8.25%, 11/06/20 and Lien Term Loan, 8.25%, 11/06/20 and Lien Term Loan, 8.25%, 11/06/20 and Lien Term Loan B, 5.75%, 10/20/21 and Lien Term Loan B, 5.75%, 10/20/21 and Lien Term Loan B, 5.75%, 10/20/21 and Lien Term Loan B, 3.75%, 6/25/21 265 225, 164 buthcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 buthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 pt II Power LLC, Term Loan B, 8.75%, 1/28/22 1, 381 1, 367, 339 PF II Power LLC, Term Loan B, 5.50%, 10/02/21 1, 547 1, 548, 473 TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 2, 468 and Lien Term Loan B, 3.50%, 9/03/21 and Lien Term Loan B, 5.50%, 4/16/21 and Lien Term Loan B, 5.50%, 4/16/21 and Lien Term Loan B, 5.50%, 4/16/21 and Lien Term Loan B, 4.50%, 11/01/19 corrordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 and Lien Term Loan B, 3.25%, 3/01/21 1, 550 1, 550, 86	Power Buyer LLC:		
amchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 2, 25, 164 2, 25, 164 2, 25, 164 2, 25, 164 2, 265 2, 25, 164 2, 25, 164 2, 265 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266	1st Lien Term Loan, 4.25%, 5/06/20	510	505,323
reventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 buthcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 buthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 brouthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 brouthcross Holdings Borrower LP, Term Loan B, 8.75%, 1/28/22 1,381 1,367,339 PF II Power LLC, Term Loan B, 8.75%, 1/28/22 1,547 1,548,473 eresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 PF II Power LLC, Term Loan B, 5.50%, 1/15/21 TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 18,438,456 ersonal Products 18,438,456 ersonal Products 1,327 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,590 1,590,806 1,559,860	2nd Lien Term Loan, 8.25%, 11/06/20	470	461,775
buthcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 buthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 buthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 PF II Power LLC, Term Loan B, 8.75%, 1/28/22 1,381 1,367,339 PF II Power LLC, Term Loan B, 5.50%, 10/02/21 1,547 1,548,473 eresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 18,438,456 ersonal Products 18,438,456 ersonal Products 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 mneal Pharmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 not Luxembourg Finance Co. I Sart: 11,560 1,559,860	Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21	1,791	1,746,225
buthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 941 779,834 conewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22 1,381 1,367,339 PF II Power LLC, Term Loan B, 5.50%, 1/00/2/21 1,547 1,548,473 erersen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 1,681 1,677,981 7TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 596 591,456 resonal Products 0.2% restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC 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 ando Luxembourg Finance Co. I Sarl: 14 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 rifols Worldwide Operations USA, Inc., Term Loan B, 4.50%, 4/22/21 4,240 4,231,161 corizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570	Seventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21	265	225,164
1,381 1,367,339 1,547 1,548,473 1,547 1,548,473 1,547 1,548,473 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,681 1,677,981 1,68	Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21	1,963	1,874,904
PF II Power LLC, Term Loan B, 5.50%, 10/02/21 eresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 1,681 1,677,981 PTG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 596 591,456 18,438,456 ersonal Products 0.2% restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 1,327 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 114 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860	Southcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21	941	779,834
rersen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 18,438,456 resonal Products 0.2% restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 restige Brands, Inc., Term Loan B, 5.50%, 4/16/21 restige Brands, Inc., Term Loan B, 3.50%, 4/16/21 1,327 1,324,363 1,327 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 restige Brands, Inc., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,550,860 1,559,860	Stonewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22	1,381	1,367,339
TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 18,438,456 ersonal Products 0.2% restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 14 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 1,560 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,560 1,559,860 1,550,860 1,550,860 1,550,860 1,550,860 1,550,860 1,550,860 1,550,860 1,550,860 1,550,860 1,550,860 1,55	TPF II Power LLC, Term Loan B, 5.50%, 10/02/21	1,547	1,548,473
18,438,456 ersonal Products 0.2% restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 poncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570	Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22	1,681	1,677,981
restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 1,327 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC 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 mdo Luxembourg Finance Co. I Sarl: 014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570	WTG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21	596	591,456
restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 1,327 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC 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 mdo Luxembourg Finance Co. I Sarl: 014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570			
restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 1,327 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC 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 mdo Luxembourg Finance Co. I Sarl: 014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570			18,438,456
harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 1 1,560 1,559,860 015 Term Loan B, 3.25%, 3/01/21 1,560 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570	Personal Products 0.2%		
harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 1 1,560 1,559,860 015 Term Loan B, 3.25%, 3/01/21 1,560 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570	Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21	1,327	1,324,363
mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280 1,280,806	Pharmaceuticals 8.4%		
CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570	Akorn, Inc., Term Loan B, 5.50%, 4/16/21	2,471	2,467,470
1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 114 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 1015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570	Amneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19	1,783	1,780,762
ndo Luxembourg Finance Co. I Sarl: 114 Term Loan B, 3.25%, 3/01/21 11,560 11,559,860 11,50	CCC Information Services, Inc., Term Loan, 4.00%, 12/20/19	907	899,496
014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570	Concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22	1,280	1,280,806
014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570	Endo Luxembourg Finance Co. I Sarl:		
rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570	2014 Term Loan B, 3.25%, 3/01/21	1,560	1,559,860
orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570	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
guar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22 4,769 4,736,961	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.

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

		Par	
Floating Rate Loan Interests (c)		(000)	Value
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%			21,307,463
Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22		970	926,049
Real Estate Management & Development 2.1%		270	720,047
CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20		2,296	2,290,154
DTZ US Borrower LLC, 1st Lien Term Loan:		2,290	2,290,134
4.25%, 8/05/21		2,270	2,245,416
5.50%, 11/04/21		2,146	2,122,601
Realogy Corp.:		2,110	2,122,001
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
16th 26th 2, 3.73 %, 3763/20		3,137	3,137,023
			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:			
			5 560 211
Samisandustars & Samisandustar Equipment 1907			5,568,211
Semiconductors & Semiconductor Equipment 1.8% Aveca Tachnalogic Courses Ltd. Term Long P. 3.75% 5/06/01		4 420	4 422 002
Avago Technologies Cayman Ltd., Term Loan B, 3.75%, 5/06/21 Freescale Semiconductor, Inc.:		4,439	4,432,993
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
2., 1 Louis D, 5.25 /0, 1/11/20		1,105	1,070,707
			10,053,335
Software 4.6%			.,,===
Evertec Group LLC, Term Loan B, 3.25%, 4/17/20		1,049	1,007,967
		Par	
Floating Rate Loan Interests (c)		(000)	Value

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%			23,337,340
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.:		2,333	2,320,790
Incremental 2014 Term Loan B2, 4.00%, 1/28/20		2,891	2,889,441
		2,891	2,889,441
Term Loan B, 3.75%, 1/28/20 Party City Holdings Inc. 2015 Term Loan B, 4.25%, 7/28/22		2,795	
Party City Holdings Inc., 2015 Term Loan B, 4.25%, 7/28/22		3,335	2,789,773
Petco Animal Supplies, Inc., Term Loan, 4.00%, 11/24/17		3,651	3,326,672
PetSmart, Inc., Term Loan B, 4.25%, 3/11/22			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%			3,701,371
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
Torymer Group, me., 1st Elen Term Boun, 3.25 %, 12/17/17		1,037	1,035,201
			4.400.000
TTI +0, 0 M , TT 0 0 0 0			4,192,092
Thrifts & Mortgage Finance 0.3%		4.055	4.000 ***
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	BlackRock Floating Rate	Income Stra	ategies Fund, Inc. (FRA)
(continued)	(Pero	centages show	wn are based on Net Assets
	n	ar	
Floating Rate Loan Interests (c)		ar 100)	Value
Wireless Telecommunication Services 1.8%	(6	,00)	v aruc
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
Investment Companies	Share	es	
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
	P	ar	
Non-Agency Mortgage-Backed Securities	(0	000)	
Collateralized Mortgage Obligations 0.2%	(0	(00)	
Hilton USA Trust, Series 2013-HLT, Class EFX, 4.60%, 11/05/30 (b)(c)	USD 1,	336	1,340,186
, , , , , , , , , , , , , , , , , , , ,	,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	Benefic		
	Intere		
Other Interests (h)	(000)	
Auto Components 0.0%		256	3
Intermet Liquidating Trust, Class A Household Durables 0.3%		256	3
Stanley Martin, Class B Membership Units (i)	1	250	1,715,000
Total Other Interests 0.3%		230	1,715,003
2000 2000 200 A			1,710,000
Preferred Securities	Shares		Value
Preferred Stock 0.0%			
Consumer Finance 0.0%			
Ally Financial, Inc., Series A, 0.00% (c)(j)	2,07	5 \$	53,950
Trust Preferreds 0.3%			
Diversified Financial Services 0.3%			
GMAC Capital Trust I, Series 2, 8.13%, 2/15/40 (c)	60,89	4	1,549,126
Total Preferred Securities 0.3%			1,603,076
Warrants			
Software 0.0%	(/22/10		
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6 Strike Price \$42.27)	5/22/19, 2,40	6	20,682
Total Long-Term Investments	2,40	U	20,062
(Cost \$774,867,940) 137.5%			763,067,179
Options Purchased			

(Cost \$43,022) 0.0%

		ments (Cost \$774,910,962) 137.5%			763,067,179
Liè	ibilities II	Excess of Other Assets (37.5)%			(207,963,068)
Ne	t Assets	100.0%		9	\$ 555,104,111
NT.	44- C				
No	tes to Co	nsolidated Schedule of Investments			
(-)	NI :				
(a)	Non-mc	ome producing security.			
(b)		exempt from registration pursuant to Rule 144A under the Securities Act of gistration to qualified institutional investors.	1933, as amended.	These securities may be	e resold in transactions exemp
(c)	Variable	e rate security. Rate shown is as of report date.			
(d)	Zero-co	upon bond.			
(e)	Convert	ible security.			
(f)	Issuer fi	ed for bankruptcy and/or is in default of interest payments.			
(g)	Represe paymen	nts a payment-in-kind security which may pay interest/dividends in additional rates.	al par/shares and/or	in cash. Rates shown ar	e the current rate and possibl
(h)	Other in	terests represent beneficial interests in liquidation trusts and other reorganiza	ation or private entit	ies.	
(i)	All or a	portion of Security is held by a wholly owned subsidiary. See Note 1 of the N	Notes to Financial St	tatements for details on	the wholly owned subsidiary
(j)	Security	is perpetual in nature and has no stated maturity date.			
	During th follows:	e year ended August 31, 2015, investments in issuers considered to be an aff	iliate of the Fund fo	r purposes of Section 20	(a)(3) of the 1940 Act, were a
		Shares	Held	Sha	ares Held
	P*1* . 4	at Augu	ıst 31,	Net at A	August 31,
	f <mark>iliate</mark> ickRock L	iquidity Funds, TempFund, Institutional Class 3,45		Activity 3,456,864)	2015 Income \$ 513

Exchange

Chicago Board of Trade

Expiration

December 2015

Notional Value

USD 2,287,125

Derivative Financial Instruments Outstanding as of August 31, 2015

Issue

10-Year U.S. Treasury Note

Financial Futures Contracts

Contracts

Short

(18)

58

2,213

Unrealized

Appreciation

See Notes to Financial Statements.

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

Forward Foreign Currency Exchange Contracts

Currency		Cu	rrency		Settlement	Un	realized
Purchased		9	Sold	Counterparty	Date	App	reciation
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

			Expiration			
Description	Put/Call	Counterparty	Date	Strike Price	Contracts	Value
Marsico Parent Superholdco LLC	Call	Goldman Sachs & Co.	12/14/19	USD 942.86	44	
C+11 C11 C1:4 D-f1:4 C	C-14 D44:					

Centrally Cleared Credit Default Swaps Sold Protection

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

					Foreign			
					Currency	Interest		
		Commodity	Credit	Equity	Exchange	Rate		
	Consolidated Statement of Asse and Liabilities Location	ts Contracts	Contracts	Contracts	Contracts	Contracts	Total	
Derivative Financial Instruments	Assets							
Financial futures contracts	Net unrealized apppreciation ¹					\$ 2,213	\$ 2,213	
Forward foreign currency exchange contracts	Unrealized appreciation on forward foreign currency exchange	rd						
	contracts				\$ 65,118		65,118	
					\$ 65,118	\$ 2,213	\$ 67,331	

Derivative Financial Instruments Liabilities

Swaps centrally cleared Net unrealized depreciation¹ \$ 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		
				Currency	Interest	
	Commodity	Credit	Equity	Exchange	Rate	
	Contracts	Contracts	Contracts	Contracts	Contracts	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		
				Currency	Interest	
	C 114	G . 14	T- 4	F 1	D. A.	
	Commodity	Credit	Equity	Exchange	Rate	
	Contracts	Contracts	Contracts	Contracts	Contracts	Total
Net Change in Unrealized Appreciation (Depreciation) on:	Contracts	Contracts	Contracts	Contracts	Contracts	1000
Financial futures contracts					\$ 2,213	\$ 2,213
Forward foreign currency exchange contracts				\$ (261,421)	Ψ 2,2 13	(261,421)
Swaps		\$ (31,556)		÷ (201, 121)		(31,556)
- · · - r -		Ψ (01,000)				(51,550)
		\$ (31,556)		\$ (261,421)	\$ 2,213	\$ (290,764)

See Notes to Financial Statements.

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	an M	ssets Subject to INA by terparty	Derivatives Available for Offset ¹	Non-cash Collateral Received	Cash Collateral Received	Amount of ative 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.

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:

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

	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.

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

					Level	
	L	evel 1]	Level 2	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,							Ì	
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 32		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, 2015 ⁵	\$ (1,283,707)	\$ 34,345	\$ (1,980,311)	\$ (1,349,570)	\$ (80,900)	\$ 9,491		\$ (4,650,652)

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.

- 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.
- 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)

Common Stocks		Shares	Value
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	
Asset-Backed Securities		(000)	
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	** *
Asset-Backed Securities		(000)	Value
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

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
Llitigation 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)

		Par	
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (concluded)			
Santander Drive Auto Receivables Trust 2014-4, Series 2014-4, Class D,	USD	4,500	\$ 4,515,174
3.10%, 11/16/20 September 2014 S1, 0.00%, 8/16/18	USD	4,500	
Santander Drive Auto Receivables Trust, Series 2014-S1, 0.00%, 8/16/18 Santander Drive Auto Receivables Trust, Series 2014-S2, 0.00%, 11/16/18		3	8,284,950 6,412,500
Santander Drive Auto Receivables Trust, Series 2014-52, 0.00%, 11/10/18 Santander Drive Auto Receivables Trust, Series 2014-S3, 0.00%, 2/19/19		3	9,502,270
		3	
Santander Drive Auto Receivables Trust, Series 2014-S4, 0.00%, 4/16/19		2,000	12,587,553
Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (c)(d)		4,000	1,911,009 3,995,270
Symphony CLO XV Ltd., Series 2014-15A, Class C, 3.49%, 10/17/26 (c)(d) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.59%, 1/15/27 (c)(d)		4,000	3,993,270 445.000
Venture XXI CLO Ltd., Series 2014-19A, Class C, 3.39%, 1/13/27 (c)(d)			- /
		400	382,640
Voya CLO Ltd., Series 2014-4A (c):		2.500	2.454.029
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,		2 000	2.117.612
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% Develoption Let 7.50% 20505 (c)		167	126 502
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
FransDigm, Inc. (f):		1.705	1.760.244
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%	ELD	100	116 101
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
400			1,150,684
Airlines 2.8%			
Air Canada Pass-Through Trust (c)(f):		(51	655.045
Series 2013-1, Class C, 6.63%, 5/15/18		651	675,347
		1,500	1,451,250
Series 2015-1, Class B, 3.88%, 9/15/24		215	
Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f)		315	309,488
Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f):			
Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24		3,352	3,570,334
Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24 Class B, 5.60%, 1/15/22 (c)		3,352 659	3,570,334 677,406
Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24 Class B, 5.60%, 1/15/22 (c)		3,352	3,570,334
Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24 Class B, 5.60%, 1/15/22 (c) Class C, 6.00%, 1/15/17 (c)		3,352 659 2,566	3,570,334 677,406
Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24 Class B, 5.60%, 1/15/22 (c) Class C, 6.00%, 1/15/17 (c) Corporate Bonds		3,352 659 2,566 Par	3,570,334 677,406 2,630,097
Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24 Class B, 5.60%, 1/15/22 (c) Class C, 6.00%, 1/15/17 (c) Corporate Bonds Airlines (concluded)		3,352 659 2,566 Par	3,570,334 677,406 2,630,097
Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24 Class B, 5.60%, 1/15/22 (c) Class C, 6.00%, 1/15/17 (c) Corporate Bonds Airlines (concluded) Continental Airlines Pass-Through Trust, Series 2012-3, Class C,	USD	3,352 659 2,566 Par	3,570,334 677,406 2,630,097
Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24 Class B, 5.60%, 1/15/22 (c) Class C, 6.00%, 1/15/17 (c) Corporate Bonds Airlines (concluded) Continental Airlines Pass-Through Trust, Series 2012-3, Class C, 6.13%, 4/29/18 (f) Delta Air Lines Pass-Through Trust,	USD	3,352 659 2,566 Par (000)	3,570,334 677,406 2,630,097 Value

0.550 (115110			
9.75%, 6/17/18		2.200	2 200 000
United Airlines Pass-Through Trust, Series 2014-2, Class B, 4.63%, 3/03/24 (f) US Airways Pass-Through Trust,		2,300	2,300,000
Series 2012-1, Class C, 9.13%, 10/01/15 (f)		1,062	1,066,442
Virgin Australia Trust, Series 2013-1 (c):		1,002	1,000,442
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
Citass C, 7.1370, 10/25/10 (1)		007	077,717
			15.054.404
110			17,856,124
Auto Components 1.1%		1.005	1 160 700
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	562,064 2,084,754
Pittsburgh Glass Works LLC,		2,036	2,064,734
8.00%, 11/15/18 (c)		186	193,440
Schaeffler Holding Finance BV (g):		100	173,440
(5.75% Cash or 6.50% PIK),			
5.75%, 11/15/21	EUR	115	138,625
(6.25% Cash or 0.00% PIK),	Lor	113	130,023
6.25%, 11/15/19 (c)(f)	USD	804	846,210
(6.75% Cash or 0.00% PIK),	002		0.10,210
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):			212 -22
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)	EID	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
4.JU%, II1 II4J	USD	1,750	1,734,090

12,681,769

See Notes to Financial Statements.

34

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

Corporate Bonds		Par (000)	Value
Beverages 0.1%		(000)	varue
Constellation Brands, Inc.:			
7.25%, 5/15/17	USD	82	\$ 88,355
3.88%, 11/15/19 (f)		294	301,718
Building Products 0.7%			390,073
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
		·	
Capital Markets 0.6%			4,086,141
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	1,001,813
E*Trade Financial Corp.:		1,120	1,073,312
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
(a)(ii)		200	200,730
			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.,	Hab	1 200	1 250 020
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,	Her		225.252
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.,		1.050	014 (00
10.25%, 1/31/19 (c)(f)	EL .	1,253	914,690
Silk Bidco, 7.50%, 2/01/22	EUR	120	139,371
United Rentals North America, Inc. (f):	HCD	(50	700.005
7.63%, 4/15/22	USD	658	708,995
5.75%, 11/15/24	ELID	1,039	1,023,415
Verisure Holding AB, 8.75%, 12/01/18	EUR	100	118,724

			5,884,682
		Par	3,864,062
Corporate Bonds		(000)	Value
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
			0.227.727
Construction & Engineering 0.4%			8,336,737
Abengoa Finance SAU, 7.00%, 4/15/20	EUR	100	70,195
AECOM Technology Corp. (c):	EUK	100	70,173
	USD	150	150,000
5.75%, 10/15/22 5.88%, 10/15/24 (f)	USD	701	706,258
5.88%, 10/15/24 (f) BlueLine Rental Finance Corp., 7.00%, 2/01/19 (c)(f)		255	240,975
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	EUR	100	· · · · · · · · · · · · · · · · · · ·
Novafives SAS, 4.50%, 6/30/21		963	104,416
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (c)(f)	USD		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
			0.052.406
Containers & Packaging 0.7%			8,953,406
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
	USD		
Crown Americas LLC/Crown Americas Capital Corp. III, 6.25%, 2/01/21 (f)	ETID	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.:		100	115 505
4.50%, 9/15/23 5.50%, 0/15/05 (2)(D)	TIOD	100	115,525
5.50%, 9/15/25 (c)(f)	USD	274	282,905

See Notes to Financial Statements.

BlackRock Limited Duration Income Trust (BLW)

Containers & Packaging (concluded) EUR 100 \$114,067	Corporate Bonds		Par (000)	Value
Distributors 0.1% A.214.517	Containers & Packaging (concluded)			
Distributors 0.1%	SGD Group SAS, 5.63%, 5/15/19	EUR	100	\$ 114,067
VWR Punding, Inc., 725%, 91/51/7 (f) USD 874 899,783 Diversified Consumer Services 0.1% 38 493,185 Diversified Efinancial Services 1.3% 493,185 Diversified Efinancial Services 1.3% 398,195 AccCap Ireland Capital Lidz/AerCap Global Aviation Trust, 5.00%, 10/01/21 (f) 50 516,875 Acricastle Lid., 6.25%, 1/20/119 (f) 307 398,195 Bink of America Cuop, Series L. 30 204,800 BNP Paribus SA, 7.38% (c)(d)(h) 1,855 1,795,705 BNP Paribus SA, 7.38% (c)(d)(h) 1,70 10 BNP Paribus SA, 7.38% (c)(d)(h) 1,00 10 BNP Paribus SA, 7.38%	DY 4 21 4 0.167			4,214,514
Diversified Consumer Services 0.1%		rian.	0.74	000 500
Laureate Education, Inc. 1000%, 90119 (c) 588 493,185 1000%, 901019 (c) 500 516,875 Arcap Irlandical Services 1.3% 500 516,875 Arcap Irlandical Cargo Global Aviation Trust, 5.00%, 10/01/21 (f) 500 516,875 Arcap Irlandical Cargo Global Aviation Trust, 5.00%, 10/01/21 (f) 500 501,875 Arcap Irlandical Cargo Global Aviation Trust, 5.00%, 10/01/21 (f) 500 500 Arcap Irlandical Cargo Global Aviation Trust, 5.00%, 10/01/21 (f) 500 500 Arcap Irlandical Cargo Global Aviation Trust, 5.00%, 10/01/21 (f) 500 Bank of America Corp., Series I., 308 500 500 Bank of America Cargo, Series I., 308 500 500 Bank of America Cargo, Series I., 308 500 500 Bank of America Cargo, Series I., 308 500 500 Bank of America Cargo, Series I., 308 500 500 Bank of America Cargo, Series I., 308 500 500 Bank of America Cargo, Series I., 308 500 500 Bank of America Cargo, Series I., 309 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Cargo, Series I., 300 500 500 Bank of America Carg		USD	874	899,783
10.00%, 90.01/19 (c) 588 493,185 Forward Processing Proces				
Diversified Financial Services 1.3% 5.00% 1.001/21 (f) 5.00 5.08.75 Arcacyla Ireland Capital ILLIA Aeed Grap Global Aviation Trust, 5.00% 1.001/21 (f) 3.67 398,195 Bank of America Corp., Series L. 3.05% 3.07 3.08,195 Bank of America Corp., Series L. 3.05% 3.07 3.08,195 Bank of America Corp., Series L. 3.05% 3.07 3.00 2.04,800 BNP Paribas SA, 7.38% (c)(d)(h) 2.00 2.04,800 BNP Paribas SA, 7.38% (c)(d)(h) 1.730 1.694,319 BNF HN Goldman Sachs Group, Inc., Series M, 5.38% (d)(f)(h) EUR 153 116,749 BISH Northank AG, 0.82% , 21/41/7 (d) EUR 153 116,749 BISH Northank AG, 0.82% , 21/41/7 (d) USD 160 170,200 S.88%, 40/11/9 USD 160 170,200 S.88%, 40/11/9 149,572 147 149,572 S.88%, 41/5/21 140 140,572 S.88%, 41/5/21 140 140,572 S.88%, 41/5/21 140 140,572 S.88%, 41/5/21 140 131,089 S.88%, 41/5/21 140 131,089 S.88%, 41/5/21 140 131,089 S.88%, 41/5/21 140 131,089 S.88%, 41/5/21 140 155 154,783 S.88%, 41/5/21 140 140,081 S.88%, 41/5/21 140 140,081 S.88%, 41/5/24 150 140,081 S.88%, 41/5/24 140,081 S.88%, 41/5	, ,,		500	402 195
AerCap Ireland Capital LAI/AerCap Global Aviation Trust, 5.00%, 10/01/21 (f)			388	493,183
Aircaste Ltd., 6.25%, 1201/19 (r) Bank of America Corp., Series L, 3.95%, 421/25 (r) 1.855 1.795,705 BNP Parkas SA, 7.38% (c)(d)(h) 1.00 The Goldman Sachs Group, Inc., Series M, 5.38% (d)(f)(h) 1.1730 1.694,319 BNP Parkas SA, 7.38% (c)(d)(h) 1.1730 1.1740			500	516 975
Bank of America Corp., Scries L. 1,95,705 1,855 1,795,705 1,855 1,795,705 1,855 1,795,705 1,855 1,795,705 1,855 1,795,705 1,				
1.855 1.795,705 1.855 1.795,705 1.855 1.795,705 1.855 1.795,705 1.855 1.795,705 1.855 1.795,705 1.855 1.795,705 1.858 1.859,705 1.858 1.859,705			307	390,193
BNP Parihas SA, 7.38% (c)(d)(h) BNP SA, 7.38% (c)(d)(h) 1,730 1,694,319 1BH Norbank AG, 0.82%, 2/14/17 (d) BUR 153 116,749 1BH Norbank AG, 0.82%, 2/14/17 (d) BUSD 160 170,200 180 170,200 180 177,750 180, 2,59%, 12/15/20 191 181, 194, 194, 194, 194, 194, 194, 194, 19			1 855	1 705 705
The Goldman Sachs Group, Inc., Series M, 5.38% (d)(f)(h) ILSH Nortbank AG, 0.82%, 2/14/17 (d) IEUR 153 116,749 III 16,749 International Lease Finance Corp.: 5.88%, 4/01/19 S.88%, 4/01/19 S.88%, 4/01/19 S.88%, 4/15/21 S.88%, 4/15/21 S.88%, 4/15/22 (f) S.89%, 2/15/20 S.89%, 2/15/20 S.89%, 4/15/21 S.89%, 4/15/21 S.89%, 4/15/21 S.89%, 1/15/20 (f) S.89				
HSH Nordbank AG, 0.82%, 21/4/17 (d)				
International Lease Finance Corp.:		EUR	,	i i
5.88%_4/01/19 USD 160 170,200 8.25%_1/21/5/20 150 177,750 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%_8/15/23 (c) 416 424,320 Reynolds Group Issuer, Inc.: 5.75%_15/25 (c) 416 424,320 Reynolds Group Issuer, Inc.: 5.75%_10/15/20 (f) 625 644,531 6.88%_2/15/21 210 219,975 219,975 210 219,975 210 219,975 210 219,975 210 219,975 210 219,975 210 219,975 210 219,975 210 210,975 210 219,975 210 210,975 210 210,975 210 210,975 210 210,975 210 210,975 210 210,975 210 210,975 210 210,975 210 210,975 210 210,975 210,975 210,975 210,975 210,975 210,975 210,975 210,975 210,975 210,975 210,975 210,975 210,975 210,975 210,975 210,975 210,975 210,975		Lok	155	110,/7/
8.25%, 12/15/20 4.63%, 4/15/21 4.63%, 4/15/21 4.63%, 4/15/21 4.63%, 4/15/21 4.63%, 4/15/21 4.63%, 4/15/21 4.63%, 4/15/21 4.63%, 4/15/21 4.63%, 4/15/21 4.63%, 4/15/21 4.63%, 4/15/21 4.64, 3/20 Reynolds Group Issuer, Inc.: 5.75%, 10/15/20 (f) 6.85%, 10/15/20 (f) 6.85%, 10/15/21 4.63%, 4/15/21 4.63%, 4/15/21 4.63%, 4/15/21 4.63%, 4/15/21 4.64, 3/20 Reynolds Group Issuer, Inc.: 8.233,084 Diversified Telecommunication Services 2.1% CenturyLink, Inc.: 6.45%, 6/15/21 4.53 4.54 6.45%, 6/15/21 4.54 6.45%, 6/15/21 4.55 6.45%, 6/15/21 4.55 6.45%, 4/15/20 6.25%, 4/	1	USD	160	170.200
4.63%, 4/15/21 147 149.572 588%, 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% 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 6888, 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 5.38%, 5/01/23 (c) 1.881 1.817,516 Telecom Italia Finance SA, 7.75%, 1/24/33 EUR 37 54,908 Telecom Italia Finance SA, 7.75%, 1/24/33 EUR 27 1 329,093 6.35%, 8/15/24 GUR 27 1 329,093 6.55%, 8/15/24 GUR		COD		
5.88%_8/15/12/2 (f) 966 604,100 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.:				
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 5,75%, 10/15/20 (f) 210 219,975 UniCredit SpA, 6,95%, 10/31/22 EUR 100 131,089 8,233,084 Diversified Telecommunication Services 2.1% 8,233,084 CenturyLink, Inc.: CenturyLink, Inc.: 6,45%, 6/15/21 USD 155 154,783 Series V. 5,63%, 4/01/20 (f) 751 749,130 160 179,130 Frontier Communications Corp.: 45 41,081 1,081 1,081 1,1081 1,081 1,1081 1,082 1,761,850 6 49,980 6,136,41 1,118,118,120 10 1,082 1,761,895 1,388 1,611,895 1,388,141,121 1,081 1,181,813 1,41 4,082 1,41,811 1,41,081 1,41 1,402 1,41 1,402 1,41 1,402				
MSCI, Inc., 5,75%, 8/15/25 (c) Reynolds Group Issuer, Inc.: S.75%, 10/15/20 (f) 6.88%, 2/15/21 210 219,975 210 219,975 210 2110 219,975 210 210 219,975 210 210 219,975 210 210 219,975 210 210 219,975 210 210 219,975 210 210 219,975 210 210 219,975 210 210 211,089 8,233,084 ***Bullion Continuitation Services** ***Century Link, Inc.:** 6.45%, 6/15/21 210 215 2.45% 2.47% 2				•
Reynolds Group Issuer, Inc.: 5.75%, I/01/5/20 (f)				
6.88%, 2/15/21 UniCredit SpA, 6.95%, 10/31/22 EUR 100 131,089 8,233,084 Diversified Telecommunication Services 2.1% CenturyLink, Inc.: 8,233,084 Diversified Telecommunication Services 2.1% CenturyLink, Inc.: 8,233,084 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 A13,91%, 1/15/21 (f) 1,682 1,761,895 5,38%, 8/15/22 (f) 1,055 1,35%, 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 BEUR 37 54,908 Telecom Italia SpA: 6,25%, 8/15/22 BEUR 271 329,039 6,25%, 8/15/24 BEUR 271 329,039 6,25%, 8/15/24 BEUR 271 329,039 6,25%, 8/15/24 BEUR 377 487,329 Verizon Communications, Inc., 3,65%, 9/14/18 (f) USD 4,000 4,192,336				,
6.88%, 2/15/21 UniCredit SpA, 6.95%, 10/31/22 EUR 100 131,089 8,233,084 Diversified Telecommunication Services 2.1% CenturyLink, Inc.: 8,233,084 Diversified Telecommunication Services 2.1% CenturyLink, Inc.: 8,233,084 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 A13,91%, 1/15/21 (f) 1,682 1,761,895 5,38%, 8/15/22 (f) 1,055 1,35%, 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 BEUR 37 54,908 Telecom Italia SpA: 6,25%, 8/15/22 BEUR 271 329,039 6,25%, 8/15/24 BEUR 271 329,039 6,25%, 8/15/24 BEUR 271 329,039 6,25%, 8/15/24 BEUR 377 487,329 Verizon Communications, Inc., 3,65%, 9/14/18 (f) USD 4,000 4,192,336	•		625	644,531
Second Process Seco				
Second Process Seco	UniCredit SpA, 6.95%, 10/31/22	EUR	100	131,089
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%, 815/22 (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 6BP 200 334,727 5.88%, 5/19/23 450 736,049 736,049 Telenet Finance V Luxembourg SCA: EUR 271 329,039 6.75%, 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 Italia Sp				0,233,004
Frontier Communications Corp.: 6.25%, 9/15/21		USD	155	154,783
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 1,055,735 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%, 8/15/24 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 Electric Utilities 0.4%	Series V, 5.63%, 4/01/20 (f)		751	749,130
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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 GBP 200 334,727 5.88%, 5/19/23 EUR 271 329,039 6.75%, 8/15/24 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	7.13%, 1/15/23		120	108,360
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 Electric Utilities 0.4%	7.63%, 4/15/24		56	49,980
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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				
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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 Verizon Communications, Inc., 3.65%, 9/14/18 (f) USD 4,000 4,192,336 Electric Utilities 0.4%				
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 Electric Utilities 0.4%		ELD		
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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 Electric Utilities 0.4%	1	CDD	200	224 727
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 Electric Utilities 0.4%		UDF		
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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%		FIID	271	320 030
Verizon Communications, Inc., 3.65%, 9/14/18 (f) USD 4,000 4,192,336 13,248,487 Electric Utilities 0.4%	•	LUK		
Electric Utilities 0.4%		USD		
Electric Utilities 0.4%		CDD	1,000	1,172,330
				13,248,487
G . GI I ID IT II' G A F 100' (101/10 /)/D				
Gas Natural Fenosa Finance BV,	ContourGlobal Power Holdings SA, 7.13%, 6/01/19 (c)(f)		728	748,930
3.38% (d)(h) EUR 100 101,470	ContourGlobal Power Holdings SA, 7.13%, 6/01/19 (c)(f) Gas Natural Fenosa Finance BV,			

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
Compando Dondo		Par	Value
Corporate Bonds Electric Utilities (concluded)		(000)	Value
Mirant Mid Atlantic Pass-Through Trust, Series B, 9.13%, 6/30/17	USD	303	\$ 314,896
Talen Energy Supply LLC,	CGD	303	ψ 31 1,000
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.,		500	400.770
5.25%, 11/15/24 (f)		522	409,770
Transocean, Inc.: 3.00%, 10/15/17 (f)		594	546,480
5.00%, 10/13/17 (1) 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
10076, 1012722		01	12,2 15
			2,544,001
Food & Staples Retailing 0.9%			2,544,001
Brakes Capital, 7.13%, 12/15/18	GBP	255	403,827
Family Tree Escrow LLC (c):			100,02,
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.,		(25	620.044
7.75%, 10/01/22 (c) Boparan Finance PLC, 5.50%, 7/15/21	GBP	635 115	629,044 160,753
Post Holdings, Inc. (c):	OBF	113	100,733
7.75%, 3/15/24	USD	844	871,430
8.00%, 7/15/25	002	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
H M G D II OG I AAG			3,509,421
Health Care Providers & Services 2.4%		240	241 200
Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)		240	241,200
Alere, Inc., 6.38%, 7/01/23 (c) Ameura Corp. 5.63%, 7/15/22 (f)		330	338,250
Amsurg Corp., 5.63%, 7/15/22 (f)		1,016	1,036,960

See Notes to Financial Statements.

BlackRock Limited Duration Income Trust (BLW)

		Par	
Corporate Bonds		(000)	Value
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:			231,120
6.25%, 2/15/22 (c)		200	192,376
4.75%, 2/15/23	EUR	125	132,467
MGM Resorts International:	Lon	123	132,107
6.75%, 10/01/20 (f)	USD	270	287,550
6.00%, 3/15/23	COD	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 GLBL, Inc., 5.38%, 4/15/23 (c)(f)	CSD	317	310,660
Saute GLDL, IIIC., J.30 /0, 4/13/23 (C)(1)		517	310,000

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		Par	
Corporate Bonds		(000)	Value
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):	CDD	445	504.650
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 Series A6, 2.38%, 12/28/36		4,500 2,670	6,905,251 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)	CGD	375	2,374,700
The Unique Pub Finance Co. PLC:		373	
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%			23,23 1,233
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.,		207	200 405
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
3.00 %, 0/13/2 1		340	334,700
			5 252 040
Household Products 0.3%			5,353,048
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
5.10 10, 11.0.20 (0)		540	502,500
			2.025.014
Independent Power and Renewable Electricity Producers 0.6%			2,035,014
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.

BlackRock Limited Duration Income Trust (BLW)

		Par	
Corporate Bonds		(000)	Value
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
X 4 4 5 6 4 4 5 6 4 4 6 6 6 6 6 6 6 6 6 6			7,747,388
Internet Software & Services 0.2%	Hab	605	714 112
IAC/InterActiveCorp, 4.88%, 11/30/18 (f)	USD	695	714,113
Interactive Data Corp.,		7.41	750.262
5.88%, 4/15/19 (c)(f)		741	750,262
			1,464,375
IT Services 0.9%			(77.700
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 Media 5.4%	EUR	100	105,074
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.:			
5.50%, 4/30/21		245	256,074
5.13%, 2/15/23 (f)		270	269,325
· · · · · · · · · · · · · · · · · · ·		160	160,000
5.13%, 5/01/23 (c)		125	122,500
5.88%, 5/01/27 (c)			2,401.948
5.88%, 5/01/27 (c) CCO Safari II LLC, 4.91%, 7/23/25 (c)		2,425	2,401,948
5.88%, 5/01/27 (c) CCO Safari II LLC, 4.91%, 7/23/25 (c) Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)			2,401,948
5.88%, 5/01/27 (c) CCO Safari II LLC, 4.91%, 7/23/25 (c) Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b) Clear Channel Worldwide Holdings, Inc.:		2,425 509	
5.13%, 5/01/23 (c) 5.88%, 5/01/27 (c) CCO Safari II LLC, 4.91%, 7/23/25 (c) Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b) Clear Channel Worldwide Holdings, Inc.: 7.63%, 3/15/20 (f) 6.50%, 11/15/22 (f)		2,425	2,401,948 700,695 975,132

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		Par	
Corporate Bonds		(000)	Value
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) NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%,		245	246,838
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:			22,102
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.:	CDD	2.0	20,,,10
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):		150	175,075
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
Ziggo Bolid Piliance B V, 4.05%, 1/13/25	EUK	137	140,046
Metals & Mining 140			34,159,090
Metals & Mining 1.6%	USD	1 0 4 2	1 006 140
Alcoa, Inc., 5.13%, 10/01/24 (f)	OSD	1,843	1,806,140
Constellium NV, 5.75%, 5/15/24 (c)(f)		358	275,660
First Quantum Minerals Ltd. (c):		110	02.005
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.

38

BlackRock Limited Duration Income Trust (BLW)

Corporate Bonds Metals & Mining (concluded) Novelis, Inc.: 8.38%, 12/15/17 USD	(000)	Value
Novelis, Inc.:		
	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.:	100	91,230
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
wise Metals Group ELC/ wise Alloys Finance Corp., 6.75 %, 12/15/16 (C)(1)	2,130	2,042,810
Multi Litilities 0.00%		10,280,654
Multi-Utilities 0.0%	150	171 600
CE Energy AS, 7.00%, 2/01/21 EUR Multiling Potail 0.1%	150	171,689
Multiline Retail 0.1%	205	142 625
Hema Bondco I BV, 6.25%, 6/15/19 The Neiman Marcus Group Ltd.	205	142,625
The Neiman Marcus Group Ltd., 8.00%, 10/15/21 (c)(f) USD	516	544,380
		607.005
Oil, Gas & Consumable Fuels 3.4%		687,005
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
5.00%, 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
5.50%, 11/01/21	410	330,050
5.88%, 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)		Par	
Corporate Bonds		(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%			17,750,154
Truven Health Analytics, Inc.,			
10.63%, 6/01/20 (f)		540	564,975
Real Estate 0.2%		340	JU4,7/J
AvalonBay Communities, Inc.,			
· ·		1 245	1,217,925
3.45%, 6/01/25 (f) Real Estate Investment Trusts (REITs) 0.6%		1,245	1,417,943
	EUR	200	208 805
Aroundtown Property Holdings PLC, 3.00%, 12/09/21 EPP Operating LP 3.38% 6/01/25 (f)	USD	200	208,895
ERP Operating LP, 3.38%, 6/01/25 (f) iStar Financial, Inc.:	USD	1,015	988,564
4.00%, 11/01/17		435	425,125
4.00%, 11/01/17 5.00%, 7/01/19 (f)		305	425,125 295,850
Ventas Realty LP, 4.13%, 1/15/26		650	644,246

See Notes to Financial Statements.

BlackRock Limited Duration Income Trust (BLW)

Corporate Bonds		Par (000)	Value
Real Estate Investment Trusts (REITs) (concluded)			
Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21 (f)	USD	1,300	\$ 1,394,523
Real Estate Management & Development 0.5%			3,957,203
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.,		220	226 600
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.,	rian	5 04	504.055
6.75%, 5/01/19 (c)(f)	USD	701	706,257
The Hertz Corp.: 7.50%, 10/15/18		540	551,475
7.30%, 10/15/18 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):		400	271.000
5.25%, 1/15/24 (c)		400 185	371,000
5.50%, 2/01/25 NXP BV/NXP Funding LLC (c)(f):		163	172,050
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%		227	
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)		744	674,250
Infor US, Inc., 6.50%, 5/15/22 (c)(f)		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

THOM Europe SAS, 7.38%, 7/15/19	EUR	230	270,354
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			1,291,681
Corporate Bonds		Par (000)	Value
Fextiles, Apparel & Luxury Goods 0.2%		(000)	v alue
evi Strauss & Co.:			
.88%, 5/01/22 (f)	USD	380	\$ 409.450
6.00%, 5/01/25	USD	320	313,200
The William Carter Co., 5.25%, 8/15/21 (f)		346	357,245
ile William Carter Co., 5.25%, 6/13/21 (1)		340	337,243
			1 070 905
Sobacco 0.1%			1,079,895
Reynolds American, Inc., 3.25%, 6/12/20 (f)		735	744,603
Frading Companies & Distributors 0.2%		755	711,003
Ashtead Capital, Inc. (c)(f):			
.50%, 7/15/22		534	555,360
1.63%, 10/01/24		420	417,115
100 /0, 10/04/21		120	717,113
			972,475
ransportation Infrastructure 1.2%			
Aguila 3 SA, 7.88%, 1/31/18 (c)(f)		378	383,670
CH Parent, Inc., (10.50% Cash or 11.25% PIK), 10.50%, 3/15/19 (c)(g)		867	633,193
enske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (c)(f)		6,155	6,339,816
ST' - L. TE L			7,356,679
Wireless Telecommunication Services 2.0%			
Communications Sales & Leasing, Inc. (c):		220	210 200
0.00%, 4/15/23 (f)		330	310,200
2.25%, 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)	EID	340	353,600
Matterhorn Telecom SA, 3.88%, 5/01/22	EUR	100	102,806
BBA Communications Corp., 4.88%, 7/15/22 (f)	USD	815	807,869
Sprint Communications, Inc. (c)(f):		2.020	0.040.775
.00%, 11/15/18		2,020	2,249,775
1.00%, 3/01/20		1,141	1,211,970
print Corp. (f):		1.505	1.665.560
.88%, 9/15/23		1,735	1,667,769
.13%, 6/15/24		590	545,567
C-Mobile USA, Inc.:		262	274.027
6.63%, 4/28/21 (f)		263	274,835
.13%, 1/15/22		75	77,344
.73%, 4/28/22		173	181,650
.00%, 3/01/23 (f)		478	487,316
.50%, 1/15/24 (f)		535	549,712
5.38%, 3/01/25 (f)		270	275,940
Vind Acquisition Finance SA, 4.00%, 7/15/20	EUR	695	786,914
			10.460.007
C-4-1 C			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.

BlackRock Limited Duration Income Trust (BLW)

		Par	
Floating Rate Loan Interests (d) Aerospace & Defense 0.6%		(000)	Value
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	CSE	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%			3,03 1,703
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
			0.0,00
			2 220 050
Airlines 0.1%			2,230,059
Northwest Airlines, Inc.:			
2.25%, 3/10/17		301	294,119
2.23%, 3/10/17 1.63%, 9/10/18		321	307,198
1.64%, 9/10/18 1.64%, 9/10/18		162	307,198 155,275
US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19		7	6,689
US All ways Group, Ilic., Teriii Loan B1, 5.30%, 3/23/19		/	0,089
			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%			700,402
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	
Floating Rate Loan Interests (d)		(000)	Value
Building Products (concluded)		(-74)	
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

		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%		3,707,070
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
		0,737,710

See Notes to Financial Statements.

BlackRock Limited Duration Income Trust (BLW)

Floating Raite Loan Interests (d)			Par	
Applied Systems, Inc.:	Floating Rate Loan Interests (d)			Value
Sal Lien Frem Loan, 4.25%, 1/25/21	Communications Equipment 0.9%			
20d Lien Ferm Loan, 7.50%, 1/24/22 265 263,278 Avaya, Inc., Term Loan B. 6,05%, 5/9/10 1,968 1,688 1,068 1,068 1,068 1,068 1,068 1,068 1,068 1,068 1,068 1,060 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000 1,075 1,061 1,000	Applied Systems, Inc.:			
Augys, Inc., Term Loan B, 625%, \$729/20 1,968 1,873/26 1,968 1,970/27 289 289,153 1,968 1,969/77 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280 1,975 1,961/307 280		USD		
Riverbed Technology, Inc., Term Loan B, 6,00%, 4/24/22 289 289,1153 Techesat Camada, Ferm Loan B, 3/5%, 5/06/21 USD 1,975 1,961,930 1,961,930 1,975 1,975				
Telesat Canada, Term Loan A. 409%, 3/28/17 Zayo Group LLC, Term Loan B. 3.75%, 5/06/21 USD 1.975 1.961.930 1.975 1.961.930 1.975 1.961.930 1.975 1.961.930 1.975 1.961.930 1.975 1.9	• • •			
Zayo Group LLC, Term Loan B, 3.75%, 506/21 USD 1,975 1,961,930 5,631,525 5,631	e; · · · · · · · · · · · · · · · · · · ·	CAD		
Containers & Packaging 0.1% ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20 ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20 ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20 ABC Supply Co., Inc., Term Loan, 5.00%, 4/16/20 Diversified Consumer Services 0.7% Allied Security Holdings Liu. 1st Lien Term Loan, 5.25%, 9/01/21 Diversified Consumer Services 0.7% Allied Security Holdings Liu. 1st Lien Term Loan 8, 4.25%, 2/14/21 Singh Horizons Family Solutions, Inc., Term Loan B, 3.75%, 1/30/20 Solutions, Inc., Term Loan, 5.00%, 6/02/01 ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21 Diversified Financial Services 0.4% Alist America Liu. 1st Lien Term Loan, 5.00%, 4/07/21 Alist Alist Lien Term Loan, 5.00%, 4/07/21 Diversified Financial Services 0.4% Alist Alist Lien Term Loan, 5.00%, 4/07/21 Associated Partners Lie. 2015 Term Loan B, 4.55%, 1/21/17/20 Diversified Telecommunications Lien, Term Loan, 5.00%, 4/07/21 Solution Lien Term Loan, 4.50%, 1/21/17/20 Diversified Telecommunications Services 1.3% Hawaiian Teleom Communications, Inc., Term Loan, 4.50%, 1/21/17/20 Diversified Telecommunications, Inc., Term Loan, 5.00%, 6/06/19 Diversified Telecommunications, Inc., Term Loan, 5.00				1 1
Containers & Packaging 0.1% 454 450,486 Berry Plastics Holding Corp., Term Loan S. 375%, 106/21 454 450,486 Berry Plastics Holding Corp., Term Loan, 3.50%, 416/20 748 744,048 American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21 224 224,998 Diversified Consumer Services 0.7% 960,046 Diversified Consumer Services 0.7% 150,000 1	Zayo Group LLC, 1erm Loan B, 3.75%, 5/06/21	USD	1,975	1,961,930
Berry Plastics Holding Corp., Term Loan E, 3.75%, 1/06/21 544 450,456				5,631,525
Distributors 0.2% 748	8 8			
American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21 Diversified Consumer Services 0.7% Allied Security Holdings LLC, 1st Lien Term Loan 4.25%, 2/14/21 S11 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%, 6/00/19 610 5890,060 ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21 2469 2,455,206 Diversified Financial Services 0.4% Alkibratners LLP, 2015 Term Loan B, 4.25%, 7/01/21 2469 2,455,206 Diversified Financial Services 0.4% Alkibratners 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, 5.00%, 4/02/21 849 177, 177,250 Diversified Telecommunication Services 1.3% Hawaiian Teleom Communications, Inc., Term Loan B, 5.00%, 6/06/19 Diversified Telecommunication, Inc., Term Loan B, 5.00%, 6/06/19 Term Loan, 5.25%, 8/14/20 1,149 1,145,175 2,184,699 Diversified Telecommunication, Inc., Term Loan B, 5.00%, 6/06/19 1,40,115 2,784,699 Diversified Telecommunication, Inc., Term Loan B, 5.00%, 6/06/19 7,875,653 Electrical Equipment D, 4.00%, 8/01/19 1,40,115 2,	Distributors 0.2%		454	450,436
Diversified Consumer Services 0.7%	ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20		748	744,048
Diversified Consumer Services 0.7% State	American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21		224	224,998
Allied Security Holdings LLC, 1st Lien Term Loan 4.25%, 2/14/21 511 508,698 1508				969,046
Bright Horizons Family Solutions, Inc., Term Loan B, 3.75%, 1/30/20 ServiceMaster Co., 2014 Term Loan, 5.00%, 6/20/19 ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21 Diversified Financial Services 4,201,801 Bis Seption 4,201,				
RÖC Finance LLC, Term Loan, 5.0%, 6/20/19 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, 4.500%, 4/02/21 856 855,161 Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 1/20/1/18 1,464 1,462,578 SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 1/21/1/20 177 177,250 Diversified Telecommunication Services 1,3% Hawaiian Telcom Communication Services 1,3% Hawaiian Telcom Communication, Inc., Term Loan B, 5.00%, 6/06/19 1,149 1,145,175 2015 1st Lien Term Loan, 5.25%, 8/14/20 1,149 1,145,175 2015 1st Lien Term Loan, 5.25%, 8/14/20 2013 Term Loan, 9.75%, 2/21/20 860 856,441 Level 3 Financing, Inc.: 2013 Term Loan, 9.75%, 2/21/20 860 856,441 Level 3 Financing, Inc.: 2013 Term Loan, 9.75%, 2/21/20 4,240 4,236,015 2019 Term Loan, 4.00%, 8/01/19 Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 276 272,710 Electrical Equipment 0.2% Texas Competitive Electric Holdings Co. LLC: DIP Term Loan, 3.75%, 5/05/16 668 667,003 Extended Term Loan, 4.67%, 10/10/17 (a)(b) 1,780 803,029 Electronic Equipment, Instruments & Components 0.1% CDW LLC, Term Loan, 3.25%, 4/29/20 831 823,743 Par Floating Rate Loan Interests (d) (000) Value Energy Equipment & Services 0.1% Dyneys 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 Rev Albertson s, Inc., Term Loan, 5.75%, 8/21/20				/
ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21 2,469 2,455,206	,			
Diversified Financial Services 0.4%				
Diversified Financial Services 0.4% 289,710 289,710 289,710 289,710 289,710 285,6 855,161 289,710 285,6 855,161 289,710 285,6 855,161 289,710 285,6 285,161 289,710 285,6 285,161 289,710 285,6 285,161 289,710 285,6 285,161 289,710	ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21		2,469	2,455,206
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 ASAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20 177 177,250 177 177,250	21 17 17 17 17 17			4,201,801
AssuredPartners Capital, Inc., 1st Lien Term Loan, 5.00%, 4/02/21 Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18 SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20 177 177,250 178 179 177,250 179 177,250 179 177,250 179 177,250 179 177,250 179 177,250 179 177,250 179 177,250 179 177,250 170 177,250 170 177,250 170 177,250 170 177,270 1886 170 170 177,270 1886 1886 1886 1886 1886 1886 1886 18			200	200.710
Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18 1,464 1,462,578 1,77 177,250 177 177,250 177 177,250 177 177,250 177 177,250 177 177,250 177 177,250 177,250 177,250 177,250 177,250 177,250 177,250 177,250 177,250 177,250 177,250 177,250 177,250 177,250 177,250 188,213 178,217 188,213 188,213 188,213 188,23,743 188,23,743 188,218				•
SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20 2,784,699 Diversified Telecommunication Services 1.3% Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19 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 2019 Term Loan, 8, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 659 657,565 Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 276 278,756,53 Electrical Equipment 0.2% Texas Competitive Electric Holdings Co. LLC: DIP Term Loan, 3,75%, 5/05/16 668 668 667,903 Extended Term Loan, 4.67%, 10/10/17 (a)(b) 1,780 803,029 Electronic Equipment, Instruments & Components CDW LLC, Term Loan, 3,25%, 4/29/20 811 823,743 Par Floating Rate Loan Interests (d) (000) Value 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 Rie Aid Corp., 2nd Lien Term Loan, 5,75%, 8/21/20 240 242,251				
Diversified Telecommunication Services 1.3%			,	
Diversified Telecommunication Services 1,3% Hawaiian Telcom Communications, Inc., Term Loan B, 5,00%, 6/06/19 707,747	SAM Finance Luxembourg San, 1erm Loan, 4.25%, 12/11/20		1//	177,250
Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19 Integra Telecom, Inc.: 2015 Ist Lien Term Loan, 5.25%, 8/14/20 2015 Int Lien Term Loan, 9.75%, 2/21/20 806 856,441 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2015 Term Loan B, 4.00%, 1/15/20 2017 Term Loan B, 4.00%, 8/01/19 659 657,565 Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 276 272,710 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 Electronic Equipment, Instruments & Components 0.1% CDW LLC, Term Loan, 3.25%, 4/29/20 831 823,743 Par Floating Rate Loan Interests (d) (000) Value 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	Discoving of Table 2000 and the Company of the Comp			2,784,699
Integra Telecom, Inc.: 2015 Ist Lien Term Loan, 5.25%, 8/14/20			707	707.747
2015 1st Lien Term Loan, 5.25%, 8/14/20 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%, 6/30/23 276 272,710 278,875,653 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 Electronic Equipment, Instruments & Components 0.1% CDW LLC, Term Loan, 3.25%, 4/29/20 831 823,743 Par Floating Rate Loan Interests (d) 600 Value 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, 4.75%, 6/27/21 625 623,124 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20			/0/	/0/,/4/
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 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 Electronic Equipment, Instruments & Components 0.1% CDW LLC, Term Loan, 3.25%, 4/29/20 831 823,743 Par Floating Rate Loan Interests (d) (000) Value 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	·		1 140	1 145 175
Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20				1 1
2013 Term Loan B, 4.00%, 1/15/20			800	830,441
2019 Term Loan, 4.00%, 8/01/19 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 Extended Term Loan, 4.67%, 10/10/17 (a)(b) 1,780 803,029 Electronic Equipment, Instruments & Components 0.1% CDW LLC, Term Loan, 3.25%, 4/29/20 831 823,743 Par Floating Rate Loan Interests (d) Energy Equipment & Services 0.1% Dynegy Holdings, Inc., Term Loan, 82, 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			4 240	4 236 015
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) 1,470,932 Electronic Equipment, Instruments & Components 0.1% CDW LLC, Term Loan, 3.25%, 4/29/20 831 823,743 Par Floating Rate Loan Interests (d) (000) Value 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				
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 Electronic Equipment, Instruments & Components 0.1% CDW LLC, Term Loan, 3.25%, 4/29/20 831 823,743 Par Floating Rate Loan Interests (d) Par 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%, 8/21/20 240 244,251				
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 Electronic Equipment, Instruments & Components 0.1% CDW LLC, Term Loan, 3.25%, 4/29/20 831 823,743 Par Floating Rate Loan Interests (d) (000) Value 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	7 ng.m 200m 21. 100m 200m 21, 000 /0, 0/00/20		2.0	272,710
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 Floating Rate Loan Interests (d) (000) Value 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	EL 4 1 1 E 1 4 A A A A			7,875,653
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 Floating Rate Loan Interests (d) (000) Value 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				
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 Floating Rate Loan Interests (d) (000) Value 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	ı		660	667.002
1,470,932				
Electronic Equipment, Instruments & Components 0.1% CDW LLC, Term Loan, 3.25%, 4/29/20 831 823,743 Par Floating Rate Loan Interests (d) (000) Value Energy Equipment & Services	Extended 1erm Loan, 4.07%, 10/10/17 (a)(b)		1,780	803,029
CDW LLC, Term Loan, 3.25%, 4/29/20 831 823,743 Par Floating Rate Loan Interests (d) Company 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 8625 863,124 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 240 242,251				1,470,932
Par (000) Value	Electronic Equipment, Instruments & Components 0.1%			
Floating Rate Loan Interests (d) (000) Value Energy Equipment & Services 0.1% USD 868 \$ 865,266 Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 USD 868 \$ 865,266 Food & Staples Retailing 0.4% USD 868 \$ 623,124 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	CDW LLC, Term Loan, 3.25%, 4/29/20			823,743
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	Floating Rate Loan Interests (d)			Value
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 USD 868 \$ 865,266 Food & Staples Retailing 0.4% 625 623,124 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	Energy Equipment & Services 0.1%		(-7-7)	
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	Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20	USD	868	\$ 865,266
Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 242,251	Food & Staples Retailing 0.4%			
Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 242,251	New Albertson s, Inc., Term Loan, 4.75%, 6/27/21		625	623,124
894 896,262	Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20			
			894	896,262

Supervalu, Inc., Refinancing Term Loan B, 4 50% 3/21/19

4.50%, 3/21/19		
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19 (j)	500	500,250
		2,261,887
Food Products 1.3%		2,201,007
Diamond Foods, Inc., Term Loan, 4.25%, 8/20/18	1,487	1,480,850
Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18	1,050	1,049,896
Hearthside Group Holdings LLC, Term Loan,	1,030	1,015,050
4.50%, 6/02/21	238	236,337
New HB Acquisition LLC:	200	250,557
1st Lien Term Loan, 4.50%, 8/03/22	580	579,820
2nd Lien Term Loan, 8.50%, 8/03/23	155	155,194
Pabst Brewing Co., Inc., Term Loan, 5.75%, 10/21/21	1.092	1,091,092
Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19	1,029	1,029,000
Pinnacle Foods Finance LLC, Term Loan G,	-,	-,,
3.00%, 4/29/20	738	733,061
Reddy Ice Corp.:		,
1st Lien Term Loan, 6.75%, 5/01/19	1,143	948,431
2nd Lien Term Loan, 10.75%, 11/01/19	1,380	966.000
	,	,
		9.260.691
Health Care Equipment & Supplies 0.7%		8,269,681
Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22	355	354,755
Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18	507	505,153
DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20	1,160	1,153,040
	627	624,152
Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 Millennium Health LLC, Term Loan B, 5.25%, 4/15/21	853	416,687
National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21	739	720,252
Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21	739	711,205
Ortho-Chinical Diagnostics, file., Term Loan B, 4.75%, 0/30/21	123	/11,203
		4,485,244
Health Care Providers & Services 2.1%		
Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22	237	238,188
Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22	680	667,250
Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21	455	454,890
CHG Healthcare Services, Inc., Term Loan, 4.25%, 11/19/19 (j)	320	318,400
Community Health Systems, Inc.:		
Term Loan F, 3.57%, 12/31/18	922	920,745
Term Loan G, 3.75%, 12/31/19	1,129	1,126,399
Term Loan H, 4.00%, 1/27/21	2,076	2,080,207

See Notes to Financial Statements.

BlackRock Limited Duration Income Trust (BLW)

			Par	
2007 Health Services LLC, 2015 st Lien Term Loan, 6.50%, 20722 USD 798 \$798, 998 \$200, 200, 2017 Careas HealthCare Corp., Term Loan B, 1000%, 1204477 1,000 1,014.875 487.5 48	Floating Rate Loan Interests (d)		(000)	Value
Daviss HealthCare Partners, Inc., Term Loan B, 3.59%, 624421 Reness HealthCare Copp. Term Loan B, 1.00%, 1.024477 RDH Acquistion Holdings LLC, Term Loan B, 1.00%, 1.037%, 3/31/21 S1 610 642.265 MPH Acquisition Holdings LLC, Term Loan B, 4.25%, 3/31/21 S1 670 737 573 578, 584, 544 Sterigenics-Nordion Holdings, LLC, Term Loan B, 4.25%, 5/15/22 375 371, 595 Marger Center Holdings, Inc., 1.51 and Term Loan, 2.55%, 1/10/370 A0 403 402,870 Marger Care Affiliates, Inc., Term Loan B, 4.25%, 3/17/22 269 268,315 S1, Renal Care, Inc., 2013 Term Loan, 4.25%, 3/17/22 S1, Renal Care, Inc., 2013 Term Loan, 4.25%, 3/17/22 S1, Renal Care, Inc., 2013 Term Loan, 2.5%, 1/10/370 A1 400 737,410 A1 400 740 A1 4	, ,			
Incress HealthCare Corp., Term Loan B, 10.096, 12/04/17 1,000 1,014.875 1,004 1,014.875 1,004 1,014.875 1,004 1,014.875 1,004 1,014.875 1,		USD		
MPH Acquisition Holdings LLC, Term Loan B, 3.5%, 3/31/21 Autional Mentor Holdings, Inc., Term Loan B, 4.25%, 5/15/22 375 371, 575 371, 575 371, 575 371, 575 371, 575 371, 575 371, 575 371, 575 371, 575 371, 575 371, 575 371, 575 372, 575 372, 575 373, 575, 571, 575 374, 575 374, 575 375 376, 375 376, 375 377, 374, 100 377, 410 378, 410, 420 478, 42				
Valional Mentor Holdings, Inc., Term Loan B. 4.25%, 1/27/21 573 588,454				
sierigenies-Nordino Holdings LLC, Term Loan B, 425%, 515/22 375 371.955 surgice) Center Holdings, Inc., 1st Lien Term Loan S, 25%, 11/03/20 403 402.870 surgical Care Affiliates, Inc., Term Loan B, 4.25%, 31/17/22 269 268.315 LS. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 70 737,410 737,4	1			,
surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20 J.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 31/17/22 J.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 Total Care, Inc., 2013 Term Loan, 5.05%, 801/21 St Lien Term Loan, 5.00%, 801/21 St Lien Term Loan, 8.00%, 801/22 Total Care Inc., 2013 Term Loan B, 5.00%, 8/15/20 Total Care Inc., 2013 Term Loan B, 5.00%, 8/15/20 Total Care Inc., 2013 Term Loan, 8.00%, 8/15/20 Total Care Inc., 2013 Term Loan B, 5.00%, 8/15/20 Total Care Inc., 2013 Term Loan, 8.35%, 12/12/21 Total Care Inc., 2013 Term Loan, 8.35%, 10/16/20 Total Care Inc., 2013 Term Loan, 8.25%, 8/16/12/20 Total Care Inc., 2013 Term Loan, 8.25%, 12/19/20 Total Care Inc., 2013 Term Loan, 8.25%, 12/19/19 Total Care Inc., 2013 Term Loan, 8.25%, 13/19/19 Total Care Inc., 2013 Term Loan, 2014 Te				· · · · · · · · · · · · · · · · · · ·
Surgical Care Affilianes, Inc., Term Loan B, 4.25%, 3/17/22 1.5. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 1.5. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 1.5. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 1.5. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 1.5. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 1.5. Renal Care, Inc., 2013 Term Loan B, 5.00%, 8/15/20 1.5. Renal Care, Inc., 2013 Term Loan B, 5.00%, 8/15/20 1.6. Lead General Funding LLC, Term Loan B, 5.00%, 8/15/20 1.6. Lead General Funding LLC, Term Loan B, 5.00%, 8/15/20 1.6. Lead General Funding LLC, Term Loan B, 5.00%, 8/15/20 1.6. Lead General Funding LLC, Term Loan B, 5.00%, 8/15/20 1.6. Lead General Funding Lability Co., 2015 Term Loan B, 3.75%, 12/12/21 1.5. Sa 15. Sa			375	371,955
1.5. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 740 737,410 73			403	
13,420,138 13,	Surgical Care Affiliates, Inc., Term Loan B, 4.25%, 3/17/22		269	268,315
Solition	U.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19		740	737,410
State Company State St	Hatala Bartananata 8 Lainna 2000			13,420,138
Ist Lien Term Loan, 5,00%, 8,01/21 Add Lien Term Loan, 8,00%, 801/22 Add Lien Term Loan, 8,00%, 801/22 Bronco Midstream Funding LLC, Term Loan B, 5,00%, 8/15/20 Bronco Midstream Funding LLC, Term Loan B, 5,00%, 8/15/20 Bronco Midstream Funding LLC, Term Loan B, 5,00%, 8/15/20 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 12/11/21 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 12/11/20 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 12/11/20 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 12/11/20 Bronco Midstream Funding LLC, Term Loan B, 2,50%, 10/26/20 Bronco Midstream Funding LLC, Term Loan B, 2,50%, 10/26/20 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 4/14/21 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 4/14/21 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 4/14/21 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 4/14/21 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 4/14/21 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 4/14/21 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 4/14/21 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 4/14/21 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 4/14/21 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 4/14/21 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 4/14/21 Bronco Midstream Funding LLC, Term Loan B, 3,75%, 4/14/21 Bronco Midstream Funding LLC, Term Loan, 4,00%, 2/19/19 Bronco Midstream Funding LLC, 12/15 Term Loan, 4,00%, 6/05/20 Bronco Midstream Funding LLC, 12/15 Term Loan, 4,00%, 6/05/20 Bronco Midstream Funding LLC, 2/15 Term Loan, 4,00%, 6/05/20 Bronco Midstream Funding LLC, 2/15 Term Loan, 4,00%, 6/05/20 Bronco Midstream Funding LLC, 2/15 Term Loan, 4,00%, 6/05/20 Bronco Midstream Funding LLC, 12/15 Term Loan, 4,25%, 6/19/16 Bronco Midstream Funding Holding Co. LLC, DIP Term Loan, 4,25%, 6/19/16 Bronco Midstream Funding Holding Co. LLC, DIP Term Loan, 4,25%, 6/19/16 Bronco Midstream Funding Holding Co. LLC, DIP Term Loan, 4,25%, 6/19/16 Bronco Midstream Funding Holding Corp., 1st Lien Term Loan, 5,00%, 12/19/21 Br				
End Lien Term Loan, 8,00%, 8,001/22 646 646,021 1			1 277	1 200 101
300000 Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20 1,160 1,113/488 34,257,761 1,588 1,585,191 2,582 2,585 1,586,191 2,582 2,585 1,585,191 2,585 1,585,191 2,585 1,585,191 2,585 1,585,191 2,585 1,585,191 2,585 2,5				
Surger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21 1.588 1.585,191 2.628ars Entertainment Resort Properties LLC. Term Loan B, 7.00%, 10/11/20 4.468 4.257,761 2.724 722,855 11thon Worldwide Finance LLC. Term Loan B2, 3.50%, 10/26/20 492 490,687 11thon Worldwide Finance LLC. Term Loan B2, 3.50%, 10/26/20 606 604,261 a. Quinta Intermediate Holdings LLC, Term Loan B3, 3.50%, 11/26/20 606 604,261 a. Quinta Intermediate Holdings LLC, Term Loan B3, 3.57%, 4/14/21 1.551 1.546,934 a.s. Vegas Sands LLC, Term Loan B3, 3.50%, 12/20/19 606 607 608 609 609 609 609 609 609 609 609 609 609				·
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20	· · · · · · · · · · · · · · · · · · ·			
CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21 724 722,855 724 724 722,855 724 72				
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intrawest ULC, Term Loan, 4.75%, 12/09/20 606 604,261 a. Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 4/14/21 1,551 1,546,934 a.a Quinta Intermediate Holdings LLC, Term Loan B, 3.50%, 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 B, 3.75%, 8/13/20 552 550,985 sabre, Inc:	CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21			·
.a Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 4/14/21 .as Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20 .dGM Resorts International, Term Loan B, 3.25%, 12/19/20 .dGM Resorts International, Term Loan B, 3.50%, 12/20/19 .dinacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20 .dinacle Entertainment, Inc., Term Loan B2, 2.5%, 3/102/20 .dinacle Entertainment, Inc., Term Loan B2, 2.5%, 3/102/20 .dinacle Entertainment, Inc., Term Loan B2, 2.5%, 8/13/20 .dinacle Entertainment, Inc., Term Loan, 4.00%, 6/05/20 .dinacle Entertainment, Inc., Term Loan, 5.00%, 1/19/21 .dinacle Entertainment, Inc., Term Loan, 6.				· · · · · · · · · · · · · · · · · · ·
1,059 1,049 1,059 1,049 2,056 2,056 1,059 1,049 2,056 2,05	Intrawest ULC, Term Loan, 4.75%, 12/09/20		606	604,261
MGM Resorts International, Term Loan B, 3.50%, 12/20/19 Innacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20 Sabre, Inc: Incremental Term Loan, 4.00%, 2/19/19 Sabre, Inc: Incremental Term Loan, 4.00%, 2/19/19 Sabre, Inc: Incremental Term Loan B, 4.00%, 2/19/19 Sabre, Inc: Incremental Term Loan B, 4.05%, 3/02/20 Sabre, Inc: Italian B, 4.00%, 2/19/19 Sabre, Inc: Italian B, 4.00%, 2/19/19 Sabre, Inc: Italian B, 4.00%, 2/19/19 Sabre, Incremental Term Loan B, 4.25%, 3/02/20 Sabre, Incremental Term Loan, 4.00%, 6/05/20 Sabre, Incremental Term Loan, 4.25%, 6/19/16 Sabre, Incremental Term Loan, 4.25%, 6/19/17 Sabre, Incremental Term Loan, 6.75%, 2/28/22 Sabre, Incremental Term Loan, 6.75%, 2/28/22 Sabre, Incremental Term Loan, 6.75%, 2/28/22 Sabre, Incremental T	La Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 4/14/21		1,551	1,546,934
Since Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20 552 550,985 Solare, Inc.:	Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20		640	636,492
Since Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20 552 550,985 Solare, Inc.:	MGM Resorts International, Term Loan B, 3.50%, 12/20/19		1,059	1,049,082
Sabre, Inc.: ncremental Term Loan, 4.00%, 2/19/19	Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20		552	550,985
Ferm Loan B, 4.00%, 2/19/19 Ferm Loan B, 4.00%, 2/19/19 Ferm Loan B, 4.25%, 3/02/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 8.75%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 3.75%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fraveloan B, 5.00%, 12/19/21 Fraveloan B, 5.00%, 12/19/21	Sabre, Inc.:			-
Ferm Loan B, 4.00%, 2/19/19 Ferm Loan B, 4.00%, 2/19/19 Ferm Loan B, 4.25%, 3/02/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 8.75%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 3.75%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/05/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan, 4.25%, 6/19/16 Fraveloan B, 5.00%, 12/19/21 Fraveloan B, 5.00%, 12/19/21	Incremental Term Loan, 4.00%, 2/19/19		393	391,691
Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 1,191 1,190,405 1,190,406 1,19	Term Loan B, 4.00%, 2/19/19			,
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 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 1,234 1,234 1,232,252 1,866,538 Independent Power and Renewable Electricity Producers 0.4% Floating Rate Loan Interests (d) (000) Value Rependent Power and Renewable Electricity Producers (concluded) Farantic Acquisition, Inc.: Ferm Loan B, 5.00%, 12/19/21 LUSD 1,110 \$ 1,109,446 Ferm Loan C, 5.00%, 12/19/21 LUSD 1,110 \$ 1,109,446 Ferm Loan C, 5.00%, 12/19/21 Age 49 Agold Industrial Conglomerates 0.1% Sequa Corp., Term Loan B, 5.25%, 6/19/17 Total Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Sedgwick Claims Management Services, Inc.: Ist Lien Term Loan, 3.75%, 3/01/21 Ind Lien Term Loan, 3.75%, 3/01/21 Ind Lien Term Loan, 6.75%, 2/28/22	Station Casinos LLC, Term Loan B, 4.25%, 3/02/20			
Household Products 0.3% 20.38	Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21		1,191	1,190,405
Sass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 638 634,286 634,2				17,593,133
Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 1,234 1,232,252	Household Products 0.3%			
1,866,538 1,86	Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20		638	
Independent Power and Renewable Electricity Producers 0.4% Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16	Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22		1,234	1,232,252
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 Par (000) Floating Rate Loan Interests (d) Floating Rate Loan Interest (on00) Floating Rate Loan Interest (o	Independent Power and Renewable Flectricity Producers 0.4%			1,866,538
Floating Rate Loan Interests (d) (000) Value Independent Power and Renewable Electricity Producers (concluded) Framite Acquisition, Inc.: Form Loan B, 5.00%, 12/19/21 USD 1,110 \$1,109,446 Form Loan C, 5.00%, 12/19/21 49 49,061 Form Loan B, 5.25%, 6/19/17 735 622,806 Form Loan B, 5.25%, 6/19/17 735 622,806 Forgua Corp., Term Loan B, 5.25%, 6/19/17 735 622,806 Forgua Corp., Term Loan B, 5.25%, 6/19/17 735 622,806 Forgua Corp., Term Loan B, 5.25%, 6/19/17 1,007,181 Lien Term Loan, 6.50%, 4/16/20 924 840,924 Forgua Corp., Term Loan, 3.75%, 3/01/21 1,091 1,067,182 Forgua Corp., Term Loan, 6.75%, 2/28/22 665 649,000			1 313	1 313 384
Floating Rate Loan Interests (d) (000) Value	Energy 1 death intermediate froming co. EEC, Dif Term Loan, 7.25 /0, 0/19/10		,	1,515,504
Independent Power and Renewable Electricity Producers (concluded) Granite Acquisition, Inc.: Grem Loan B, 5.00%, 12/19/21 USD 1,110 \$ 1,109,446 Grem Loan C, 5.00%, 12/19/21 49 49,061 Endustrial Conglomerates 0.1% Gequa Corp., Term Loan B, 5.25%, 6/19/17 Groper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Gedgwick Claims Management Services, Inc.: 15t Lien Term Loan, 3.75%, 3/01/21 15t Lien Term Loan, 6.75%, 2/28/22	Floating Rate Loan Interests (d)			Value
Granite Acquisition, Inc.: USD 1,110 \$ 1,109,446 Ferm 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.: 1,091 1,067,182 2nd Lien Term Loan, 6.75%, 2/28/22 665 649,000	e · · ·		(000)	7 andC
Term Loan B, 5.00%, 12/19/21 Term Loan C, 5.00%, 12/19/21 USD 1,110 1,109,446 49 49,061 2,471,891 Industrial Conglomerates 0.1% Sequa Corp., Term Loan B, 5.25%, 6/19/17 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Sedgwick Claims Management Services, Inc.: Ist Lien Term Loan, 3.75%, 3/01/21 Ind Lien Term Loan, 6.75%, 2/28/22 Tooper Gay Swett & Crawford of Delaware Holding Corp. (1st Lien Term Loan, 5.00%, 4/16/20) Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Tooper Gay Swett & Cr				
Term Loan C, 5.00%, 12/19/21 2,471,891 Industrial Conglomerates 0.1% Sequa Corp., Term Loan B, 5.25%, 6/19/17 Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Sedgwick Claims Management Services, Inc.: Ist Lien Term Loan, 3.75%, 3/01/21 Ind Lien Term Loan, 6.75%, 2/28/22 49 49,061 2,471,891 622,806 622,806 622,806 623,806 624,806 625,806 626,806 627,806 628,806 629,806 620,806 6		HeD	1 110	\$ 1.100.446
Industrial Conglomerates 0.1% Sequa Corp., Term Loan B, 5.25%, 6/19/17 735 622,806 Sequa Corp., Term Loan B, 5.25%, 6/19/17 735 622,806 Sinsurance 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.: Set Lien Term Loan, 3.75%, 3/01/21 1,067,182 2nd Lien Term Loan, 6.75%, 2/28/22 665 649,000	Term Loan C, 5.00%, 12/19/21	USD		
Sequa Corp., Term Loan B, 5.25%, 6/19/17 735 622,806 Insurance 0.4% 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.: 1,091 1,067,182 Ist 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				2,471,891
Ansurance 0.4% Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Sedgwick Claims Management Services, Inc.: 1st Lien Term Loan, 3.75%, 3/01/21 1,067,182 2nd Lien Term Loan, 6.75%, 2/28/22 665 649,000				
5.00%, 4/16/20 924 840,924 Sedgwick Claims Management Services, Inc.: 1st Lien Term Loan, 3.75%, 3/01/21 1,067,182 2nd Lien Term Loan, 6.75%, 2/28/22 665 649,000	Insurance 0.4%		735	622,806
1,067,182 2nd Lien Term Loan, 6.75%, 2/28/22 1,067,182 665 649,000	5.00%, 4/16/20		924	840,924
2nd Lien Term Loan, 6.75%, 2/28/22 665 649,000	· · ·		4.00	4.077.127
2,557,106	2nd Lien Term Loan, 6.75%, 2/28/22		665	649,000
				2,557,106

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%		2,310,774
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.:	//0	, oo, 10,
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.:	70.	, 15,50,
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
· · · · · · · · · · · · · · · · · · ·		,
		11 225 529
Machinery 0.3%		11,225,528
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%, 0/21/20	795	739,851
Shive it of Holdings Elec, Term Loan, 4.00 %, 12/13/17	175	757,051
		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.

BlackRock Limited Duration Income Trust (BLW)

		Par	
Floating Rate Loan Interests (d)		(000)	Value
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 Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		863 2,398	855,469
Virgin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23	GBP	790	2,379,663 1,204,569
WideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19	USD	1,172	1,167,730
Ziggo Financing Partnership:	CSD	1,172	1,107,750
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.:			
st 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
Orillships 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		179 111	178,564
Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19		1,645	48,679 1,587,425
Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 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
Southeross 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
		Par	5,107,020
Floating Rate Loan Interests (d) Pharmaceuticals 2.8%		(000)	Value
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:			0.0,21.
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
aguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22		2,016	2,002,552
LL/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.:		170	175 771
Series C2 Term Loan B, 3.75%, 12/11/19		478	475,774

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.

BlackRock Limited Duration Income Trust (BLW)

		Par	
Floating Rate Loan Interests (d)		(000)	Value
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.:		510	544.00 0
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.:		500	557 200
2nd Lien Term Loan, 9.25%, 11/01/20		560	557,200
Term Loan B, 4.25%, 11/01/19 Infor US, Inc., Term Loan BS, 3.75%, 6/03/20		520	517,266
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20		1,099 900	1,066,834
Informatica Corp., Term Loan, 4.50%, 8/05/22 IOOR US, Inc., Term Loan B, 6.00%, 4/01/21		605	893,628 490,394
Kronos, Inc., 2nd Lien Term Loan, 9.75%, 4/30/20		1,837	1,865,608
Mitchell International, Inc.:		1,037	1,003,000
1st Lien Term Loan, 4.50%, 10/12/20		617	614,139
2nd Lien Term Loan, 8.50%, 10/12/20		1,200	1,193,496
Sophia LP, 2014 Term Loan B, 4.00%, 7/19/18		811	809,102
SS&C Technologies, Inc.:		011	009,102
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%			10,031,293
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
		2,000	2,07.0,07.0
Toutiles Annoyal & Lympy Coods 0.20			4,664,485
Textiles, Apparel & Luxury Goods 0.2%		1,234	1,091,703
Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 Thrifts & Mortgage Finance 0.1%		1,234	1,091,703
IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21		848	847,546
Trading Companies & Distributors 0.3%		040	047,340
HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21		1,600	1,588,672
Wireless Telecommunication Services 0.4%		2,500	1,000,072
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
		Par	
Non-Agency Mortgage-Backed Securities		(000)	Value
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

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 Commericial 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.

BlackRock Limited Duration Income Trust (BLW)

		D	
Non-Agency Mortgage-Backed Securities		Par (000)	Value
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.:		0.4	02 (01
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):		1,700	2,007,05
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%			
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1,		17,619	1,204,391
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
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d):		17,619 35,020	1,204,391 2,782,055
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24		,	
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18		35,020	2,782,055
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18		35,020 41,921	2,782,055 1,848,045
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18		35,020 41,921	2,782,055 1,848,045
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18		35,020 41,921	2,782,055 1,848,045 724,134
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities		35,020 41,921 13,046	2,782,055 1,848,045 724,134
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6%		35,020 41,921 13,046	2,782,055 1,848,045 724,134 6,558,625 Value
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6% Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23	USD	35,020 41,921 13,046	2,782,055 1,848,045 724,134 6,558,625 Value \$ 3,888,918
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6% Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23	USD	35,020 41,921 13,046 Par (000)	2,782,055 1,848,045 724,134 6,558,625 Value
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6% Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23	USD	35,020 41,921 13,046 Par (000)	2,782,055 1,848,045 724,134 6,558,625 Value \$ 3,888,918
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6% Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23	USD	35,020 41,921 13,046 Par (000)	2,782,055 1,848,045 724,134 6,558,625 Value \$ 3,888,918
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6% Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23	USD	35,020 41,921 13,046 Par (000) 3,719	2,782,055 1,848,045 724,134 6,558,625 Value \$ 3,888,918
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6% Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23	USD	35,020 41,921 13,046 Par (000) 3,719	2,782,055 1,848,045 724,134 6,558,625 Value \$ 3,888,918
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6% Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23 Total U.S. Government Sponsored Agency Securities 1.7%	USD	35,020 41,921 13,046 Par (000) 3,719	2,782,055 1,848,045 724,134 6,558,625 Value \$ 3,888,918
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6% Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23 Total U.S. Government Sponsored Agency Securities 1.7% Other Interests (k)	USD	35,020 41,921 13,046 Par (000) 3,719	2,782,055 1,848,045 724,134 6,558,625 Value \$ 3,888,918
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6% Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23 Total U.S. Government Sponsored Agency Securities 1.7% Other Interests (k) Auto Components 0.0%	USD	35,020 41,921 13,046 Par (000) 3,719 Beneficial Interest (000)	2,782,055 1,848,045 724,134 6,558,625 Value \$ 3,888,918 10,447,543
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6% Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23 Total U.S. Government Sponsored Agency Securities 1.7% Other Interests (k) Auto Components 0.0% Lear Corp. Escrow	USD	35,020 41,921 13,046 Par (000) 3,719	2,782,055 1,848,045 724,134 6,558,625 Value \$ 3,888,918
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) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6% Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23 Total U.S. Government Sponsored Agency Securities 1.7% Other Interests (k) Auto Components 0.0% Lear Corp. Escrow Construction Materials 0.0% USI Senior Holdings	USD	35,020 41,921 13,046 Par (000) 3,719 Beneficial Interest (000)	2,782,055 1,848,045 724,134 6,558,625 Value \$ 3,888,918 10,447,543
Interest Only Collateralized Mortgage Obligations 1.1% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.19%, 12/25/24 Series K707, 1.68%, 12/25/18 Series K710, 1.90%, 5/25/19 U.S. Government Sponsored Agency Securities Mortgage-Backed Securities 0.6% Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23 Total U.S. Government Sponsored Agency Securities 1.7% Other Interests (k) Auto Components 0.0% Lear Corp. Escrow Construction Materials 0.0%	USD	35,020 41,921 13,046 Par (000) 3,719 Beneficial Interest (000)	2,782,055 1,848,045 724,134 6,558,625 Value \$ 3,888,918 10,447,543

Preferred Securities

	Par	
Capital Trusts	(000)	
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%		10,020,007
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.

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

			O	
		Par		
Capital Trust		(000)	,	Value
nsurance (concluded)		(000)		v aruc
Swiss Re Capital I LP, 6.85% (c)(d)(f)(h)	USD	2,410	\$ 3	2,458,200
Voya Financial, Inc., 5.65%, 5/15/53 (d)(f)	COD	3,500		3,535,000
(a)(1)		2,200		5,555,000
			10	0 026 576
Fotal Capital Trusts 8.6%				8,036,576 4,109,549
Total Capital Husts 6.0%			3-	+,109,349
Preferred Stocks		Shares		
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	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%			Ģ	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	2,690,327
Total Preferred Securities 10.4%			65	5,817,813
Warrants	Shares		Value	
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				
(Cost \$892,660,047) 139.2%			877,591,069	
Short-Term Securities				
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.08% (m)(n)	5,757,976		5,757,976	
Total Short-Term Securities				
(Cost \$5,757,976) 0.9%			5,757,976	
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.

(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)	(f) All or a portion of security has been pledged as collateral in connection with outstanding reverse repurchase agreements.								
(g)	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.								
(1)	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:								
	Shares Held at August 31, Net at August 31, liliate 2014 Activity 2015 Income ckRock 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.								

ANNUAL REPORT

100

47

AUGUST 31, 2015

BlackRock Limited Duration Income Trust (BLW)

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

Countownarts	Interest	Trade	Maturity Date ¹	Fees Value	Face Value Including Accrued
Counterparty	Rate	Date		Face Value	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 7/15/14	Open	1,288,000	1,296,850
Barclays Capital, Inc.	0.60%		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% 0.60%	12/17/14	Open	384,000	385,645
Deutsche Bank Securities, Inc.		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% 0.60%	12/17/14	Open	122,000	122,523
Deutsche Bank Securities, Inc.		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 UBS Securities LLC	0.60% 0.60%	12/19/14 12/19/14	Open	1,050,975 845,813	1,055,459 849,421
	0.65%	12/19/14	Open	1,031,835	1,036,604
UBS Securities LLC Deutsche Bank Securities, Inc.		1/06/15	Open		
·	0.60%		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	496,724 962,704
UBS Securities LLC	0.55%	2/06/15	Open	959,669	
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

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.

BlackRock Limited Duration Income Trust (BLW)

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

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date ¹	Face Value	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. Deutsche Bank Securities, Inc.	0.60%	3/25/15 3/25/15	Open	1,585,000 710,000	1,589,200
Deutsche Bank Securities, Inc. Deutsche Bank Securities, Inc.	0.60% 0.60%	3/25/15	Open Open	1,139,000	711,882 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% 0.55%	3/30/15	Open	975,000	977,294
HSBC Securities (USA), Inc. HSBC Securities (USA), Inc.	0.55%	3/30/15 3/30/15	Open Open	702,000 525,000	703,652 526,235
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

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.

BlackRock Limited Duration Income Trust (BLW)

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

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date ¹	Face Value	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% 0.65%	4/22/15	Open	521,875	523,119
RBC Capital Markets LLC		4/22/15	Open	417,490	418,485
Deutsche Bank Securities, Inc. Deutsche Bank Securities, Inc.	0.65% 0.70%	4/23/15 4/23/15	Open	2,148,000 1,489,000	2,153,081
,	0.75%	4/23/15	Open		1,492,793
RBC Capital Markets LLC RBC Capital Markets LLC	0.75%	4/23/15	Open Open	807,570 786,050	809,774 788,195
RBC Capital Markets LLC	0.75%	4/23/15	Open	544,800	546,287
Barclays Capital, Inc.	(3.00%)	4/23/15	Open	593,206	586,780
RBC Capital Markets LLC	0.75%	4/24/15	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

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.

BlackRock Limited Duration Income Trust (BLW)

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

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date ¹	Face Value	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% 0.55%	6/19/15	Open	632,653 747,000	633,433 747,799
HSBC Securities (USA), Inc.	0.55%	6/23/15 6/30/15	Open		
HSBC Securities (USA), Inc. Deutsche Bank Securities, Inc.	0.60%	7/01/15	Open Open	1,166,000 2,764,000	1,167,104 2,766,856
Deutsche Bank Securities, Inc. 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. 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

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.

BlackRock Limited Duration Income Trust (BLW)

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

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date ¹	Face Value	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		.	T	N. (1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1	App	realized preciation
L	ong (Short)	Issue	Exchange	Expiration	Notional Value	(Dej	preciation)
	(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		Cu	Currency			Unrealized
Purchased			Sold	Counterparty	Settlement 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.

BlackRock Limited Duration Income Trust (BLW)

Forward Foreign Currency Exchange Contracts (concluded)

Currency		(Currency			Uni	realized	
					Settlement	App	reciation	
Purchased			Sold	Counterparty	Date	(Dep	(Depreciation)	
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

	Put/		Expiration			
Description	Call	Counterparty	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	Floating		Expiration	Notional	Unrealized Appreciation		
Rate	Rate	Clearinghouse	Date	Amount (000)	(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.

OTC Credit Default Swaps Buy Protection

			Expiration	Notional Amount		Premiums Paid	Unrealized Appreciation
Issuer/Index	Pay Fixed Rate	Counterparty	Date	(000)	Value	(Received)	(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					

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