

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.  
Form N-CSR  
November 02, 2018

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: 08/31/2018

Date of reporting period: 08/31/2018

Item 1 Report to Stockholders

AUGUST 31, 2018

**ANNUAL REPORT**

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

**BlackRock Limited Duration Income Trust (BLW)**

**Not FDIC Insured   May Lose Value   No Bank  
Guarantee**

## The Markets in Review

Dear Shareholder,

In the 12 months ended August 31, 2018, the strongest corporate profits in seven years drove the equity market higher, while rising interest rates constrained bond returns. Though the market's appetite for risk remained healthy, risk-taking was tempered somewhat, as shorter-term, higher-quality securities led the bond market, and U.S. equities outperformed most international stock markets.

Volatility in emerging market stocks rose as U.S.-China trade relations and debt concerns adversely affected the Chinese stock market, while Turkey and Argentina became embroiled in currency crises, largely due to hyperinflation in both countries. An economic slowdown in Europe led to modest performance for European equities.

Short-term U.S. Treasury interest rates rose the fastest, while longer-term rates slightly increased, leading to a negative return for long-term U.S. Treasuries and a substantial flattening of the yield curve. Many investors are concerned with the flattening yield curve as a harbinger of recession, but given the extraordinary monetary measures in the last decade, we believe a more accurate barometer for the economy is the returns along the risk spectrums in stock and bond markets. Although the fundamentals in credit markets remained relatively solid, investment-grade bonds declined slightly, and high-yield bonds posted modest returns.

In response to rising growth and inflation, the U.S. Federal Reserve (the Fed) increased short-term interest rates three times during the reporting period. The Fed also reduced its \$4.2 trillion balance sheet by approximately \$230 billion during the reporting period, gradually reversing the unprecedented stimulus measures it enacted after the financial crisis. Meanwhile, the European Central Bank announced that its bond-purchasing program would conclude at the end of the year, while also expressing its commitment to low interest rates. In contrast, the Bank of Japan continued to expand its balance sheet through bond purchasing while lowering its expectations for inflation.

The U.S. economy continued to gain momentum despite the Fed's modest reduction of economic stimulus; unemployment declined to 3.9%, wages increased, and the number of job openings reached a record high. Strong economic performance may justify a more rapid pace of rate hikes in 2018, as the headline inflation rate and investors' expectations for inflation have already surpassed the Fed's target of 2.0%.

While U.S. monetary policy is seeking to restrain economic growth and inflation, fiscal policy has produced new sources of growth that could nourish the economy for the next few years. Corporate tax cuts and repatriation of capital held abroad could encourage a virtuous cycle of business spending. Lower individual tax rates coupled with the robust job market may refresh consumer spending.

We continue to believe the primary risks to economic expansion are trade protectionism, rapidly rising interest rates, and geopolitical tension. Given the deflationary forces of technology and globalization, a substantial increase in inflation is unlikely to materialize as long as the unemployment rate remains above 3.0%. However, we are closely monitoring trade protectionism and the rise of populism in Western nations. In particular, the outcome of trade negotiations between the United States and China is likely to influence the global growth trajectory and set the tone for free trade in many other nations.

In this environment, investors need to think globally, extend their scope across a broad array of asset classes, and be nimble as market conditions change. We encourage you to talk with your financial advisor and visit [blackrock.com](https://www.blackrock.com) for further insight about investing in today's markets.

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

**Total Returns as of August 31, 2018**

	<b>6-month</b>	<b>12-month</b>
U.S. large cap equities (S&P 500® Index)	7.96%	19.66%
U.S. small cap equities (Russell 2000® Index)	15.84	25.45
International equities (MSCI Europe, Australasia, Far East Index)	(2.55)	4.39
Emerging market equities (MSCI Emerging Markets Index)	(10.18)	(0.68)
3-month Treasury bills (ICE BofAML 3-Month U.S. Treasury Bill Index)	0.93	1.52
U.S. Treasury securities (ICE BofAML 10-Year U.S. Treasury Index)	1.42	(4.13)
U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index)	1.15	(1.05)
Tax-exempt municipal bonds (S&P Municipal Bond Index)	1.78	0.61
U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	2.26	3.40

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

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Fund Summary as of August 31, 2018

**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 managed 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 at the time of investment or, if unrated, are considered by the investment adviser to be of comparable quality. 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.

**Fund Information**

Symbol on New York Stock Exchange ( NYSE )	FRA
Initial Offering Date	October 31, 2003
Current Distribution Rate on Closing Market Price as of August 31, 2018 (\$13.80) <sup>(a)</sup>	5.61%
Current Monthly Distribution per Common Share <sup>(b)</sup>	\$0.0645
Current Annualized Distribution per Common Share <sup>(b)</sup>	\$0.7740
Economic Leverage as of August 31, 2018 <sup>(c)</sup>	30%

<sup>(a)</sup> 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.

<sup>(b)</sup> The distribution rate is not constant and is subject to change.

<sup>(c)</sup> 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**

	08/31/18	08/31/17	Change	High	Low
Market Price	\$ 13.80	\$ 14.10	(2.13)%	\$ 14.62	\$ 13.70
Net Asset Value	14.92	14.93	(0.07)	15.07	14.81

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





Fund Summary as of August 31, 2018 (continued)

**BlackRock Floating Rate Income Strategies Fund, Inc.****Performance and Portfolio Management Commentary**

Returns for the period ended August 31, 2018 were as follows:

	Average Annual Total Returns		
	<i>1 Year</i>	<i>3 Years</i>	<i>5 Years</i>
Fund at NAV <sup>(a)(b)</sup>	5.28%	5.71%	5.30%
Fund at Market Price <sup>(a)(b)</sup>	3.11	8.00	4.21
<b>S&amp;P/LSTA Leveraged Loan Index<sup>(c)</sup></b>	4.88	4.85	4.04

(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices. Performance results reflect the Fund's use of leverage.

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

(c) An unmanaged market value-weighted index (the Reference Benchmark) designed to measure the performance of the U.S. leveraged loan market based upon market weightings, spreads and interest payments.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

Past performance is not indicative of future results.

**The following discussion relates to the Fund's absolute performance based on NAV:****What factors influenced performance?**

Floating rate loan interests (bank loans) benefited from a strong appetite for credit over much of the 12-month period. The largest sector contributors to performance included technology, health care and consumer cyclical services. By credit rating, B-rated positions were the largest contributors, followed by BB-rated and CCC-rated names. In terms of the Fund's asset allocation, bank loan positions provided the largest contribution to performance, followed by holdings of high yield bonds and a small allocation to equities.

On the downside, the home construction sector was the sole sector detractor from performance. In terms of credit ratings, not-rated and CC-rated positions hurt Fund performance. A small position in convertible securities was also a detractor.

**Describe recent portfolio activity.**

The Fund maintained tactical exposures to high yield bonds and collateralized loan obligations. As much of the bank loan market trades above par, these tactical holdings are designed to add potential upside to the Fund. Over the period, the Fund reduced exposure to the communications sector in general, and cable & satellite issues in particular. Additionally, the Fund maintained its broad underweight to consumer cyclicals. By contrast, the Fund added to sectors such as pharmaceuticals, chemicals and diversified manufacturing. From a credit quality standpoint, the Fund increased exposure to B-rated credits, while reducing exposure to BB-rated names. The Fund's core issuer and credit

biases remained centered on cash-flow views and identification of a specific catalyst and/or idiosyncratic characteristics.

**Describe portfolio positioning at period end.**

At period end, the Fund held the majority of its portfolio in floating rate bank loans, with a meaningful position in high yield corporate bonds as well. The Fund maintained its highest concentration in higher coupon B-rated loans of select issuers, while limiting exposure to both higher quality loans with less compelling risk/reward profiles and lower-rated loans with more equity-like profiles and greater downside risk should credit sentiment weaken. From a sector perspective, the Fund's largest overweight positions at period-end included independent energy, technology and health care. By contrast, the Fund remained underweight to the broad consumer cyclicals space, most notably retail, leisure and automotive issuers as the investment adviser believes these segments face fundamental headwinds. The Fund remained focused on industries and companies with stable business profiles and consistent cash flows, avoiding areas of the market with secular concerns and/or deteriorating fundamental trends.

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.

Fund Summary as of August 31, 2018 (continued)

BlackRock Floating Rate Income Strategies Fund, Inc.

**Overview of the Fund's Total Investments****PORTFOLIO COMPOSITION**

	<i>08/31/18</i>	<i>08/31/17</i>
Floating Rate Loan Interests	94%	93%
Corporate Bonds	3	6
Asset-Backed Securities	3	1
Investment Companies		(a)
Common Stocks <sup>(a)</sup>		
Short-Term Securities <sup>(a)</sup>		
Other	(b)	(c)

(a) Representing less than 1% of the Fund's total investments.

(b) Includes a less than 1% holding in each of the following investment types: Other Interests, Preferred Securities, and Warrants.

(c) Includes a less than 1% holding in each of the following investment types: Options Purchased, Other Interests, Preferred Securities, Rights and Warrants.

**CREDIT QUALITY ALLOCATION** <sup>(d)(e)</sup>

	<i>08/31/18</i>	<i>08/31/17</i>
A <sup>(a)</sup>		
BBB/Baa	8%	9%
BB/Ba	41	42
B	45	40
CCC/Caa	4	5
N/R	2	4

(d) 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.

(e) Excludes Options Purchased and Short-Term Securities.



Fund Summary as of August 31, 2018

**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 at the time of investment or unrated and deemed by the investment adviser to be of comparable quality and, to a limited extent, non-U.S. dollar denominated securities of non-U.S. issuers rated below investment grade or unrated and deemed by the investment adviser to be of comparable quality.

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.

**Fund Information**

Symbol on NYSE	BLW
Initial Offering Date	July 30, 2003
Current Distribution Rate on Closing Market Price as of August 31, 2018 (\$15.06) <sup>(a)</sup>	6.33%
Current Monthly Distribution per Common Share <sup>(b)</sup>	\$0.0795
Current Annualized Distribution per Common Share <sup>(b)</sup>	\$0.9540
Economic Leverage as of August 31, 2018 <sup>(c)</sup>	28%

<sup>(a)</sup> 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.

<sup>(b)</sup> The distribution rate is not constant and is subject to change.

<sup>(c)</sup> 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**

	<i>08/31/18</i>	<i>08/31/17</i>	<i>Change</i>	<i>High</i>	<i>Low</i>
Market Price	\$ 15.06	\$ 15.99	(5.82)%	\$ 16.30	\$ 14.77
Net Asset Value	16.71	17.02	(1.82)	17.14	16.57

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

FUND SUMMARY

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Fund Summary as of August 31, 2018 (continued)

BlackRock Limited Duration Income Trust

**Performance and Portfolio Management Commentary**

Returns for the period ended August 31, 2018 were as follows:

	Average Annual Total Returns		
	<i>1 Year</i>	<i>3 Years</i>	<i>5 Years</i>
Fund at NAV <sup>(a)(b)</sup>	4.42%	7.28%	6.91%
Fund at Market Price <sup>(a)(b)</sup>	0.18	9.08	5.51
<b>Reference Benchmark<sup>(c)</sup></b>	2.81	4.42	3.77
<b>Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index<sup>(d)</sup></b>	3.40	7.02	5.64
<b>S&amp;P/LSTA Leveraged Loan Index<sup>(e)</sup></b>	4.88	4.85	4.04
<b>BATS S Benchmark<sup>(f)</sup></b>	0.19	1.38	1.60

(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices. Performance results reflect the Fund's use of leverage.

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

(c) The Reference Benchmark is comprised of the Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index (33.33%), the S&P/LSTA Leveraged Loan Index (33.33%), and the BATS S Benchmark (33.34%). The Reference Benchmark's index content and weightings may have varied over past periods.

(d) An unmanaged index comprised of issuers that meet the following criteria: at least \$150 million par value outstanding; maximum credit rating of Ba1; at least one year to maturity; and no issuer represents more than 2% of the index.

(e) An unmanaged market value-weighted index designed to measure the performance of the U.S. leveraged loan market based upon market weightings, spreads and interest payments.

(f) A composite index comprised of Bloomberg Barclays ABS 1-3 Year AAA Rated ex Home Equity Index, Bloomberg Barclays Corporate 1-5 year Index, Bloomberg Barclays CMBS Investment Grade 1-3.5 Yr. Index, Bloomberg Barclays MBS 15 Yr Index and Bloomberg Barclays Credit Ex-Corporate 1-5 Yr Index.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

Past performance is not indicative of future results.

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

**What factors influenced performance?**

The largest contributors to the Fund's performance for the period were its allocations to senior loans, high yield corporate bonds and interest rate derivatives. Holdings in commercial mortgage-backed securities ( CMBS ) and asset-backed securities ( ABS ) also contributed to performance.

The largest detractor from the Fund's performance came from exposure to non-U.S. sovereign-related securities.

The Fund held derivatives during the period, including interest rate futures, currency forwards, currency options, interest rate swaps and credit default swaps. The derivatives were used primarily to adjust duration (sensitivity to interest rate movements) and yield curve exposures as well as to manage credit and currency risk. Currency forwards also were employed to provide the portfolio with active currency exposure. The Fund's use of derivatives contributed positively to performance during the period.

**Describe recent portfolio activity.**

After reducing its allocation last year, the Fund added back exposure to high yield corporate bonds given the sector's supportive technical backdrop and benign default outlook. The Fund also maintained an allocation to floating rate senior loans in anticipation of moderately higher interest rates as central banks continue gradual policy normalization. Consistent with the investment adviser's expectations for rising interest rates, the Fund maintained a relatively short duration profile.

**Describe portfolio positioning at period end.**

At period end, the Fund maintained a diversified allocation to non-government spread sectors such as high yield corporate bonds, senior loans, investment grade corporates, CMBS, ABS, and agency and non-agency residential mortgage-backed securities. Additionally, the Fund held emerging market debt and sovereign debt. The Fund ended the period with an effective duration of 2.7 years.

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.



Fund Summary as of August 31, 2018 (continued)

BlackRock Limited Duration Income Trust

**Overview of the Fund's Total Investments****PORTFOLIO COMPOSITION**

	<i>08/31/2018</i>	<i>08/31/2017</i>
Corporate Bonds	45%	45%
Floating Rate Loan Interests	29	27
Asset-Backed Securities	8	9
Preferred Securities	7	8
Non-Agency Mortgage-Backed Securities	5	6
Foreign Agency Obligations	3	4
U.S. Government Sponsored Agency Securities	3	1
Short-Term Securities <sup>(a)</sup>		
U.S Treasury Obligations		(a)
Other	(b)	(c)

(a) Representing less than 1% of the Fund's total investments.

(b) Includes a less than 1% holding in each of the following investment types: Common Stocks, Other Interests, and Warrants.

(c) Includes a less than 1% holding in each of the following investment types: Common Stocks, Options Purchased, Options Written, Other Interests, Rights, Short-Term Securities and Warrants.

**CREDIT QUALITY ALLOCATION** <sup>(d)(e)</sup>

	<i>08/31/2018</i>	<i>08/31/2017</i>
AAA/Aaa	4%	4%
AA/Aa	1	1
A	5	6
BBB/Baa	21	19
BB/Ba	31	33
B	27	29
CCC/Caa	6	4
N/R <sup>(f)</sup>	5	4

(d) 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.

- (e) Excludes Options Purchased, Options Written and Short-Term Securities.
- (f) The investment adviser 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 adviser 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, a 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 a Fund with the proceeds from leverage earn income based on longer-term interest rates. In this case, a Fund's financing cost of leverage is significantly lower than the income earned on a 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 respective 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.

The use of leverage also generally causes greater changes in each Fund's NAV, market price and dividend rates than comparable portfolios without leverage. In a declining market, leverage is likely to cause a greater decline in the NAV and market price of a Fund's shares than if the Fund were not leveraged. In addition, each Fund 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 Fund to incur losses. The use of leverage may limit a Fund's ability to invest in certain types of securities or use certain types of hedging strategies. Each Fund incurs expenses in connection with the use of leverage, all of which are borne by shareholders and may reduce income to the shareholders. 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 adviser 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 ), each Fund is permitted to issue debt up to 33 1/3% of its 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 a value not less than the value of a Fund's obligations under the reverse repurchase agreements (including accrued interest) then such transaction is not considered a senior security and is not subject to the foregoing limitations and requirements imposed by the 1940 Act.

#### Derivative Financial Instruments

The Funds may invest in various derivative financial instruments. These instruments are used to obtain exposure to a security, commodity, index, market, and/or other asset without owning or taking physical custody of securities, commodities and/or other referenced assets 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 and 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 instrument. The Funds' successful use of a derivative financial instrument depends on the investment adviser's ability to predict pertinent market movements accurately, which cannot be assured. The use of these 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, if any, are discussed in detail in the Notes to Financial Statements.

Schedule of Investments

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

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
<b>Common Stocks 0.4%</b>		
<b>Chemicals 0.1%</b>		
GEO Specialty Chemicals, Inc. <sup>(a)(b)</sup>	814,577	\$ 266,997
<b>Diversified Financial Services 0.2%</b>		
Kcad Holdings I Ltd. <sup>(a)(b)</sup>	309,827,230	1,174,245
<b>Health Care Management Services 0.0%</b>		
New Millennium HoldCo, Inc. <sup>(b)</sup>	14,906	149
<b>Hotels, Restaurants &amp; Leisure 0.0%</b>		
Caesars Entertainment Corp. <sup>(b)</sup>	19,011	193,912
<b>Semiconductors &amp; Semiconductor Equipment 0.0%</b>		
SunPower Corp. <sup>(b)</sup>	1,860	12,499
<b>Utilities 0.1%</b>		
Texgen LLC <sup>(a)(b)</sup>	16,861	606,996
<b>Total Common Stocks 0.4%</b>		
<b>(Cost \$4,560,286)</b>		2,254,798
	<i>Par</i>	
	<i>(000)</i>	
<b>Asset-Backed Securities 4.6%</b>		
Allegro CLO II-S Ltd., Series 2014-1RA, Class B, 1.00%, 10/21/28 <sup>(c)(d)(e)</sup>	USD 250	250,000
ALM VII R Ltd., Series 2013-7RA, Class BR, (3 mo. LIBOR US + 2.70%), 5.04%, 10/15/28 <sup>(c)(f)</sup>	250	251,916
AMMC CLO Ltd., Series 2014-15A, Class D, (3 mo. LIBOR US + 4.20%), 6.53%, 12/09/26 <sup>(c)(f)</sup>	250	251,659
Anchorage Capital CLO Ltd. <sup>(c)(d)</sup> :		
Series 2016-8A, Class AR, 3.34%, 07/28/28	750	749,225
Series 2016-8A, Class BR, 3.94%, 07/28/28	500	499,567
Series 2018-10A, Class A1A, 1.00%, 10/15/31 <sup>(e)</sup>	2,550	2,550,000
Apidos CLO XXX Ltd., Series XXXA, Class A1A, 1.00%, 10/18/31 <sup>(a)(c)(d)(e)</sup>	250	250,000
Ares CLO Ltd., Series 2016-40A, Class C, (3 mo. LIBOR US + 3.70%), 6.04%, 10/15/27 <sup>(c)(f)</sup>	250	251,289
Ares XLVII CLO Ltd., Series 2018-48A, Class C, 4.14%, 07/20/30 <sup>(c)(d)</sup>	375	370,383
Ares XLVIII CLO Ltd., Series 2018-48A, Class D, 5.04%, 07/20/30 <sup>(c)(d)</sup>	250	246,698
Ares XXXIII CLO Ltd., Series 2015-1A, Class A2R, (3 mo. LIBOR US + 1.95%), 4.27%, 12/05/25 <sup>(c)(f)</sup>	450	450,311
Ares XXXVR CLO Ltd., Series 2015-35RA, Class C, 4.24%, 07/15/30 <sup>(c)(d)</sup>	350	343,089
Atlas Senior Loan Fund X Ltd., Series 2018-10A <sup>(c)(d)</sup> :		

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Class B, 3.84%, 01/15/31		500		493,210
Class C, 4.19%, 01/15/31		500		494,226
Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class A2R, (3 mo. LIBOR US + 2.05%), 4.40%, 01/20/29 <sup>(c)(f)</sup>		500		501,411
Benefit Street Partners CLO XII Ltd., Series 2017-12A, Class C, 5.39%, 10/15/30 <sup>(c)(d)</sup>		250		250,401
Benefit Street Partners CLO XV Ltd., Series 2018-15A, Class A1, 3.31%, 07/18/31 <sup>(c)(d)</sup>		250		250,000
Carlyle Global Market Strategies CLO Ltd., Series 2015-3A, Class A2R, 3.94%, 07/28/28 <sup>(c)(d)</sup>		500		498,276
Cedar Funding II CLO Ltd., Series 2013-1A, Class A1R, (3 mo. LIBOR US + 1.23%), 3.56%, 06/09/30 <sup>(c)(f)</sup>		500		500,726
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
<b>Asset-Backed Securities (continued)</b>				
CIFC Funding Ltd. <sup>(c)(d)</sup> :				
Series 2013-4A, Class DRR, 5.17%, 04/27/31	USD	250	\$	247,721
Series 2018-1A, Class B, 3.58%, 04/18/31		375		369,686
Series 2018-1A, Class C, 3.93%, 04/18/31		375		373,126
Series 2018-4A, Class A1, 1.00%, 10/17/31 <sup>(a)(e)</sup>		1,700		1,698,550
Series 2018-4A, Class B, 1.00%, 10/17/31 <sup>(e)</sup>		425		425,000
Series 2018-4A, Class D, 1.00%, 10/17/31 <sup>(a)(e)</sup>		300		300,000
Galaxy CLO Ltd., Series 2015-21A, Class CR, 4.10%, 04/20/31 <sup>(c)(d)</sup>		250		247,321
Galaxy XVIII CLO Ltd., Series 2018-28A, Class A1, 3.44%, 07/15/31 <sup>(c)(d)</sup>		1,000		995,404
Goldentree Loan Management US CLO Ltd., Series 2017-1A, Class C, (3 mo. LIBOR US + 2.20%), 4.55%, 04/20/29 <sup>(c)(f)</sup>		250		250,504
Highbridge Loan Management Ltd. <sup>(c)(d)</sup> :				
Series 12A-18, Class B, 4.22%, 07/18/31		250		243,424
Series 12A-18, Class C, 5.12%, 07/18/31		250		242,240
Series 2013-2A, Class CR, 5.25%, 10/20/29		250		248,879
LCM XVIII LP <sup>(c)(d)</sup> :				
Series 18A, Class INC, 0.00%, 04/20/31 <sup>(g)</sup>		1,250		784,010
Series 27A, Class A1, 3.53%, 07/16/31		500		497,364
Madison Park Funding Ltd., Series 2018-27A, Class B, 4.05%, 04/20/30 <sup>(c)(d)</sup>		1,000		987,967
Octagon Investment Partners Ltd., Series 2013-1A <sup>(c)(d)</sup> :				
Class A1R2, 3.34%, 01/25/31		250		249,714
Class BR2, 3.74%, 01/25/31		350		347,432
Class CR2, 4.04%, 01/25/31		350		344,085
Octagon Investment Partners XVII Ltd., Series 2013-1A, Class ER2, 7.49%, 01/25/31 <sup>(c)(d)</sup>		250		246,793
OZLM XIX Ltd., Series 2017-19A, Class C, 5.44%, 11/22/30 <sup>(c)(d)</sup>		250		250,983
Palmer Square CLO Ltd. <sup>(c)</sup> :				
Series 2015-2A, Class A1AR, (3 mo. LIBOR US + 1.27%), 3.62%, 07/20/30 <sup>(f)</sup>		500		500,641
Series 2018-1A, Class A1, 3.21%, 04/18/31 <sup>(d)</sup>		300		298,242
Series 2018-1A, Class A2, 3.63%, 04/18/31 <sup>(d)</sup>		250		246,460
Series 2018-1A, Class B, 3.93%, 04/18/31 <sup>(d)</sup>		250		245,289
Series 2018-1A, Class D, 7.33%, 04/18/31 <sup>(d)</sup>		250		247,577
Rockford Tower CLO Ltd., Series 2018-2A, Class A, 1.00%, 10/20/31 <sup>(c)(d)(e)</sup>		500		499,400
Sound Point CLO Ltd., Series 2018-21A, Class A-1A, 1.00%, 10/26/31 <sup>(e)(f)</sup>		1,000		1,000,000
TCI-Cent CLO Ltd., Series 2016-1A, Class A2, (3 mo. LIBOR US + 2.20%), 4.54%, 12/21/29 <sup>(c)(f)</sup>		300		300,682

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TICP CLO XI Ltd., Series 2018-11A, Class A, 1.00%, 10/20/31 <sup>(a)(c)(d)(e)</sup>	450	450,000
Treman Park CLO Ltd., Series 2015-1A, Class D, (3 mo. LIBOR US + 3.86%), 6.21%, 04/20/27 <sup>(c)(f)</sup>	1,400	1,403,950
Venture XIX CLO Ltd., Series 2014-19A, Class BR, (3 mo. LIBOR US + 2.00%), 4.34%, 01/15/27 <sup>(c)(f)</sup>	250	249,666
Webster Park CLO Ltd., Series 2015-1A, Class CR, 5.25%, 07/20/30 <sup>(c)(d)</sup>	500	495,052
York CLO Ltd., Series 2014-1A, Class ARR, 1.00%, 10/22/29 <sup>(c)(d)(e)</sup>	1,000	1,000,000
<b>Total Asset-Backed Securities 4.6%</b> <b>(Cost \$26,014,499)</b>		25,739,549

SCHEDULES OF INVESTMENTS

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## Schedule of Investments (continued)

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

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Corporate Bonds 4.9%</b>		
<b>Aerospace &amp; Defense 0.2%</b>		
Bombardier, Inc., 7.50%, 03/15/25 <sup>(c)</sup>	USD 1,160	\$ 1,191,900
<b>Banks 0.0%</b>		
CIT Group, Inc., 5.00%, 08/01/23	135	137,194
<b>Capital Markets 0.3%</b>		
Blackstone CQP Holdco LP <sup>(c)</sup> :		
6.50%, 03/20/21	1,536	1,540,381
6.00%, 08/18/21	249	246,558
		1,786,939
<b>Chemicals 0.9%</b>		
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 <sup>(c)</sup>	856	843,160
GEO Specialty Chemicals, Inc., 15.24%, 10/18/25 <sup>(a)</sup>	1,905	2,892,436
Momentive Performance Materials, Inc., 3.88%, 10/24/21	1,083	1,156,103
		4,891,699
<b>Construction Materials 0.4%</b>		
HD Supply, Inc., 5.75%, 04/15/24 <sup>(c)(h)</sup>	2,049	2,154,011
<b>Containers &amp; Packaging 0.1%</b>		
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 7.25%, 05/15/24 <sup>(c)</sup>	300	315,375
<b>Diversified Consumer Services 0.4%</b>		
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 <sup>(c)</sup>	2,041	2,186,523
<b>Electric Utilities 0.0%</b>		
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., 11.50%, 10/01/20 <sup>(a)</sup>	1,061	
<b>Environmental, Maintenance, &amp; Security Service 0.1%</b>		
Tervita Escrow Corp., 7.63%, 12/01/21 <sup>(c)</sup>	540	559,575
<b>Equity Real Estate Investment Trusts (REITs) 0.0%</b>		
VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23	46	51,380
<b>Health Care Providers &amp; Services 0.1%</b>		
NVA Holdings, Inc., 6.88%, 04/01/26 <sup>(c)</sup>	370	367,688



**Health Care Services 0.0%**

Aveta Inc. Escrow, 7.00%, 04/01/19<sup>(a)</sup> 1,347

**Hotels, Restaurants & Leisure 0.2%**

New Red Finance, Inc., 5.00%, 10/15/25<sup>(c)</sup> 980 945,700

**Media 0.9%**

Altice Financing SA<sup>(c)</sup>:

6.63%, 02/15/23 550 553,432

7.50%, 05/15/26 875 835,625

Altice US Finance I Corp., 5.50%, 05/15/26<sup>(c)</sup> 350 343,875

Clear Channel Worldwide Holdings, Inc.:

6.50%, 11/15/22 1,218 1,245,405

Series B, 7.63%, 03/15/20 545 547,044

CSC Holdings LLC, 10.88%, 10/15/25<sup>(c)</sup> 1,040 1,210,300

4,735,681

**Metals & Mining 0.1%**

Freeport-McMoRan, Inc., 3.88%, 03/15/23 625 600,781

**Oil, Gas & Consumable Fuels 0.8%**

CNX Resources Corp., 5.88%, 04/15/22 3,552 3,551,822

Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21<sup>(c)</sup> 873 897,008

4,448,830

*Security*

*Par*  
*(000)* *Value*

**Software 0.3%**

Infor US, Inc., 6.50%, 05/15/22 USD 1,176 \$ 1,191,253

Informatica LLC, 7.13%, 07/15/23<sup>(c)</sup> 658 669,515

1,860,768

**Wireless Telecommunication Services 0.1%**

Frontier Communications Corp., 8.50%, 04/01/26<sup>(c)</sup> 310 291,648

Sprint Communications, Inc., 7.00%, 08/15/20 325 340,438

632,086

**Total Corporate Bonds 4.9%**

**(Cost \$26,728,844)** 26,866,130

**Floating Rate Loan Interests<sup>(f)</sup> 136.1%**

**Aerospace & Defense 1.3%**

Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor),  
5.08%, 08/18/24 3,227 3,235,261

DAE Aviation Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00%  
Floor), 5.83%, 07/07/22 506 507,048

TransDigm, Inc., 2018 Term Loan F, (1 mo. LIBOR + 2.50%), 4.58%, 06/09/23 3,338 3,330,170

402 403,258

WP CPP Holdings LLC, 2018 Term Loan, (2 mo. LIBOR + 3.75%, 1.00% Floor),  
6.28%, 04/30/25

		7,475,737
<b>Air Freight &amp; Logistics 0.2%</b>		
Avolon TLB Borrower 1 (US) LLC, Term Loan B3, (1 mo. LIBOR + 2.00%), 4.08%, 01/15/25	648	647,591
XPO Logistics, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.06%, 02/24/25	266	266,343
		913,934
<b>Airlines 0.0%</b>		
Northwest Airlines, Inc., Term Loan, (6 mo. LIBOR + 1.23%), 3.30%, 09/10/18 <sup>(a)</sup>	120	119,615
<b>Auto Components 0.5%</b>		
Dayco Products LLC, 2017 Term Loan B, (3 mo. LIBOR + 4.25%), 6.56%, 05/19/23	1,009	1,008,232
GPX International Tire Corp., Term Loan <sup>(a)(b)(i)</sup> ; 12.25%, 03/30/12	1,098	
PIK, 13.00%, 03/30/12 <sup>(j)</sup>	18	
USI, Inc., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 5.33%, 05/16/24	1,594	1,589,803
		2,598,035
<b>Auto Parts 0.3%</b>		
Mavis Tire Express Services Corp.:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 03/20/25	1,427	1,412,619
Delayed Draw Term Loan, 03/20/25	229	12,466
		1,425,085
<b>Automobiles 0.2%</b>		
CH Hold Corp., :		
1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor) 5.08%, 02/01/24	1,271	1,275,165
2nd Lien Term Loan, (1 mo. LIBOR + 7.25%, 1.00% Floor) 9.33%, 02/01/25 <sup>(a)</sup>	245	247,450
		1,522,615
<b>Banks 0.3%</b>		
Capri Finance LLC, USD 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.59%, 11/01/24	1,629	1,620,671

## Schedule of Investments (continued)

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

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Building Materials 0.3%</b>		
Allied Universal HoldCo LLC, 2015 Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.83%, 07/28/22	USD 838	\$ 825,450
USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (1 mo. LIBOR + 8.50%, 1.00% Floor), 10.58%, 07/28/23	645	636,738
		1,462,188
<b>Building Products 1.4%</b>		
Continental Building Products LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.25%), 4.33%, 08/18/23	388	388,516
CPG International, Inc., 2017 Term Loan, (6 mo. LIBOR + 3.75%, 1.00% Floor), 6.25%, 05/03/24	1,935	1,948,808
Jeld-Wen, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.00%), 4.33%, 12/14/24	1,612	1,610,901
Reece Ltd., 2018 Term Loan B, (3 mo. LIBOR + 2.00%), 4.34%, 07/02/25	1,010	1,008,738
Wilsonart LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 12/19/23	2,707	2,712,096
		7,669,059
<b>Capital Markets 1.5%</b>		
Duff & Phelps Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.58%, 02/13/25	858	859,102
EIG Management Company LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.75%), 6.06%, 02/22/25	1,699	1,708,977
Fortress Investment Group LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 12/27/22	1,338	1,341,697
Greenhill & Co., Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 5.81%, 10/12/22	1,538	1,549,107
GreenSky Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.38%, 03/29/25 <sup>(a)</sup>	1,072	1,077,674
RPI Finance Trust, Term Loan B6, (3 mo. LIBOR + 2.00%), 4.33%, 03/27/23	1,681	1,684,588
		8,221,145
<b>Chemicals 4.7%</b>		
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.33%, 01/31/24	3,339	3,347,534
Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 1.75%), 4.08%, 06/01/24	3,569	3,569,918
Charter NEX US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 05/16/24	1,440	1,437,209
Chemours Co., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 04/03/25	899	896,296
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 06/28/24	617	618,442
	1,042	1,044,347

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Encapsys LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 11/07/24			
Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.75%), 6.10%, 07/09/19		442	428,120
Invictus US LLC:			
1st Lien Term Loan, (2 mo. LIBOR + 3.00%), 5.20%, 03/28/25		1,644	1,649,193
2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 8.83%, 03/25/26		430	429,462
LTI Holdings, Inc. <sup>(k)</sup> :			
2018 2nd Lien Term Loan, 08/10/26		327	325,774
2018 Add On 1st Lien Term Loan, 08/10/25		1,036	1,038,590
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
<b>Chemicals (continued)</b>			
MacDermid, Inc., :			
Term Loan B6, (1 mo. LIBOR + 3.00%, 1.00% Floor) 5.08%, 06/07/23	USD	1,319	\$ 1,322,061
Term Loan B7, (1 mo. LIBOR + 2.50%, 1.00% Floor) 4.58%, 06/07/20		1,914	1,917,938
Oxea Holding Drei GmbH, 2017 Term Loan B2, (1 mo. LIBOR + 3.50%), 5.63%, 10/11/24		3,944	3,961,441
PQ Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.58%, 02/08/25		2,842	2,843,095
Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.13%, 08/07/20		422	421,990
Vectra Co., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 03/08/25		1,115	1,113,138
			26,364,548
<b>Commercial Services &amp; Supplies 8.2%</b>			
Advanced Disposal Services, Inc., Term Loan B3, (1 Week LIBOR + 2.25%), 4.21%, 11/10/23		3,237	3,241,420
Aramark Services, Inc., 2018 Term Loan B3, (3 mo. LIBOR + 1.75%), 4.08%, 03/11/25		293	293,290
Asurion LLC:			
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%), 8.58%, 08/04/25		2,292	2,356,932
2017 Term Loan B4, (1 mo. LIBOR + 3.00%), 5.08%, 08/04/22		1,922	1,931,498
2018 Term Loan B6, (1 mo. LIBOR + 3.00%), 5.08%, 11/03/23		2,998	3,006,815
2018 Term Loan B7, (1 mo. LIBOR + 6.50%), 5.08%, 11/03/24		1,180	1,182,950
Camelot UK Holdco Ltd., 2017 Repriced Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 10/03/23		2,967	2,962,398
Catalent Pharma Solutions, Inc., Term Loan B, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.33%, 05/20/24		2,274	2,280,688
Creative Artists Agency LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.06%, 02/15/24		3,053	3,056,576
Dealer Tire LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.63%, 12/22/21 <sup>(a)</sup>		808	780,074
EnergySolutions LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.08%, 05/09/25 <sup>(a)</sup>		584	587,650
Garda World Security Corp., 2017 Term Loan, (PRIME + 2.50%), 5.80%, 05/24/24		914	916,843
GFL Environmental, Inc., 2018 Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.08%, 05/30/25		1,015	1,009,097
Harland Clarke Holdings Corp., Term Loan B7, (3 mo. LIBOR + 4.75%, 1.00% Floor), 7.08%, 11/03/23		910	854,991
KAR Auction Services, Inc., Term Loan B5, (1 mo. LIBOR + 2.50%), 4.63%, 03/09/23		2,527	2,534,475
		2,774	2,779,859

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Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 05/02/22			
US Security Associates Holdings, Inc., 2016 Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.83%, 07/14/23		2,386	2,386,497
Verisure Holding AB, EUR Term Loan B1E, 10/20/22 <sup>(k)</sup>	EUR	1,000	1,151,487
Verscend Holding Corp., 2018 Term Loan B, 08/27/25 <sup>(k)</sup>	USD	4,798	4,825,175

SCHEDULES OF INVESTMENTS

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## Schedule of Investments (continued)

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

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Commercial Services &amp; Supplies (continued)</b>		
West Corp., 2017 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 10/10/24	USD 3,362	\$ 3,345,953
Wrangler Buyer Corp., Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 09/27/24	3,964	3,981,789
		45,466,457
<b>Commercial Services &amp; Supplies 0.1%</b>		
Employbridge LLC, 2018 Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.50%, 04/10/25	575	581,469
<b>Communications Equipment 1.0%</b>		
Avantor, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 11/21/24	3,242	3,278,061
Avaya, Inc.:		
2018 Term Loan B, (1 mo. LIBOR + 4.25%), 6.31%, 12/15/24	1,461	1,470,122
CommScope, Inc., Term Loan B5, (1 mo. LIBOR + 2.00%), 4.07%, 12/29/22	356	357,270
Securus Technologies Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.58%, 11/01/24	657	656,131
		5,761,584
<b>Construction &amp; Engineering 2.3%</b>		
AECOM, Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 02/22/25	727	727,221
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.59%, 06/21/24	6,581	6,611,143
Engility Corp., Term Loan B1, (3 mo. LIBOR + 2.25%), 4.33%, 08/12/20	196	195,699
FrontDoor Inc, 2018 Term Loan B, (3 mo. LIBOR + 2.50%), 4.63%, 08/14/25	743	743,929
Pike Corp., 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 03/23/25	1,107	1,114,249
SRS Distribution, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.44%, 05/23/25	2,426	2,369,310
USIC Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 12/08/23	917	921,143
		12,682,694
<b>Construction Materials 2.0%</b>		
Core & Main LP, 2017 Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.30%, 08/01/24	2,764	2,772,764
Filtration Group Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.08%, 03/29/25	4,918	4,933,067
GYP Holdings III Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 06/01/25	2,216	2,195,139
Xella International GmbH, 2017 EUR Term Loan B, (EURIBOR + 4.00%), 4.00%, 04/11/24	EUR 1,000	1,152,671

				11,053,641
<b>Containers &amp; Packaging</b>	<b>1.4%</b>			
Berry Global, Inc., Term Loan Q, (3 mo. LIBOR + 2.00%), 4.19%, 10/01/22		USD	4,180	4,180,704
BWAY Holding Co., 2017 Term Loan B, (PRIME + 2.25%), 5.58%, 04/03/24			1,781	1,773,369
Flex Acquisition Co., Inc., 2018 Incremental Term Loan, (3 mo. LIBOR + 3.25%), 5.75%, 06/29/25			1,848	1,845,690
				7,799,763
<b>Distributors</b>	<b>1.0%</b>			
American Builders & Contractors Supply Co., Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 10/31/23			2,931	2,916,457
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
<b>Distributors (continued)</b>				
TriMark USA LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.58%, 08/28/24		USD	2,456	\$ 2,451,683
				5,368,140
<b>Diversified Consumer Services</b>	<b>4.3%</b>			
AI Aqua Merger Sub, Inc., 2017 Incremental Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 12/13/23 <sup>(a)</sup>			2,079	2,063,693
Ascend Learning LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 07/12/24			1,156	1,153,372
Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (PRIME + 0.75%), 3.83%, 11/07/23			2,918	2,915,505
CHG PPC Parent LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 03/31/25 <sup>(a)</sup>			695	692,394
Equian LLC, Add on Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.32%, 05/20/24			2,223	2,221,954
Genuine Financial Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.75%), 5.94%, 07/12/25 <sup>(a)</sup>			1,402	1,405,505
J.D. Power and Associates, 1st Lien Term Loan, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.33%, 09/07/23			1,396	1,404,199
Nomad Foods Europe Midco Ltd., 2017 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.31%, 05/15/24			1,689	1,679,687
Serta Simmons Bedding LLC, :				
1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor) 5.58%, 11/08/23			2,783	2,381,541
2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor) 10.07%, 11/08/24			944	650,927
ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.58%, 11/08/23			962	961,960
Spin Holdco, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 11/14/22			1,162	1,164,310
Uber Technologies, 2018 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 04/04/25			1,300	1,308,125
Wand Intermediate I LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 09/17/21			1,365	1,364,576
Weight Watchers International, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.75%), 7.09%, 11/29/24			2,765	2,794,180
				24,161,928
<b>Diversified Financial Services</b>	<b>2.0%</b>			

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AlixPartners LLP, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 04/04/24	3,577	3,586,977
CRCI Holdings Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 5.58%, 07/31/25	733	734,224
CVS Holdings I LP, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 02/06/25	267	266,125
Edelman Financial Center LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.59%, 07/21/25	785	788,682
EG Finco Ltd., 2018 Term Loan, (3 mo. LIBOR + 4.00%), 6.33%, 02/07/25	1,672	1,671,408
Global Business Travel Holdings Limited, 2018 Term Loan B, (3 mo. LIBOR + 2.50%), 4.84%, 07/20/25	425	426,594
Kingpin Intermediate Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 07/03/24	1,649	1,658,435
Oryx Southern Delaware Holdings LLC, Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 02/09/25	1,207	1,180,820
SSH Group Holdings, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 4.25%), 6.59%, 07/30/25 <sup>(a)</sup>	732	739,686
		11,052,951



## Schedule of Investments (continued)

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

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Diversified Telecommunication Services 5.7%</b>		
CenturyLink, Inc.:		
2017 Term Loan A, (1 mo. LIBOR + 2.75%), 4.83%, 11/01/22	USD 1,073	\$ 1,070,355
2017 Term Loan B, 01/31/25 <sup>(k)</sup>	7,284	7,196,699
Consolidated Communications, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 10/04/23	415	408,295
Frontier Communications Corp., Delayed Draw Term Loan A, (1 mo. LIBOR + 2.75%), 4.83%, 03/31/21	2,626	2,547,523
Hargray Communications Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 05/16/24	1,500	1,503,600
Level 3 Financing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.32%, 02/22/24	2,862	2,864,750
MTN Infrastructure TopCo, Inc, 1st Lien Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 11/15/24	1,926	1,933,986
Sprint Communications, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 2.50%), 4.63%, 02/02/24	2,869	2,868,688
TDC A/S:		
Term Loan, (EURIBOR + 3.50%), 3.50%, 05/31/25	EUR 1,000	1,163,141
USD Term Loan, (3 mo. LIBOR + 3.50%), 5.84%, 05/31/25	USD 1,620	1,632,150
Telenet Financing USD LLC, Term Loan AN, (1 mo. LIBOR + 2.25%), 4.31%, 08/15/26	4,305	4,249,982
Telesat Canada, Term Loan B4, (3 mo. LIBOR + 2.50%), 4.84%, 11/17/23	816	816,590
Virgin Media Investment Holdings Ltd., Term Loan L, (1 mo. GBP LIBOR + 3.25%), 3.97%, 01/15/27	GBP 1,000	1,284,069
Zayo Group LLC:		
2017 Incremental Term Loan, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.33%, 01/19/24	USD 290	290,957
2017 Term Loan B1, (1 mo. LIBOR + 2.00%), 4.08%, 01/19/21	2,071	2,072,474
		31,903,259
<b>Electric Utilities 1.1%</b>		
Dayton Power & Light Co. (The), Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 08/24/22	516	515,417
TEX Operations Co. LLC, Exit Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 08/04/23	2,031	2,026,715
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., Term Loan, 11/10/18 <sup>(a)(k)</sup>	1,710	
Vistra Energy Corp., 1st Lien Term Loan B3, (1 mo. LIBOR + 2.00%), 4.08%, 12/31/25	3,135	3,127,163
Vistra Operations Co. LLC, 2016 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.33%, 12/14/23	367	366,645
		6,035,940

**Electrical Equipment 1.1%**

EXC Holdings III Corp., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.83%, 12/02/24	915	923,410
Gates Global LLC, 2017 Repriced Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.08%, 04/01/24	3,976	3,993,891
MLN US HoldCo LLC, 2018 1st Lien Term Loan, 07/11/25 <sup>(k)</sup>	1,038	1,041,892
		5,959,193

*Security*

*Par*  
*(000)*      *Value*

**Energy Equipment & Services 1.3%**

Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.08%, 03/01/24	USD 2,550	\$ 2,463,938
GrafTech Finance, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 02/12/25 <sup>(a)</sup>	1,820	1,829,100
Ocean Rig UDW, Inc., Term Loan, (Fixed + 8.00%), 8.00%, 09/20/24	102	107,101
Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75%, 1.00% Floor), 9.82%, 11/08/22 <sup>(a)</sup>	845	861,900
Seadrill Partners Finco LLC, Term Loan B, (3 mo. LIBOR + 6.00%, 1.00% Floor), 8.33%, 02/21/21	622	579,990
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 1.43%), 3.51%, 07/13/20	1,198	1,181,218
		7,023,247

**Equity Real Estate Investment Trusts (REITs) 2.8%**

Capital Automotive LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.58%, 03/24/24	762	762,057
DTZ U.S. Borrower LLC, 2018 Add On Term Loan B, (1 mo. LIBOR + 3.25%), 5.32%, 08/21/25	2,719	2,708,804
Iron Mountain, Inc., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 01/02/26	845	832,857
MGM Growth Properties Operating Partnership LP, 2016 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 03/21/25	4,621	4,618,233
RHP Hotel Properties LP, 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.34%, 05/11/24	1,353	1,350,507
VICI Properties 1 LLC, Replacement Term Loan B, (1 mo. LIBOR + 2.00%), 4.07%, 12/20/24	5,382	5,377,450
		15,649,908

**Food & Staples Retailing 1.0%**

Albertsons LLC, 2017 Term Loan B4, (1 mo. LIBOR + 2.75%), 4.83%, 08/25/21	843	840,834
Hearthside Food Solutions LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.06%, 05/23/25	586	580,506
Hostess Brands LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 4.33%, 08/03/22	2,431	2,422,276
US Foods, Inc., 2016 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 06/27/23	1,606	1,603,001
		5,446,617

**Food Products 2.4%**

CFSP Acquisition Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.07%, 03/20/25	541	535,438
Chobani LLC, 2017 Term Loan B, 10/10/23 <sup>(k)</sup>	3,285	3,115,380

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Dole Food Co., Inc., 2017 Term Loan B, (PRIME + 1.75%), 4.82%, 04/06/24	1,033	1,031,206
JBS USA LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.50%), 4.83%, 10/30/22	5,041	5,035,877
Pinnacle Foods Finance LLC, 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 02/02/24	1,110	1,109,909
Reynolds Group Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 2.75%), 4.83%, 02/05/23	2,757	2,765,377
		13,593,187
<b>Gas Utilities 0.3%</b>		
AL Midcoast Holdings LLC, 2018 Term Loan B, (3 mo. LIBOR + 5.50%), 7.84%, 07/31/25	1,435	1,444,371

SCHEDULES OF INVESTMENTS

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## Schedule of Investments (continued)

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

August 31, 2018

(Percentages shown are based on Net Assets)

	<i>Par</i>	<i>Value</i>
	<i>(000)</i>	
<i>Security</i>		
<b>Health Care Equipment &amp; Supplies 3.4%</b>		
CryoLife, Inc., Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.33%, 11/14/24	USD 1,831	\$ 1,839,954
DJO Finance LLC, 2015 Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 06/08/20	6,591	6,586,574
Immucor, Inc., Extended Term Loan B, (2 mo. LIBOR + 5.00%, 1.00% Floor), 7.17%, 06/15/21	3,562	3,601,172
Mallinckrodt International Finance SA, Term Loan B, (3 mo. LIBOR + 2.75%), 5.20%, 09/24/24	1,455	1,441,897
Ortho-Clinical Diagnostics SA, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.32%, 06/30/25	5,393	5,390,018
		18,859,615
<b>Health Care Providers &amp; Services 6.8%</b>		
Acadia Healthcare Co., Inc.:		
2018 Term Loan B3, (1 mo. LIBOR + 2.50%), 4.58%, 02/11/22	442	443,854
2018 Term Loan B4, (1 mo. LIBOR + 2.50%), 4.58%, 02/16/23	2,056	2,065,264
AHP Health Partners, Inc., 2018 Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.58%, 06/30/25	828	833,175
Auris Luxembourg III Sarl, 2017 Term Loan B7, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.33%, 01/17/22 <sup>(a)</sup>	2,407	2,425,398
CHG Healthcare Services, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 06/07/23	3,487	3,493,633
Concentra Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.84%, 06/01/22 <sup>(a)</sup>	1,895	1,902,106
DaVita HealthCare Partners, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 06/24/21	826	828,907
DentalCorp Perfect Smile ULC:		
Delayed Draw Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.83% 06/06/25	217	35,919
1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.83%, 06/06/25	869	871,810
Diplomat Pharmacy, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.58%, 12/20/24	1,004	1,004,460
DuPage Medical Group Ltd.:		
2018 Term Loan, (1 mo. LIBOR + 2.75%), 4.81%, 08/15/24	853	839,868
2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.08%, 08/15/25	395	395,000
Envision Healthcare Corp., 2016 Term Loan B, (1 mo. LIBOR + 3.00%), 5.08%, 12/01/23	3,159	3,154,890
Explorer Holdings, Inc., 2016 Term Loan B, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.08%, 05/02/23	1,069	1,074,436
Gentiva Health Services, Inc. <sup>(a)</sup> :		
2018 1st Lien Term Loan, (3 mo. LIBOR + 3.75%), 6.13%, 07/02/25	1,092	1,098,660
2018 2nd Lien Term Loan, (3 mo. LIBOR + 7.00%), 9.38%, 07/02/26	267	271,048
HC Group Holdings III, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 5.83%, 04/07/22	1,412	1,417,315

HCA, Inc.:

2018 Term Loan B10, (1 mo. LIBOR + 2.00%), 4.08%, 03/13/25	1,367	1,373,408
Term Loan B11, (1 mo. LIBOR + 1.75%), 3.83%, 03/18/23	1,806	1,813,059

*Par*  
(000)                      *Value*

*Security*

**Health Care Providers & Services (continued)**

Lifescan Global Corp., 2018 1st Lien Term Loan, 09/27/24 <sup>(a)(k)</sup>	USD 361	\$ 350,170
MPH Acquisition Holdings LLC, 2016 Term Loan B, 06/07/23 <sup>(k)</sup>	3,183	3,180,439
National Mentor Holdings, Inc., Term Loan B, (3 mo. LIBOR + 3.00%), 5.33%, 01/31/21	478	479,148
nThrive, Inc., 2016 1st Lien Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.58%, 10/20/22	1,791	1,792,157
NVA Holdings, Inc., Term Loan B3, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 02/02/25	1,827	1,818,949
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 02/06/24	1,905	1,817,858
Vizient, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 02/13/23	613	612,663
WP CityMD Bidco LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.83%, 06/07/24	1,053	1,049,314
Zotec Partners LLC, 2018 Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.08%, 02/14/24 <sup>(a)</sup>	1,232	1,230,710
		37,673,618

**Health Care Services 0.4%**

Ivory Merger Sub, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 5.84%, 03/07/25	1,451	1,439,577
Sound Inpatient Physicians:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.08%, 06/27/25	704	705,176
2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 8.83%, 06/26/26	382	382,478
		2,527,231

**Health Care Technology 0.9%**

Change Healthcare Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 03/01/24	2,476	2,476,415
Press Ganey Holdings, Inc., :		
2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor) 4.83%, 10/23/23	1,917	1,919,993
2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor) 8.58%, 10/21/24 <sup>(a)</sup>	222	224,698
Quintiles IMS, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.33%, 03/07/24	499	500,169
		5,121,275

**Hotels, Restaurants & Leisure 8.2%**

Aristocrat Technologies, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 1.75%), 4.10%, 10/19/24	1,382	1,377,630
Boyd Gaming Corp., Term Loan B3, (1 Week LIBOR + 2.25%), 4.21%, 09/15/23	1,846	1,854,326
Bronco Midstream Funding LLC, Term Loan B, (3 mo. LIBOR + 3.50%), 5.57%, 08/14/23	705	708,241
Burger King Newco Unlimited Liability Co., Term Loan B3, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.33%, 02/16/24	5,572	5,569,055
Caesars Resort Collection LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 12/22/24	4,432	4,444,183

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CCM Merger, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 08/08/21	1,164	1,168,509
CEC Entertainment, Inc., Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 02/14/21	578	542,773

## Schedule of Investments (continued)

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

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Hotels, Restaurants &amp; Leisure (continued)</b>		
ESH Hospitality, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 08/30/23	USD 3,040	\$ 3,034,327
Four Seasons Hotels Ltd., 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 4.08%, 11/30/23	222	221,428
Gateway Casinos & Entertainment Ltd., 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.47%, 12/01/23	150	150,609
GVC Holdings PLC:		
2018 EUR Term Loan, (EURIBOR + 2.75%), 2.75%, 03/29/24	EUR 991	1,144,307
2018 Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.58%, 03/29/24	USD 943	942,345
Hilton Worldwide Finance LLC, Term Loan B2, (1 mo. LIBOR + 1.75%), 3.81%, 10/25/23	1,562	1,566,769
IRB Holding Corp., 1st Lien Term Loan, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.32%, 02/05/25	1,598	1,604,904
KFC Holding Co., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 04/03/25	1,430	1,427,577
Lakeland Tours LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.34%, 12/15/24	1,055	1,059,901
Marriott Ownership Resorts, Inc., 2018 Term Loan B, 08/29/25 <sup>(k)</sup>	1,225	1,226,531
Penn National Gaming, Inc., 2018 1st Lien Term Loan B, 08/14/25 <sup>(k)</sup>	605	605,756
Playa Resorts Holding BV, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 04/29/24	1,439	1,426,954
Sabre GLBL, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 02/22/24	2,546	2,548,339
Scientific Games International, Inc., 2018 Term Loan B5, (1 mo. LIBOR + 2.75%), 4.83%, 08/14/24	3,886	3,874,389
Stars Group Holdings BV, 2018 Incremental Term Loan, (3 mo. LIBOR + 3.50%), 5.83%, 07/10/25	6,420	6,467,701
Tackle S.A.R.L., 2017 EUR Term Loan, 08/08/22 <sup>(k)</sup>	EUR 1,000	1,157,604
Wyndham Hotels & Resorts, Inc., Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 05/30/25	USD 1,585	1,586,585
		45,710,743
<b>Household Products 1.1%</b>		
Energizer Holdings, Inc., 2018 Term Loan B, 06/20/25 <sup>(k)</sup>	709	712,545
Mastronardi Produce Ltd., Term Loan B, (3 mo. LIBOR + 3.25%), 5.33%, 05/01/25 <sup>(a)</sup>	590	592,950
SIWF Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 4.25%), 6.31%, 06/15/25	880	881,100
Spectrum Brands, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.35%, 06/23/22	3,806	3,806,937
		5,993,532
<b>Independent Power and Renewable Electricity Producers 2.5%</b>		
AES Corp., 2018 Term Loan B, (3 mo. LIBOR + 1.75%), 4.07%, 05/31/22	1,057	1,055,331
Aria Energy Operating LLC, Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.58%, 05/27/22 <sup>(a)</sup>	1,095	1,098,017
Calpine Construction Finance Co. LP, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.58%, 01/15/25	1,253	1,254,305

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Calpine Corp., Term Loan B6, (3 mo. LIBOR + 2.50%), 4.84%, 01/15/23	1,828	1,830,596
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
<b>Independent Power and Renewable Electricity Producers (continued)</b>		
Compass Power Generation LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 12/20/24	USD 1,176	\$ 1,179,415
EIF Channelview Cogeneration LLC, 2018 Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.33%, 05/03/25	470	473,525
Granite Acquisition, Inc.:		
Term Loan B, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 12/19/21	3,187	3,205,977
Term Loan C, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.83%, 12/19/21	543	546,612
Kestrel Acquisition LLC/Hunterstown Generation Facility, 2018 Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.33%, 06/02/25	1,225	1,234,187
Nautilus Power LLC, Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.33%, 05/16/24	841	842,267
Terra-Gen Finance Co. LLC, Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.33%, 12/09/21 <sup>(a)</sup>	1,284	1,136,010
		13,856,242
<b>Industrial Conglomerates 1.0%</b>		
Cortes NP Acquisition Corp., 2017 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.31%, 11/30/23	4,056	4,050,482
Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.19%, 11/28/21 <sup>(a)</sup>	1,549	1,518,521
		5,569,003
<b>Insurance 3.0%</b>		
Alliant Holdings I, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.07%, 05/09/25	2,989	2,987,798
AmWINS Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 01/25/24	2,652	2,655,115
AssuredPartners, Inc., 2017 1st Lien Add-On Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 10/22/24	1,107	1,106,099
Davis Vision, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 12/02/24	1,842	1,836,220
Hub International Ltd., 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.16%, 04/25/25	1,618	1,615,880
Sedgwick Claims Management Services, Inc., :		
1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor) 7.83%, 03/01/21	2,883	2,875,514
2nd Lien Term Loan, (1 mo. LIBOR + 5.75%, 1.00% Floor) 7.88%, 02/28/22	2,540	2,546,350
Stratose Intermediate Holdings II LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 06/22/23	827	831,308
		16,454,284
<b>Internet &amp; Direct Marketing Retail 0.3%</b>		
Harbor Freight Tools USA, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.58%, 08/18/23	1,451	1,448,523
<b>Internet Software &amp; Services 2.0%</b>		
Go Daddy Operating Co. LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 4.33%, 02/15/24	3,739	3,748,431
	291	285,074



GTT Communications, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 4.83 05/31/25		
Inmar Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 05/01/24	1,030	1,032,606
Intralinks, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 4.00%), 6.08%, 11/11/24	1,110	1,114,373

SCHEDULES OF INVESTMENTS

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## Schedule of Investments (continued)

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

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Internet Software &amp; Services (continued)</b>		
Rackspace Hosting, Inc., 2017 Incremental 1st Lien Term Loan, (2 mo. LIBOR + 3.00%, 1.00% Floor), 5.18%, 11/03/23	USD 3,301	\$ 3,277,978
TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.83%, 05/06/24	1,547	1,528,124
		10,986,586
<b>IT Services 6.9%</b>		
Access CIG LLC:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 5.83%, 02/27/25	527	528,296
2018 2nd Lien Incremental Term Loan, (1 mo. LIBOR + 7.75%), 9.83%, 02/27/26	17	17,035
2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.75%), 9.83%, 02/27/26	227	227,217
2018 Incremental Term Loan, (1 mo. LIBOR + 3.75%), 5.83%, 02/27/25	74	74,046
Altran Technologies SA, 1st Lien Term Loan, (3 mo. LIBOR + 2.25%), 4.57%, 03/20/25	678	675,926
Blackhawk Network Holdings, Inc, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.18%, 06/15/25	1,654	1,658,800
First Data Corp.:		
2024 Term Loan, (1 mo. LIBOR + 2.00%), 4.07%, 04/26/24	11,144	11,124,708
Term Loan A, (1 mo. LIBOR + 1.75%), 3.82%, 06/02/20	603	602,415
Flexential Intermediate Corp., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 5.83%, 08/01/24	1,360	1,331,851
Greeneden US Holdings II LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%), 5.58%, 12/01/23	2,240	2,243,415
Learning Care Group, Inc., 2018 1st Lien Term Loan, 03/13/25 <sup>(k)</sup>	282	281,903
Optiv Security, Inc., :		
1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor) 5.31%, 02/01/24	3,349	3,240,295
2nd Lien Term Loan, (1 mo. LIBOR + 7.25%, 1.00% Floor) 9.31%, 02/01/25	782	753,231
Peak 10 Holding Corp., 2nd Lien Term Loan, (3 mo. LIBOR + 7.25%, 1.00% Floor), 9.59%, 08/01/25	1,620	1,587,600
TKC Holdings, Inc., :		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor) 5.83%, 02/01/23	2,301	2,299,254
2017 2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor) 10.08%, 02/01/24	1,603	1,597,854
Trans Union LLC:		
2018 Term Loan B4, (1 mo. LIBOR + 2.00%), 4.08%, 06/19/25	18	18,056
Term Loan B3, (1 mo. LIBOR + 2.00%), 4.08%, 04/10/23	5,138	5,147,563
Vantiv LLC, 2018 1st Lien Term Loan B3, (1 mo. LIBOR + 1.75%), 3.81%, 10/14/23	1,012	1,012,224
WEX, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.33%, 06/30/23	3,913	3,919,634
		38,341,323
<b>Leisure Products 0.2%</b>		
	1,026	1,032,354

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MND Holdings III Corp., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.83%, 06/19/24<sup>(a)</sup>

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Life Sciences Tools &amp; Services 0.2%</b>		
Albany Molecular Research, Inc., :		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor) , 5.33%, 08/30/24	USD 558	\$ 557,513
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%, 1.00% Floor), 9.08%, 08/30/25	395	394,755
		952,268
<b>Machinery 2.3%</b>		
Clark Equipment Co., 2018 Term Loan B, (3 mo. LIBOR + 2.00%), 4.33%, 05/18/24	887	886,311
Columbus McKinnon Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%, 1.00% Floor), 4.83%, 01/31/24 <sup>(a)</sup>	188	188,442
Gardner Denver, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 07/30/24	2,521	2,527,279
Hayward Industries, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.58%, 08/05/24	1,627	1,630,464
Infiltrator Systems, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.33%, 05/27/22	1,949	1,953,982
Rexnord LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.06%, 08/21/24	1,077	1,079,977
Tecomet, Inc., 2017 Repriced Term Loan, (PRIME + 2.50%), 5.58%, 05/01/24	1,944	1,948,523
Titan Acquisition Ltd., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.08%, 03/28/25	2,572	2,434,034
		12,649,012
<b>Media 10.9%</b>		
Altice Financing SA:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 4.81%, 01/31/26	717	691,343
2017 Term Loan B, (1 mo. LIBOR + 2.75%), 4.81%, 07/15/25	244	236,290
Altice France SA, 2018 Term Loan B13, (3 mo. LIBOR + 4.00%), 6.07%, 08/14/26	4,561	4,433,110
Altice US Finance I Corp., 2017 Term Loan, (1 mo. LIBOR + 2.25%), 4.33%, 07/28/25	2,970	2,963,909
Charter Communications Operating LLC:		
2017 Term Loan A2, (1 mo. LIBOR + 1.50%), 3.58%, 03/31/23	2,796	2,793,364
2017 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 04/30/25	4,959	4,959,370
CSC Holdings LLC:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 2.25%), 4.31%, 07/17/25	3,955	3,937,450
2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.56%, 01/25/26	1,691	1,691,185
Getty Images, Inc., Term Loan B, (1 mo. LIBOR + 3.50%), 5.58%, 10/18/19	408	397,022
Gray Television, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.33%, 02/07/24	607	607,788
Hubbard Radio LLC, 2015 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 03/28/25	229	228,562
iHeartCommunications, Inc. <sup>(b)(i)</sup> :		
Extended Term Loan E, (3 mo. LIBOR + 7.50%), 9.19%, 07/30/19	515	382,872
Term Loan D, (3 mo. LIBOR + 6.75%), 8.44%, 01/30/19	4,071	3,029,301
Intelsat Jackson Holdings SA, 2017 Term Loan B4, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.56%, 01/02/24	1,828	1,915,233
Learfield Communications LLC:		
2016 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 12/01/23 <sup>(a)</sup>	1,887	1,901,467
2017 1st Lien Term Loan, 12/01/23 <sup>(a)(k)</sup>	624	628,117



## Schedule of Investments (continued)

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

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Media (continued)</b>		
Lions Gate Capital Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.31%, 03/24/25	USD 1,219	\$ 1,217,476
Live Nation Entertainment, Inc., Term Loan B3, (1 mo. LIBOR + 1.75%), 3.88%, 10/31/23	477	476,395
MCC Iowa LLC, Term Loan N, (1 Week LIBOR + 1.75%), 3.71%, 02/15/24	1,078	1,073,390
Meredith Corp., Term Loan B, (1 mo. LIBOR + 3.00%), 5.08%, 01/31/25	1,173	1,175,324
MH Sub I LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 5.83%, 09/13/24	841	843,917
Mission Broadcasting, Inc., 2017 Term Loan B2, (3 mo. LIBOR + 2.50%), 4.58%, 01/17/24	167	167,567
Nexstar Broadcasting, Inc., 2017 Term Loan B2, (3 mo. LIBOR + 2.50%), 4.58%, 01/17/24	1,227	1,231,366
Numericable Group SA, Term Loan B12, (1 mo. LIBOR + 3.69%), 5.75%, 01/31/26	541	519,049
PSAV Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.42%, 03/01/25	1,032	1,021,482
Radiate Holdco LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.08%, 02/01/24	1,358	1,349,326
Sinclair Television Group, Inc., Term Loan B2, (1 mo. LIBOR + 2.25%), 4.33%, 01/03/24	193	193,082
Trader Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.06%, 09/28/23	3,031	3,032,942
Tribune Media Co., Term Loan C, (1 mo. LIBOR + 3.00%), 5.08%, 01/27/24	3,696	3,702,832
Unitymedia Finance LLC: Term Loan B, (1 mo. LIBOR + 2.25%), 4.31%, 09/30/25	1,680	1,676,018
USD Term Loan D, 01/15/26 <sup>(k)</sup>	360	359,150
Unitymedia Hessen GmbH & Co. KG, 2018 Term Loan E, (1 mo. LIBOR + 2.00%), 4.06%, 06/01/23	981	979,130
Univision Communications, Inc., Term Loan C5, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 03/15/24	1,189	1,140,738
Virgin Media Bristol LLC, 2017 Term Loan, (1 mo. LIBOR + 2.50%), 4.56%, 01/15/26	4,453	4,449,972
William Morris Endeavor Entertainment LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 4.83%, 05/18/25	2,510	2,495,832
Ziggo Secured Finance Partnership, Term Loan E, (1 mo. LIBOR + 2.50%), 4.56%, 04/15/25	2,682	2,635,270
		60,536,641
<b>Metals &amp; Mining 0.4%</b>		
AMG Advanced Metallurgical Group N.V., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.08%, 01/29/25	1,214	1,212,383
Ball Metalpack LLC, 2018 1st Lien Term Loan B, (1 mo. LIBOR + 4.50%), 6.58%, 07/24/25	718	724,283
Preferred Proppants LLC, Term Loan B2, (3 mo. LIBOR + 7.75%), 10.08%, 07/27/20 <sup>(a)</sup>	220	197,721

				2,134,387
<b>Multiline Retail</b>	<b>0.7%</b>			
Eyemart Express LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.13%, 08/04/24		977		979,450
Hudson's Bay Co., 2015 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.31%, 09/30/22		2,208		2,115,176
Neiman Marcus Group, Inc., 2020 Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 10/25/20		1,214		1,125,050
				4,219,676
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
<b>Oil &amp; Gas Equipment &amp; Services</b>	<b>0.2%</b>			
McDermott Technology Americas, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.08%, 05/10/25	USD	1,327	\$	1,339,729
<b>Oil, Gas &amp; Consumable Fuels</b>	<b>4.3%</b>			
BCP Raptor LLC, Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.33%, 06/24/24		2,853		2,759,880
Brazos Delaware II LLC, Term Loan B, (1 mo. LIBOR + 4.00%), 6.08%, 05/21/25		1,180		1,168,566
California Resources Corp., : 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%, 1.00% Floor) 6.82%, 12/31/22		2,434		2,467,279
Second Out Term Loan, (1 mo. LIBOR + 10.38%, 1.00% Floor) 12.44%, 12/31/21		2,168		2,397,338
Chesapeake Energy Corp., Term Loan, (1 mo. LIBOR + 7.50%, 1.00% Floor), 9.58%, 08/23/21		2,705		2,820,949
CONSOL Energy, Inc.:				
1st Lien Term Loan A, (1 mo. LIBOR + 4.25%), 6.33%, 11/26/21 <sup>(a)</sup>		280		282,352
1st Lien Term Loan B, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.08%, 11/28/22		2,138		2,189,650
EG Group Ltd., 2018 Term Loan B, (3 mo. LIBOR + 4.00%), 6.27%, 02/07/25		803		802,650
EWT Holdings III Corp., 2017 Repriced Term Loan, (1 mo. LIBOR + 3.00%), 5.08%, 12/20/24		830		830,350
GIP III Stetson I LP, 2018 Term Loan B, 07/19/25 <sup>(k)</sup>		923		929,350
Keane Group Holdings LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.88%, 05/25/25 <sup>(a)</sup>		1,144		1,138,096
Lucid Energy Group II LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 02/17/25		1,237		1,216,800
Medallion Midland Acquisition LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 10/30/24		1,568		1,551,780
MEG Energy Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.57%, 12/31/23		430		429,986
Vine Oil & Gas LP, Term Loan B, (1 mo. LIBOR + 6.88%, 1.00% Floor), 8.95%, 12/12/21 <sup>(a)</sup>		1,205		1,205,000
Woodford Express LLC, 2018 Term Loan B, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.08%, 01/17/25		1,496		1,484,101
				23,674,127
<b>Personal Products</b>	<b>1.1%</b>			
Clover Merger Sub, Inc.:				
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.58%, 09/26/24		3,826		3,630,001

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2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.75%), 9.83%, 09/26/25	1,750	1,553,125
Prestige Brands, Inc., Term Loan B4, (1 mo. LIBOR + 2.00%), 4.08%, 01/26/24	1,012	1,009,823
		6,192,949
<b>Pharmaceuticals 3.8%</b>		
Akorn, Inc., Term Loan B, (1 mo. LIBOR + 4.75%, 1.00% Floor), 6.88%, 04/16/21	1,284	1,241,890
Amneal Pharmaceuticals LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%), 5.58%, 05/04/25	3,474	3,495,911
Endo Luxembourg Finance Company I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 6.38%, 04/29/24	2,158	2,168,452
Grifols Worldwide Operations USA, Inc., 2017 Acquisition Term Loan, (1 Week LIBOR + 2.25%), 4.21%, 01/31/25	4,051	4,067,228

SCHEDULES OF INVESTMENTS

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## Schedule of Investments (continued)

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

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Pharmaceuticals (continued)</b>		
Jaguar Holding Co. II, 2018 Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.58%, 08/18/22	USD 3,872	\$ 3,868,448
Valeant Pharmaceuticals International, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.08%, 06/01/25	6,055	6,074,130
		20,916,059
<b>Professional Services 1.2%</b>		
Cast and Crew Payroll LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 09/27/24	2,442	2,437,792
Information Resources, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.57%, 01/18/24	775	778,738
ON Assignment, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 04/02/25	1,173	1,173,437
PricewaterhouseCoopers LLP, 2018 Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 05/01/25 <sup>(a)</sup>	950	952,375
SIRVA Worldwide, Inc., 2018 1st Lien Term Loan, (2 mo. LIBOR + 5.50%), 7.81%, 07/20/25	1,140	1,137,150
Sterling Infosystems, Inc., 1st Lien Term Loan, 06/19/24 <sup>(k)</sup>	325	322,358
		6,801,850
<b>Real Estate Management &amp; Development 1.4%</b>		
CityCenter Holdings LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.33%, 04/18/24	4,299	4,296,615
Realty Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.32%, 02/08/25	2,369	2,373,028
SMG Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 01/23/25	1,210	1,212,101
		7,881,744
<b>Road &amp; Rail 0.2%</b>		
Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 06/13/23	1,223	1,221,170
<b>Semiconductors &amp; Semiconductor Equipment 0.8%</b>		
MaxLinear, Inc., Term Loan B, (1 mo. LIBOR + 2.50%), 4.56%, 05/12/24 <sup>(a)</sup>	280	280,259
Microchip Technology Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 05/29/25	2,710	2,704,932
ON Semiconductor Corp., 2018 1st Lien Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 03/31/23	508	508,676
Versum Materials, Inc., Term Loan, (3 mo. LIBOR + 2.00%), 4.33%, 09/29/23	939	939,751
		4,433,618
<b>Software 14.5%</b>		
	1,887	1,876,854



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Almonde, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 06/13/24			
Applied Systems, Inc., :			
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.00%, 1.00% Floor) 5.33%, 09/19/24	2,073		2,079,626
2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.00%, 1.00% Floor) 9.33%, 09/19/25	491		503,257
Aptean, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.59%, 12/20/22	1,091		1,093,534
Barracuda Networks, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.31%, 02/12/25	968		967,575
BMC Software Finance, Inc.:			
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 09/10/22	1,221		1,221,472
2018 USD Term Loan B, 09/01/25 <sup>(k)</sup>	4,464		4,464,952
		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
<i>Security</i>			
<b>Software (continued)</b>			
Cypress Intermediate Holdings III, Inc., :			
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor) 5.08%, 04/27/24	USD 911	\$	909,788
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor) 8.83%, 04/27/25	814		818,477
Dell, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 4.08%, 09/07/23	2,489		2,488,127
Digicel International Finance Ltd., 2017 Term Loan B, (1 mo. LIBOR + 3.25%), 5.57%, 05/28/24	1,657		1,546,711
DTI Holdco, Inc., 2018 Term Loan B, (1 mo. LIBOR + 4.75%, 1.00% Floor), 6.95%, 09/30/23	1,438		1,433,278
Flexera Software LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 02/26/25	613		613,616
Help/Systems Holdings, Inc, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 5.83%, 03/28/25	1,190		1,187,025
Hyland Software, Inc.:			
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 07/01/22	1,523		1,531,188
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.08%, 07/07/25	675		682,384
Infor (US), Inc., Term Loan B6, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 02/01/22	3,620		3,622,374
Informatica Corp., 2018 Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 08/05/22	2,838		2,850,813
IQOR US, Inc., Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.34%, 04/01/21	1,280		1,132,963
Kronos, Inc.:			
2017 Term Loan B, (3 mo. LIBOR + 3.00%), 5.16%, 11/01/23	4,553		4,561,682
2nd Lien Term Loan, (3 mo. LIBOR + 8.25%, 1.00% Floor), 10.59%, 11/01/24	1,695		1,730,307
MA FinanceCo. LLC, Term Loan B3, (1 mo. LIBOR + 2.50%), 4.58%, 06/21/24 <sup>(a)</sup>	158		157,790
McAfee LLC, 2017 Term Loan B, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.57%, 09/30/24	2,876		2,899,176
Mitchell International, Inc.:			
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 11/29/24	4,276		4,264,060
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.25%), 9.33%, 12/01/25	1,275		1,273,725
PowerSchool, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.33%, 08/01/25	1,009		1,005,216
Project Alpha Intermediate Holding, Inc., 2017 Term Loan B, (6 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 04/26/24	2,019		2,018,253
Project Leopard Holdings, Inc., 2018 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 07/07/23 <sup>(a)</sup>	863		866,724
Renaissance Learning, Inc., 2018 Add On Term Loan, (3 mo. LIBOR + 3.25%), 5.58%, 05/30/25	705		702,356
	4,527		4,540,696

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SolarWinds Holdings, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.08%, 02/05/24		
Solera LLC, Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 03/03/23	3,962	3,957,240
SonicWALL, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 5.82%, 05/16/25 <sup>(a)</sup>	570	568,575
Sophia LP, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.58%, 09/30/22	4,423	4,432,552
SS&C Technologies Holdings Europe 2018 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.33%, 04/16/25	1,940	1,940,741

## Schedule of Investments (continued)

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

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Software (continued)</b>		
SS&C Technologies, Inc.:		
2017 Term Loan B1, (1 mo. LIBOR + 2.25%), 4.33%, 07/08/22	USD 3,044	\$ 3,048,398
2018 Term Loan B3, 04/16/25 <sup>(k)</sup>	4,986	4,988,186
2018 Term Loan B5, 04/16/25 <sup>(k)</sup>	742	742,156
Tempo Acquisition LLC, Term Loan, (1 mo. LIBOR + 3.00%), 5.08%, 05/01/24	3,297	3,302,601
Tibco Software, Inc., Repriced Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 12/04/20	2,396	2,401,424
		80,425,872
<b>Specialty Retail 2.1%</b>		
Academy Ltd., 2015 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 07/01/22	1,377	1,130,928
Belron Finance US LLC, Term Loan B, (3 mo. LIBOR + 2.50%), 4.84%, 11/07/24	2,441	2,447,862
CD&R Firefly Bidco Ltd., 2018 GBP Term Loan B1, (1 mo. GBP LIBOR + 4.50%), 5.25%, 06/23/25	GBP 1,000	1,286,079
Leslie's Poolmart, Inc., 2016 Term Loan, (2 mo. LIBOR + 3.50%, 1.00% Floor), 5.70%, 08/16/23	USD 1,235	1,234,535
Michaels Stores, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.56%, 01/28/23	732	728,342
National Vision, Inc., 2017 Repriced Term Loan, (1 mo. LIBOR + 2.75%), 4.83%, 11/20/24	389	389,998
Party City Holdings, Inc., 2018 Term Loan B, (PRIME + 1.75%), 4.83%, 08/19/22	594	596,454
Petco Animal Supplies, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 01/26/23	837	610,649
Research Now Group, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 5.50%, 1.00% Floor), 7.86%, 12/20/24 <sup>(a)</sup>	1,259	1,261,822
Staples, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.34%, 09/12/24	844	840,822
TruGreen LP, 2017 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.07%, 04/13/23	1,131	1,136,256
		11,663,747
<b>Technology Hardware, Storage &amp; Peripherals 0.9%</b>		
Seattle Spinco, Inc., Term Loan B3, (1 mo. LIBOR + 2.50%), 4.58%, 06/21/24 <sup>(a)</sup>	1,068	1,065,595
Western Digital Corp., 2018 Term Loan B4, (3 mo. LIBOR + 1.75%), 3.82%, 04/29/23	4,093	4,090,237
		5,155,832
<b>Textiles, Apparel &amp; Luxury Goods 0.5%</b>		
Ascend Performance Materials Operations LLC, Term Loan B, (3 mo. LIBOR + 5.25%, 1.00% Floor), 7.58%, 08/12/22	2,385	2,390,968
	532	532,612

Varsity Brands, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor),  
5.58%, 12/15/24

2,923,580

**Thriffs & Mortgage Finance 0.6%**

IG Investment Holdings LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.50%,  
1.00% Floor), 5.83%, 05/23/25

3,214 3,224,441

**Trading Companies & Distributors 1.5%**

Beacon Roofing Supply, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.32%,  
01/02/25

3,405 3,385,332

HD Supply, Inc., Term Loan B3, (3 mo. LIBOR + 2.25%), 4.32%, 08/13/21

2,347 2,357,529

*Security*

*Par*  
*(000)* *Value*

**Trading Companies & Distributors (continued)**

LSF9 Cypress Holdings LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.25%),  
5.31%, 08/13/25

USD 1,265 \$ 1,266,581

Nexeo Solutions LLC, 2017 Repriced Term Loan, (3 mo. LIBOR + 3.25%),  
5.58%, 06/09/23

245 246,182

Oxbow Carbon LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 3.75%),  
5.83%, 01/04/23

280 281,676

Pro Mach Group, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.07%,  
03/07/25

758 752,892

8,290,192

**Transportation 0.6%**

Direct ChassisLink, Inc., 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%),  
8.08%, 06/15/23<sup>(a)</sup>

700 700,000

Gruden Acquisition, Inc., 2017 Term Loan, (3 mo. LIBOR + 5.50%, 1.00%  
Floor), 7.83%, 08/18/22

782 784,946

Safe Fleet Holdings LLC,:

2018 1st Lien Term Loan, (3 mo. LIBOR + 3.00%, 1.00% Floor) 5.09%, 02/01/25

1,302 1,290,347

2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor) 8.84%,  
02/01/26

560 556,735

3,332,028

**Utilities 0.1%**

ExGen Renewables IV LLC, Term Loan B, (3 mo. LIBOR + 3.00%, 1.00%  
Floor), 5.32%, 11/28/24<sup>(a)</sup>

726 727,532

**Wireless Telecommunication Services 2.4%**

Geo Group, Inc. (The), 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%,  
03/22/24

2,007 1,997,474

Ligado Networks LLC, PIK Exit Term Loan (9.75% PIK), 9.75%, 12/07/20<sup>(i)</sup>

6,872 5,578,635

SBA Senior Finance II LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%),  
4.08%, 04/11/25

4,370 4,353,951

Xplornet Communications, Inc., Term Loan B, (3 mo. LIBOR + 4.00%, 1.00%  
Floor), 6.33%, 09/09/21<sup>(a)</sup>

1,337 1,342,295

13,272,355

<b>Total Floating Rate Loan Interests</b> 136.1%		
(Cost \$760,040,506)		755,920,119
		<i>Beneficial</i>
		<i>Interest</i>
		<i>(000)</i>
<b>Other Interests<sup>(1)</sup></b> 0.0%		
<b>IT Services</b> 0.0%		
Millennium Corp. <sup>(a)(b)</sup>		1,607
Millennium Lender Claims <sup>(a)(b)</sup>		1,508
<b>Total Other Interests</b> 0.0%		
(Cost \$ )		
		<i>Shares</i>
<b>Trust Preferred</b> 0.3%		
<b>Diversified Financial Services</b> 0.3%		
GMAC Capital Trust I, Series 2 (3 mo. LIBOR US + 8.10%), 7.62, 02/15/40 <sup>(m)</sup>	60,894	1,631,959
<b>Total Trust Preferreds</b> 0.3%		
(Cost \$1,606,167)		1,631,959

## Schedule of Investments (continued)

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

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
<b>Warrants 0.0%</b>		
<b>Software 0.0%</b>		
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, Strike Price \$42.27) <sup>(a)</sup>	2,406	\$
<b>Total Warrants 0.0%</b> (Cost \$24)		
<b>Total Long-Term Investments 146.3%</b> (Cost \$818,950,326)		812,412,555
<b>Short-Term Securities 0.0%</b>		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 1.85% <sup>(n)(o)</sup>	155,382	155,382
<b>Total Short-Term Securities 0.0%</b> (Cost \$155,382)		155,382
<b>Options Purchased 0.0%</b> (Cost \$43,022)		
<b>Total Investments 146.3%</b> (Cost \$819,148,730)		812,567,937
<b>Liabilities in Excess of Other Assets (46.3)%</b>		(257,198,288)
<b>Net Assets Applicable to Common Shares 100.0%</b>		\$ 555,369,649

(a) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.

(b) Non-income producing security.

(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 or floating rate security, which interest rate adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets. Rate shown is the rate in effect as of period end.

(e) When-issued security.

(f) Variable rate security. Rate shown is the rate in effect as of period end.

(g) Zero-coupon bond.

(h) Step-up bond that pays an initial coupon rate for the first period and then a higher coupon rate for the following periods. Rate as of period end.

(i) Issuer filed for bankruptcy and/or is in default.

(j) 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.

(k) Represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate.

(l) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.

(m) Variable rate security. Security may be issued at a fixed coupon rate, which converts to a variable rate at a specified date. Rate shown is the rate in effect as of period end.

(n) Annualized 7-day yield as of period end.

(o) During the year ended August 31, 2018, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, and/or related parties of the Fund were as follows:

Affiliate	Shares		Shares Sold	Value at		Change in Unrealized	
	Held at 08/31/17	Purchased		Held at 08/31/18	08/31/18	Income Gain (Loss)	Appreciation (Depreciation)
BlackRock Liquidity Funds, T-Fund, Institutional Class	3,819,454		(3,664,072) <sup>(b)</sup>	155,382	\$ 155,382	\$ 40,057	\$ 8
iShares iBoxx USD High Yield Corporate Bond ETF		146,000	(146,000)			111,693	(67,998)
					\$ 155,382	\$ 151,750	\$ (67,990)

(a) Includes net capital gain distributions, if applicable.

(b) Represents net shares sold.

### Derivative Financial Instruments Outstanding as of Period End

### Forward Foreign Currency Exchange Contracts

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
USD 1,168,154	EUR 995,000	State Street Bank and Trust Co.	09/06/18	\$ 13,127
USD 1,674,298	EUR 1,426,000	UBS AG	09/06/18	18,952
USD 2,591,309	GBP 1,972,000	Toronto-Dominion Bank	09/06/18	34,616
USD 3,407,695	EUR 2,922,000	Barclays Bank PLC	10/04/18	8,673
USD 2,550,231	GBP 1,961,000	JPMorgan Chase Bank N.A.	10/04/18	4,901
				80,269
EUR 995,000	USD 1,156,292	Bank of America N.A.	09/06/18	(1,265)
EUR 2,922,000	USD 3,400,624	Barclays Bank PLC	09/06/18	(8,675)
GBP 1,961,000	USD 2,547,339	JPMorgan Chase Bank N.A.	09/06/18	(4,908)

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USD	1,152,477	EUR	995,000	Goldman Sachs International	09/06/18	(2,550)
USD	574,068	EUR	502,000	Northern Trust Co.	09/06/18	(8,669)
						(26,067)
						\$ 54,202



Schedule of Investments (continued)

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

August 31, 2018

**OTC Options Purchased**

<i>Description</i>	<i>Counterparty</i>	<i>Number of Contracts</i>	<i>Expiration Date</i>	<i>Exercise Price</i>	<i>Notional Amount (000) Value</i>
Call Marsico Parent Superholdco LLC	Goldman Sachs & Co.	44	12/14/19	USD 942.86	USD \$

**Derivative Financial Instruments Categorized by Risk Exposure**

As of year end, the fair values of derivative financial instruments located in the Statements of Assets and Liabilities were as follows:

	<i>Commodity Contracts</i>	<i>Credit Contracts</i>	<i>Equity Contracts</i>	<i>Foreign Currency Exchange Contracts</i>	<i>Interest Rate Contracts</i>	<i>Other Contracts</i>	<i>Total</i>
<b>Assets Derivative Financial Instruments</b>							
Forward foreign currency exchange contracts							
Unrealized appreciation on forward foreign currency exchange contracts	\$	\$	\$	\$ 80,269	\$	\$	\$ 80,269
<b>Liabilities Derivative Financial Instruments</b>							
Forward foreign currency exchange contracts							
Unrealized depreciation on forward foreign currency exchange contracts	\$	\$	\$	\$ 26,067	\$	\$	\$ 26,067

For the year ended August 31, 2018, the effect of derivative financial instruments in the Statements of Operations was as follows:

	<i>Commodity Contracts</i>	<i>Credit Contracts</i>	<i>Equity Contracts</i>	<i>Foreign Currency Exchange Contracts</i>	<i>Interest Rate Contracts</i>	<i>Other Contracts</i>	<i>Total</i>
<b>Net Realized Gain (Loss) from:</b>							

Forward foreign currency exchange contracts	\$	\$	\$	\$ 52,517	\$	\$	\$ 52,517
Options purchased <sup>(a)</sup>					85,253		85,253
Swaps		(11,471)					(11,471)
	\$	\$ (11,471)	\$	\$ 52,517	\$ 85,253	\$	\$ 126,299

**Net Change in Unrealized Appreciation (Depreciation) on:**

Forward foreign currency exchange contracts	\$	\$	\$	\$ 2,366	\$	\$	\$ 2,366
Options purchased <sup>(b)</sup>					65,446		65,446
	\$	\$	\$	\$ 2,366	\$ 65,446	\$	\$ 67,812

<sup>(a)</sup> Options purchased are included in net realized gain (loss) from investments.

<sup>(b)</sup> Options purchased are included in net change in unrealized appreciation (depreciation) on investments.

**Average Quarterly Balances of Outstanding Derivative Financial Instruments**

Forward foreign currency exchange contracts:		
Average amounts purchased	in USD	\$ 6,197,610
Average amounts sold	in USD	\$ 2,987,651
Options:		
Average notional value of swaption contracts purchased		\$ 11,828,597
Credit default swaps:		
Average notional amount	buy protection	\$ 1,263,000
Average notional amount	sell protection	\$ 1,369,500

For more information about the Fund's investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

Schedule of Investments (continued)

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

August 31, 2018

**Derivative Financial Instruments    Offsetting as of Period End**

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

	<i>Assets</i>	<i>Liabilities</i>
Forward foreign currency exchange contracts	\$ 80,269	\$ 26,067
Total derivative assets and liabilities in the Statements of Assets and Liabilities	\$ 80,269	\$ 26,067
Derivatives not subject to an Master Netting Agreement or similar agreement ( MNA )		
Total derivative assets and liabilities subject to an MNA	\$ 80,269	\$ 26,067

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

<i>Counterparty</i>	<i>Derivative Assets</i>				
	<i>Subject to an MNA by Counterparty</i>	<i>Derivatives Available for Offset <sup>(a)</sup></i>	<i>Non-cash Collateral Received</i>	<i>Cash Collateral Received</i>	<i>Net Amount of Derivative Assets <sup>(b)</sup></i>
Barclays Bank PLC	\$ 8,673	\$ (8,673)	\$	\$	\$
JPMorgan Chase Bank N.A.	4,901	(4,901)			
State Street Bank and Trust Co.	13,127				13,127
Toronto-Dominion Bank	34,616				34,616
UBS AG	18,952				18,952
	\$ 80,269	\$ (13,574)	\$	\$	\$ 66,695

<i>Counterparty</i>	<i>Derivative Liabilities</i>				
	<i>Subject to an MNA by Counterparty</i>	<i>Derivatives Available for Offset <sup>(a)</sup></i>	<i>Non-cash Collateral Pledged</i>	<i>Cash Collateral Pledged</i>	<i>Net Amount of Derivative Liabilities <sup>(c)</sup></i>
Bank of America N.A.	\$ 1,265	\$	\$	\$	\$ 1,265
Barclays Bank PLC	8,675	(8,673)			2
Goldman Sachs International	2,550				2,550
JPMorgan Chase Bank N.A.	4,908	(4,901)			7
Northern Trust Co.	8,669				8,669

\$ 26,067      \$ (13,574)      \$            \$            \$ 12,493

- (a) The amount of derivatives available for offset is limited to the amount of derivative asset and/or liabilities that are subject to an MNA.
- (b) Net amount represents the net amount receivable from the counterparty in the event of default.
- (c) Net amount represents the net amount payable due to counterparty in the event of default.

### Fair Value Hierarchy as of Period End

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

The following table summarizes the Fund's investments categorized in the disclosure hierarchy:

	<i>Level 1</i>	<i>Level 2</i>	<i>Level 3</i>	<i>Total</i>
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities	\$	\$ 23,040,999	\$ 2,698,550	\$ 25,739,549
Common Stocks <sup>(a)</sup>	206,411	149	2,048,238	2,254,798
Corporate Bonds		23,973,694	2,892,436	26,866,130
Floating Rate Loan Interests		719,170,574	36,749,545	755,920,119
Trust Preferred	1,631,959			1,631,959
Short-Term Securities	155,382			155,382
Liabilities:				
Investments:				
Unfunded Floating Rate Loan Interests <sup>(b)</sup>		(3,212)		(3,212)
	\$ 1,993,752	\$ 766,182,204	\$ 44,388,769	\$ 812,564,725

## Schedule of Investments (continued)

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

August 31, 2018

	<i>Level 1</i>	<i>Level 2</i>	<i>Level 3</i>	<i>Total</i>
Derivative Financial Instruments <sup>(c)</sup>				
Assets:				
Forward foreign currency contracts	\$	\$ 80,269	\$	\$ 80,269
Liabilities:				
Forward foreign currency contracts		(26,067)		(26,067)
	\$	\$ 54,202	\$	\$ 54,202

(a) See above Schedule of Investments for values in each industry.

(b) Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.

(c) Derivative financial instruments are 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 period end, bank borrowings payable of \$233,000,000 is categorized as Level 2 within the disclosure hierarchy.

During the year ended August 31, 2018, 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 year 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:

	<i>Asset-Backed Securities</i>	<i>Common Stocks</i>	<i>Corporate Bonds</i>	<i>Floating Rate Loan Interests</i>	<i>Other Interests</i>	<i>Rights/Warrants</i>	<i>Total</i>	
Assets:								
Opening balance, as of August 31, 2017	\$	\$ 478,161	\$ 2,513,176	\$ 30,767,366	\$ 3	\$ 49,016	\$ 168	\$ 33,807,890
Transfers into Level 3 <sup>(a)</sup>				12,445,090				12,445,090
Transfers out of Level 3 <sup>(b)</sup>				(12,802,806)				(12,802,806)
Accrued discounts/premiums				111,746				111,746
Net realized gain (loss)			874,494	(571,120)	(61,488)	30,810		272,696

Net change in unrealized appreciation (depreciation) <sup>(c)(d)</sup>		899,339	(620,944)	561,527	61,485	(49,016)	(168)	852,223
Purchases	2,698,550	670,738	2,813,160	25,498,193				31,680,641
Sales			(2,687,450)	(19,260,451)		(30,810)		(21,978,711)
Closing balance, as of August 31, 2018	\$ 2,698,550	\$ 2,048,238	\$ 2,892,436	\$ 36,749,545	\$	\$	\$	\$ 44,388,769

Net change in unrealized appreciation (depreciation) on investments still held at August 31, 2018 <sup>(d)</sup>	\$	\$ 899,349	\$ 113,370	\$ 164,349	\$	\$	\$ (168)	\$ 1,176,900
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(a) As of August 31, 2017 the Fund used observable inputs in determining the value of certain investments. As of August 31, 2018, the Fund used significant unobservable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 2 to Level 3 in the disclosure hierarchy.

(b) As of August 31, 2017, the Fund used significant unobservable inputs in determining the value of certain investments. As of August 31, 2018, the Fund used observable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 3 to Level 2 in the disclosure hierarchy.

(c) Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.

(d) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at August 31, 2018 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

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
<b>Common Stocks 0.4%</b>		
<b>Chemicals 0.0%</b>		
LyondellBasell Industries NV, Class A	37	\$ 4,173
<b>Diversified Financial Services 0.3%</b>		
Kcad Holdings I Ltd. <sup>(a)(b)</sup>	546,753,936	2,072,198
<b>Health Care Management Services 0.0%</b>		
New Millennium HoldCo, Inc. <sup>(b)</sup>	8,511	85
<b>Hotels, Restaurants &amp; Leisure 0.0%</b>		
Caesars Entertainment Corp. <sup>(b)</sup>	8,330	84,966
<b>Household Durables 0.0%</b>		
Berklene Benchcraft Equity LLC <sup>(a)(b)</sup>	3,155	
<b>Metals &amp; Mining 0.0%</b>		
Ameriforge Group, Inc.	801	46,458
<b>Utilities 0.1%</b>		
Texgen LLC <sup>(a)(b)</sup>	7,331	263,916
<b>Total Common Stocks 0.4%</b>		
<b>(Cost \$6,481,691)</b>		<b>2,471,796</b>
	<i>Par</i>	
	<i>(000)</i>	
<b>Asset-Backed Securities 11.5%</b>		
<b>Asset-Backed Securities 11.4%</b>		
AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.25%), 5.60%, 07/20/26 <sup>(c)(d)</sup>	USD 250	250,079
Allegro CLO II Ltd., Series 2014-1A, Class CR, (3 mo. LIBOR US + 3.85%), 6.20%, 01/21/27 <sup>(c)(d)</sup>	1,000	1,000,065
Allegro CLO II-S Ltd., Series 2014-1RA, Class C, 1.00%, 10/21/28 <sup>(c)(e)(f)</sup>	1,000	1,000,000
ALM VI, Ltd., Series 2012-6A, Class BR3, 4.10%, 07/15/26 <sup>(c)(e)</sup>	1,000	986,261
ALM XII, Ltd., Series 2015-12A, Class C1R2, 4.99%, 04/16/27 <sup>(c)(e)</sup>	1,000	992,111
ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class CR2, 5.04%, 07/15/27 <sup>(c)(e)</sup>	270	268,079
AmeriCredit Automobile Receivables, Series 2014-3, Class C, 2.58%, 09/08/20	2,377	2,376,169
AMMC CLO Ltd., Series 2014-15A, Class D, (3 mo. LIBOR US + 4.20%), 6.53%, 12/09/26 <sup>(c)(d)</sup>	2,000	2,013,270
Anchorage Capital CLO Ltd. <sup>(c)</sup> :		

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Series 2014-3RA, Class E, 7.84%, 01/28/31 <sup>(e)</sup>	850	837,239
Series 2014-4RA, Class D, 4.94%, 01/28/31 <sup>(e)</sup>	250	246,192
Series 2014-5RA, Class E, 7.74%, 01/15/30 <sup>(e)</sup>	860	862,885
Series 2015-7A, Class DR, 5.04%, 10/15/27 <sup>(e)</sup>	1,000	995,824
Series 2016-8A, Class ER, 8.09%, 07/28/28 <sup>(e)</sup>	1,000	997,801
Series 2016-9A, Class D, (3 mo. LIBOR US + 4.00%), 6.34%, 01/15/29 <sup>(d)</sup>	350	352,393
Ares XL CLO Ltd., Series 2016-40A, Class D, (3 mo. LIBOR US + 6.60%), 8.94%, 10/15/27 <sup>(c)(d)</sup>	500	504,242
Battalion CLO XI Ltd., Series 2017-11A, Class E, 8.32%, 10/24/29 <sup>(c)(e)</sup>	325	326,780
Benefit Street Partners CLO XII Ltd., Series 2017-12A, Class D, 8.75%, 10/15/30 <sup>(c)(e)</sup>	500	506,075
BlueMountain CLO Ltd., Series 2012-2A, Class DR, (3 mo. LIBOR US + 4.15%), 6.47%, 11/20/28 <sup>(c)(d)</sup>	1,000	1,006,016
Carlyle Global Market Strategies CLO Ltd., Series 2015-1A, Class CR, (3 mo. LIBOR US + 2.00%), 4.35%, 04/20/27 <sup>(c)(d)</sup>	600	600,518
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
<b>Asset-Backed Securities (continued)</b>		
Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 01/25/30 <sup>(c)</sup>	USD 545	\$ 506,764
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 <sup>(c)</sup>	3,048	3,052,756
Dryden 64 CLO Ltd., Series 2018-64A, Class D, 4.87%, 04/18/31 <sup>(c)(e)</sup>	250	245,729
Galaxy CLO Ltd., Series 2015-21A, 7.60%, 04/20/31 <sup>(c)(e)</sup>	500	485,751
Highbridge Loan Management Ltd., Series 5A-2015, Class E, (3 mo. LIBOR US + 5.35%), 7.69%, 01/29/26 <sup>(c)(d)</sup>	1,000	1,001,245
Lendmark Funding Trust, Series 2017-2A, Class A, 2.80%, 05/20/26 <sup>(c)</sup>	2,240	2,210,310
Litigation Fee Residual Funding, 4.00%, 10/30/27 <sup>(a)</sup>	1,309	1,302,950
Madison Park Funding X Ltd., Series 2012-10A, Class ER, (3 mo. LIBOR US + 7.62%), 9.97%, 01/20/29 <sup>(c)(d)</sup>	500	506,493
Madison Park Funding XI Ltd., Series 2013-11A, Class ER, 8.80%, 07/23/29 <sup>(c)(e)</sup>	250	250,867
Madison Park Funding XIII Ltd., Series 2014-13A, Class ER, 8.09%, 04/19/30 <sup>(c)(e)</sup>	1,250	1,257,652
Madison Park Funding XIV Ltd., Series 2014-14A, Class E, (3 mo. LIBOR US + 4.75%), 7.10%, 07/20/26 <sup>(c)(d)</sup>	1,000	1,003,062
Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.20%), 4.54%, 01/27/26 <sup>(c)(d)</sup>	1,500	1,501,910
Neuberger Berman CLO XX Ltd., Series 2015-20A, Class ER, 7.34%, 01/15/28 <sup>(c)(e)</sup>	1,250	1,250,906
Oaktree CLO Ltd., Series 2015-1A, Class DR, 7.55%, 10/20/27 <sup>(c)(e)</sup>	500	498,551
Octagon Investment Partners LLC, Series 2017-1A, Class E, (3 mo. LIBOR US + 6.30%), 8.65%, 07/20/30 <sup>(c)(d)</sup>	500	506,696
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 07/18/25 <sup>(c)</sup>	4,000	4,020,130
OZLM IX Ltd., Series 2014-9A Class CR, (3 mo. LIBOR US + 3.55%), 5.90%, 01/20/27 <sup>(c)(d)</sup>	1,000	1,001,048
OZLM VIII Ltd., Series 2014-8A <sup>(c)(d)</sup> :		
Class BR, (3 mo. LIBOR US + 2.25%), 4.59%, 10/17/26	2,500	2,501,770
Class CR, (3 mo. LIBOR US + 3.40%), 5.74%, 10/17/26	500	500,510
OZLM XII Ltd., Series 2015-12A, Class C, (3 mo. LIBOR US + 3.70%), 6.04%, 04/30/27 <sup>(c)(d)</sup>	1,000	999,947
OZLM XIX Ltd., Series 2017-19A, Class D, 8.94%, 11/22/30 <sup>(c)(e)</sup>	500	511,499
OZLM XV Ltd., Series 2016-15A, Class C, (3 mo. LIBOR US + 4.00%), 6.35%, 01/20/29 <sup>(c)(d)</sup>	1,000	1,007,571



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OZLM XXI, Series 2017-21A, Class D, 7.89%, 01/20/31 <sup>(c)(e)</sup>	500	496,363
Park Avenue Institutional Advisers CLO Ltd., Series 2017-1A, Class D, 8.54%, 11/14/29 <sup>(c)(e)</sup>	1,750	1,766,376
Regatta V Funding Ltd., Series 2014-1A, Class BR, (3 mo. LIBOR US + 2.30%), 4.64%, 10/25/26 <sup>(c)(d)</sup>	2,000	2,002,521
Rockford Tower CLO Ltd. <sup>(c)(d)</sup> :		
Series 2017-1A, Class D, (3 mo. LIBOR US + 3.25%), 5.59%, 04/15/29	250	250,991
Series 2017-2A, Class D, (3 mo. LIBOR US + 3.45%), 5.79%, 10/15/29	500	502,536

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Asset-Backed Securities (continued)</b>		
Santander Drive Auto Receivables Trust, Class D: Series 2014-3, 2.65%, 08/17/20	USD 2,691	\$ 2,690,774
Series 2014-4, 3.10%, 11/16/20	4,446	4,453,301
Shackleton CLO Ltd., Series 2013-3A, Class DR, 5.36%, 07/15/30 <sup>(c)(e)</sup>	500	499,408
Sound Point CLO VII Ltd., Series 2014-3A, Class D, (3 mo. LIBOR US + 3.60%), 5.95%, 01/23/27 <sup>(c)(d)</sup>	2,000	2,003,691
Sound Point CLO XIV Ltd., Series 2016-3A, Class E, (3 mo. LIBOR US + 6.65%), 9.00%, 01/23/29 <sup>(c)(d)</sup>	1,000	1,009,246
Symphony CLO XV Ltd., Series 2014-15A, Class CR, (3 mo. LIBOR US + 2.20%), 4.54%, 10/17/26 <sup>(c)(d)</sup>	1,250	1,248,091
Symphony CLO XVIII Ltd., Series 2016-18A, Class D, (3 mo. LIBOR US + 4.00%), 6.35%, 01/23/28 <sup>(c)(d)</sup>	1,000	1,010,728
Thayer Park CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 6.10%), 8.45%, 04/20/29 <sup>(c)(d)</sup>	500	504,213
THL Credit Wind River CLO Ltd., Series 2014-3A, Class E, (3 mo. LIBOR US + 5.60%), 7.95%, 01/22/27 <sup>(c)(d)</sup>	1,000	1,001,263
TICP CLO VII Ltd., Series 2017-7A, Class E, (3 mo. LIBOR US + 6.51%), 8.85%, 07/15/29 <sup>(c)(d)</sup>	500	510,477
Venture XXVI CLO Ltd., Series 2017-26A <sup>(c)(d)</sup> :		
Class D, (3 mo. LIBOR US + 4.25%), 6.60%, 01/20/29	1,000	1,012,881
Class E, (3 mo. LIBOR US + 6.80%), 9.15%, 01/20/29	500	509,477
Vibrant CLO IV Ltd., Series 2016-4A, Class D, (3 mo. LIBOR US + 4.50%), 6.85%, 07/20/28 <sup>(c)(d)</sup>	1,000	1,007,540
Wellfleet CLO Ltd., Series 2017-3A, Class B, 4.29%, 01/17/31 <sup>(c)(e)</sup>	500	494,076
World Financial Network Credit Card Master Trust, Series 2012-C, Class B, 3.57%, 08/15/22	3,000	3,003,251
York CLO Ltd. <sup>(c)</sup> :		
Series 2015-1A, Class ER, 8.00%, 01/22/31 <sup>(e)</sup>	250	241,892
Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 5.95%, 10/20/29 <sup>(d)</sup>	250	252,126
Series 2016-2A, Class E, (3 mo. LIBOR US + 6.94%), 9.29%, 01/20/30 <sup>(d)</sup>	1,000	1,012,464
		69,729,802
<b>Interest Only Asset-Backed Securities 0.1%</b>		
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 03/30/30 <sup>(a)(c)</sup>	2,976	156,252
Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 04/15/29 <sup>(a)</sup>	2,299	121,842
		278,094
<b>Total Asset-Backed Securities 11.5%</b> <b>(Cost \$69,974,675)</b>		70,007,896

**Corporate Bonds 61.3%****Aerospace 0.0%**

Koninklijke KPN NV (5 year GBP Swap + 5.51%), 6.88%, 03/14/73 <sup>(g)</sup>	GBP	100	137,573
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**Aerospace & Defense 1.7%**

Arconic, Inc.:

5.87%, 02/23/22 <sup>(h)</sup>	USD	730	758,908
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5.13%, 10/01/24 <sup>(h)</sup>		742	745,339
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5.90%, 02/01/27		155	156,953
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		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>

*Security***Aerospace & Defense (continued)**

BBA US Holdings, Inc., 5.38%, 05/01/26 <sup>(c)</sup>	USD	271	\$ 271,678
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Bombardier, Inc.<sup>(c)</sup>:

7.75%, 03/15/20		172	180,600
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8.75%, 12/01/21 <sup>(h)</sup>		823	905,300
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6.00%, 10/15/22		19	19,048
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6.13%, 01/15/23 <sup>(h)</sup>		1,063	1,070,972
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7.50%, 12/01/24 <sup>(h)</sup>		861	905,126
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7.50%, 03/15/25 <sup>(h)</sup>		1,002	1,029,555
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7.45%, 05/01/34		188	191,760
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EnPro Industries, Inc., 5.88%, 09/15/22		111	113,081
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KLX, Inc., 5.88%, 12/01/22 <sup>(c)(h)</sup>		788	815,580
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Koppers, Inc., 6.00%, 02/15/25 <sup>(c)</sup>		225	226,125
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Kratos Defense & Security Solutions, Inc., 6.50%, 11/30/25 <sup>(c)</sup>		298	307,685
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Moog, Inc., 5.25%, 12/01/22 <sup>(c)</sup>		270	273,713
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Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 <sup>(c)</sup>		162	167,265
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TransDigm UK Holdings PLC, 6.88%, 05/15/26 <sup>(c)</sup>		600	615,642
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TransDigm, Inc.:

6.00%, 07/15/22 <sup>(h)</sup>		601	607,010
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6.50%, 07/15/24 <sup>(h)</sup>		178	180,893
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6.50%, 05/15/25		299	304,232
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6.38%, 06/15/26 <sup>(h)</sup>		447	451,749
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10,298,214

**Airlines 1.8%**

Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 09/15/24 <sup>(c)(h)</sup>		1,224	1,196,933
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American Airlines Pass-Through Trust:

Series 2013-2, Class A, 4.95%, 07/15/24 <sup>(h)</sup>		2,574	2,644,448
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Series 2013-2, Class B, 5.60%, 01/15/22 <sup>(c)(h)</sup>		351	357,698
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Series 2017-1, Class B, 4.95%, 08/15/26		1,351	1,370,736
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Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd.,			
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8.38%, 05/10/20		239	238,405
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Latam Finance Ltd., 6.88%, 04/11/24 <sup>(c)</sup>		203	198,028
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United Airlines Pass-Through Trust:

Series 2014-2, Class B, 4.63%, 03/03/24 <sup>(h)</sup>		1,759	1,770,664
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Series 2015-1, Class A, 3.70%, 06/01/24		2,430	2,417,170
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US Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 04/22/20		315	316,114
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Virgin Australia Trust, Series 2013-1<sup>(c)(h)</sup>:

Class A, 5.00%, 04/23/25		281	286,178
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Class C, 7.13%, 10/23/18		112	112,399
			10,908,773
<b>Auto Components 0.5%</b>			
Adient Global Holdings Ltd., 3.50%, 08/15/24	EUR	100	108,455
Allison Transmission, Inc., 5.00%, 10/01/24 <sup>(c)</sup>	USD	28	27,580
Aptiv PLC, 4.40%, 10/01/46		240	219,076
Federal-Mogul LLC/Federal-Mogul Financing Corp., 5.00%, 07/15/24	EUR	149	183,233
Fiat Chrysler Finance Europe, 4.75%, 07/15/22		120	155,826
GKN Holdings PLC, 3.38%, 05/12/32	GBP	100	132,629
Goodyear Dunlop Tires Europe BV, 3.75%, 12/15/23	EUR	100	119,215
Goodyear Tire & Rubber Co., 5.00%, 05/31/26	USD	67	62,896
HP Pelzer Holding GmbH, 4.13%, 04/01/24	EUR	100	116,510
Icahn Enterprises LP/Icahn Enterprises Finance Corp.:			
6.00%, 08/01/20	USD	28	28,482
6.25%, 02/01/22		299	307,193
6.75%, 02/01/24		279	288,067
6.38%, 12/15/25		149	150,862

SCHEDULES OF INVESTMENTS

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## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Auto Components (continued)</b>			
IHO Verwaltungs GmbH <sup>(i)</sup> :			
(2.75% Cash or 3.50% PIK), 2.75%, 09/15/21	EUR	100	\$ 117,605
(3.25% Cash or 4.00% PIK), 3.25%, 09/15/23		100	118,961
(3.75% Cash or 4.50% PIK), 3.75%, 09/15/26		100	119,084
(4.13% Cash or 4.88% PIK), 4.13%, 09/15/21 <sup>(c)</sup>	USD	200	199,000
(4.50% Cash or 5.25% PIK), 4.50%, 09/15/23 <sup>(c)</sup>		200	194,000
Tesla, Inc., 5.30%, 08/15/25 <sup>(c)(h)</sup>		496	429,040
Volvo Car AB, 2.00%, 01/24/25	EUR	100	114,901
			3,192,615
<b>Automobiles 0.4%</b>			
General Motors Co., 3.50%, 10/02/18 <sup>(h)</sup>	USD	2,478	2,479,809
<b>Banks 2.0%</b>			
Allied Irish Banks PLC(5 year EUR Swap + 3.95%), 4.13%, 11/26/25 <sup>(g)</sup>	EUR	100	122,898
Banco Espirito Santo SA <sup>(j)</sup> :			
4.75%, 01/15/19		100	33,372
4.00%, 01/21/19 <sup>(b)</sup>		100	34,242
Banco Popolare, 2.75%, 07/27/20		100	116,935
Bank of Ireland(5 year EUR Swap + 3.55%), 4.25%, 06/11/24 <sup>(g)</sup>		100	118,924
Bankia SA(5 year EUR Swap + 3.35%), 3.38%, 03/15/27 <sup>(g)</sup>		100	118,772
Barclays PLC:			
4.38%, 09/11/24 <sup>(h)</sup>	USD	580	562,921
3.65%, 03/16/25 <sup>(h)</sup>		3,600	3,401,888
5.20%, 05/12/26		200	197,622
CaixaBank SA(5 year EUR Swap + 3.35%), 3.50%, 02/15/27 <sup>(g)</sup>	EUR	100	121,832
CIT Group, Inc.:			
5.00%, 08/01/23 <sup>(h)</sup>	USD	582	591,458
5.25%, 03/07/25		127	129,143
6.13%, 03/09/28		98	102,410
HSBC Holdings PLC, 4.38%, 11/23/26 <sup>(h)</sup>		395	392,081
IKB Deutsche Industriebank AG, 4.00%, 01/31/28 <sup>(e)</sup>	EUR	100	115,654
Intesa Sanpaolo SpA, 2.13%, 08/30/23		100	115,623
Inversiones Atlantida SA, 8.25%, 07/28/22 <sup>(c)</sup>	USD	370	377,400
Nordea Bank AB, 4.50%, 03/26/20	EUR	1,020	1,264,238
Santander Holdings USA, Inc., 4.50%, 07/17/25 <sup>(h)</sup>	USD	1,750	1,747,619
Santander UK Group Holdings PLC, 2.88%, 08/05/21 <sup>(h)</sup>		950	927,347
Standard Chartered PLC, 3.89%, 03/15/24 <sup>(c)(e)(h)</sup>		1,500	1,476,442
			12,068,821
<b>Beverages 0.6%</b>			
Anheuser-Busch InBev Finance, Inc., 3.30%, 02/01/23 <sup>(h)</sup>		3,000	2,977,838

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ARD Finance SA, (6.63% Cash or 7.38% PIK), 6.63%, 09/15/23 <sup>(i)</sup>	EUR	100		119,557
BWAY Holding Co., 4.75%, 04/15/24			100	119,076
Central American Bottling Corp., 5.75%, 01/31/27 <sup>(c)</sup>	USD	176		174,240
Crown European Holdings SA, 2.25%, 02/01/23 <sup>(c)</sup>	EUR	100		118,396
OI European Group BV, 4.00%, 03/15/23 <sup>(c)</sup>	USD	246		233,393
				3,742,500
<b>Biotechnology 0.1%</b>				
Illumina, Inc., 0.50%, 06/15/21 <sup>(k)</sup>			303	445,374
Senvion Holding GmbH, 3.88%, 10/25/22	EUR	100		101,438
				546,812
<b>Building Materials 0.1%</b>				
American Woodmark Corp., 4.88%, 03/15/26 <sup>(c)</sup>	USD	97		93,362
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
<b>Building Materials (continued)</b>				
Titan Global Finance PLC, 3.50%, 06/17/21	EUR	100	\$	121,281
				214,643
<b>Building Products 0.4%</b>				
American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 <sup>(c)</sup>	USD	184		189,060
Beacon Escrow Corp., 4.88%, 11/01/25 <sup>(c)</sup>			215	198,337
Building Materials Corp. of America, 6.00%, 10/15/25 <sup>(c)(h)</sup>			260	265,897
CPG Merger Sub LLC, 8.00%, 10/01/21 <sup>(c)(h)</sup>			324	328,860
Jeld-Wen, Inc.:				
4.63%, 12/15/25 <sup>(c)</sup>			138	128,685
4.88%, 12/15/27 <sup>(c)</sup>			19	17,717
Masonite International Corp. <sup>(c)</sup> :				
5.63%, 03/15/23 <sup>(h)</sup>			464	474,440
5.75%, 09/15/26			160	161,600
PGT Escrow Issuer, Inc., 6.75%, 08/01/26 <sup>(c)</sup>			107	109,776
Standard Industries, Inc. <sup>(c)</sup> :				
5.50%, 02/15/23			66	67,505
5.38%, 11/15/24			126	126,157
USG Corp. <sup>(c)</sup> :				
5.50%, 03/01/25			11	11,248
4.88%, 06/01/27			198	200,418
				2,279,700
<b>Cable Television Services 0.0%</b>				
CB Escrow Corp., 8.00%, 10/15/25 <sup>(c)</sup>			146	129,575
<b>Capital Markets 0.6%</b>				
Blackstone CQP Holdco LP <sup>(c)</sup> :				
6.50%, 03/20/21			2,040	2,045,819
6.00%, 08/18/21			332	328,744
Lions Gate Capital Holdings LLC,				
5.88%, 11/01/24 <sup>(c)</sup>			85	87,656
Morgan Stanley, 4.00%, 07/23/25 <sup>(h)</sup>			965	969,219
NFP Corp., 6.88%, 07/15/25 <sup>(c)</sup>			85	83,300

			3,514,738
<b>Chemicals 2.0%</b>			
Alpha 2 BV, (8.75% Cash or 9.50% PIK), 8.75%, 06/01/23 <sup>(c)(i)</sup>		256	256,640
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 <sup>(c)(h)</sup>		1,061	1,045,085
Axalta Coating Systems Dutch Holding B BV, 3.75%, 01/15/25	EUR	100	120,045
Axalta Coating Systems LLC, 4.88%, 08/15/24 <sup>(c)</sup>	USD	454	451,162
Blue Cube Spinco, Inc.: 9.75%, 10/15/23		424	480,710
10.00%, 10/15/25		308	356,510
CF Industries, Inc.: 5.15%, 03/15/34		90	84,825
4.95%, 06/01/43		164	143,992
Chemours Co.: 6.63%, 05/15/23		129	135,128
7.00%, 05/15/25		112	119,560
4.00%, 05/15/26	EUR	369	431,486
5.38%, 05/15/27	USD	134	131,655
Cydsa SAB de C.V., 6.25%, 10/04/27 <sup>(c)</sup>		252	237,815
Hexion, Inc., 10.38%, 02/01/22 <sup>(c)</sup>		184	181,062
Huntsman International LLC, 5.13%, 11/15/22		280	288,750
INEOS Finance PLC, 4.00%, 05/01/23	EUR	100	118,412
INEOS Group Holdings SA, 5.38%, 08/01/24		100	122,053
Mexichem SAB de CV, 5.50%, 01/15/48 <sup>(c)</sup>	USD	200	184,000
Momentive Performance Materials, Inc., 3.88%, 10/24/21 <sup>(h)</sup>		1,578	1,684,515
NOVA Chemicals Corp., 4.88%, 06/01/24 <sup>(c)</sup>		267	260,993
Olin Corp., 5.00%, 02/01/30		117	111,735

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Chemicals (continued)</b>			
Platform Specialty Products Corp. <sup>(c)(h)</sup> :			
6.50%, 02/01/22	USD	2,210	\$ 2,259,725
5.88%, 12/01/25		988	980,590
PQ Corp. <sup>(c)</sup> :			
6.75%, 11/15/22 <sup>(h)</sup>		373	389,785
5.75%, 12/15/25		528	520,080
PSPC Escrow Corp., 6.00%, 02/01/23	EUR	100	121,734
Sherwin-Williams Co., 2.75%, 06/01/22	USD	180	175,239
WR Grace & Co-Conn <sup>(c)</sup> :			
5.13%, 10/01/21 <sup>(h)</sup>		741	761,377
5.63%, 10/01/24		200	211,316
			12,365,979
<b>Commercial Services &amp; Supplies 1.0%</b>			
ADT Corp.:			
6.25%, 10/15/21		139	146,645
3.50%, 07/15/22 <sup>(h)</sup>		285	269,681
4.13%, 06/15/23		284	270,155
4.88%, 07/15/32 <sup>(c)</sup>		418	340,670
Advanced Disposal Services, Inc.,			
5.63%, 11/15/24 <sup>(c)</sup>		161	161,000
Booz Allen Hamilton, Inc., 5.13%, 05/01/25 <sup>(c)(h)</sup>		204	200,430
CD&R Waterworks Merger Sub LLC, 6.13%, 08/15/25 <sup>(c)</sup>		410	393,600
Fortress Transportation & Infrastructure Investors LLC, 6.75%, 03/15/22 <sup>(c)</sup>		71	73,485
Harland Clarke Holdings Corp., 8.38%, 08/15/22 <sup>(c)</sup>		414	388,125
KAR Auction Services, Inc., 5.13%, 06/01/25 <sup>(c)</sup>		444	435,120
Mobile Mini, Inc., 5.88%, 07/01/24 <sup>(h)</sup>		499	506,485
Paprec Holding SA, 4.00%, 03/31/25	EUR	100	117,209
Park Aerospace Holdings Ltd. <sup>(c)</sup> :			
3.63%, 03/15/21	USD	226	222,045
5.25%, 08/15/22		369	375,919
5.50%, 02/15/24		12	12,330
Pitney Bowes, Inc., 3.38%, 10/01/21 <sup>(h)</sup>		500	474,062
Ritchie Bros Auctioneers, Inc., 5.38%, 01/15/25 <sup>(c)</sup>		472	467,280
United Rentals North America, Inc.:			
5.75%, 11/15/24 <sup>(h)</sup>		609	628,610
5.50%, 05/15/27		246	245,385
Verisure Holding AB, 6.00%, 11/01/22	EUR	113	135,658
Wrangler Buyer Corp., 6.00%, 10/01/25 <sup>(c)</sup>	USD	258	248,970
			6,112,864
<b>Communications Equipment 0.8%</b>			



CommScope Technologies LLC <sup>(c)</sup> :			
6.00%, 06/15/25		3	3,105
5.00%, 03/15/27		367	356,908
CommScope, Inc. <sup>(c)</sup> :			
5.00%, 06/15/21		465	467,325
5.50%, 06/15/24		102	103,275
Motorola Solutions, Inc., 3.75%, 05/15/22 <sup>(h)</sup>		1,500	1,497,745
Nokia OYJ:			
3.38%, 06/12/22		106	103,602
4.38%, 06/12/27		149	143,226
6.63%, 05/15/39		200	215,000
Zayo Group LLC/Zayo Capital, Inc. <sup>(h)</sup> :			
6.00%, 04/01/23		531	547,286
6.38%, 05/15/25		104	108,680
5.75%, 01/15/27 <sup>(c)</sup>		1,030	1,032,575
			4,578,727

**Construction & Engineering 0.6%**

Aeropuertos Argentina 2000 SA, 6.88%, 02/01/27 <sup>(c)</sup>		293	262,068
		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>

*Security*

**Construction & Engineering (continued)**

Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 03/30/29 <sup>(c)</sup>	USD	293	\$ 303,988
BlueLine Rental Finance Corp., 9.25%, 03/15/24 <sup>(c)(h)</sup>		1,409	1,479,450
Brand Energy & Infrastructure Services, Inc., 8.50%, 07/15/25 <sup>(c)</sup>		404	415,110
Engility Corp., 8.88%, 09/01/24		216	230,580
frontdoor, Inc., 6.75%, 08/15/26 <sup>(c)</sup>		147	150,491
Pisces Midco, Inc., 8.00%, 04/15/26 <sup>(c)</sup>		184	188,600
SPIE SA, 3.13%, 03/22/24	EUR	100	116,641
SRS Distribution, Inc., 8.25%, 07/01/26 <sup>(c)</sup>	USD	185	173,900
Tutor Perini Corp., 6.88%, 05/01/25 <sup>(c)</sup>		219	222,833
Weekley Homes LLC/Weekley Finance Corp., 6.63%, 08/15/25		61	57,645
			3,601,306

**Construction Materials 0.6%**

American Builders & Contractors Supply Co., Inc., 5.88%, 05/15/26 <sup>(c)</sup>		226	226,271
HD Supply, Inc., 5.75%, 04/15/24 <sup>(c)(h)(l)</sup>		2,580	2,712,225
LKQ Italia Bondco SpA, 3.88%, 04/01/24	EUR	100	123,040
Navistar International Corp., 6.63%, 11/01/25 <sup>(c)</sup>	USD	271	281,840
New Enterprise Stone & Lime Co., Inc., 10.13%, 04/01/22 <sup>(c)</sup>		160	171,800
Rexel SA, 3.50%, 06/15/23	EUR	116	139,972
Williams Scotsman International, Inc. <sup>(c)</sup> :			
7.88%, 12/15/22	USD	109	112,270
6.88%, 08/15/23		185	183,381
			3,950,799

**Consumer Discretionary 0.2%**

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Blitz F18-674 GmbH, 6.00%, 07/30/26	EUR	100	116,580
Nielsen Co. Luxembourg Sarl, 5.00%, 02/01/25 <sup>(c)</sup>	USD	92	89,240
Silversea Cruise Finance Ltd., 7.25%, 02/01/25 <sup>(c)</sup>		56	60,830
Staples, Inc., 8.50%, 09/15/25 <sup>(c)</sup>		273	257,958
Viking Cruises Ltd. <sup>(c)</sup> :			
6.25%, 05/15/25		398	401,980
5.88%, 09/15/27 <sup>(h)</sup>		598	587,535
			1,514,123
<b>Consumer Finance 1.0%</b>			
Alliance Data Systems Corp. <sup>(c)</sup> :			
5.88%, 11/01/21 <sup>(h)</sup>		696	711,660
5.38%, 08/01/22		130	130,650
Ally Financial, Inc., 8.00%, 11/01/31 <sup>(h)</sup>		1,416	1,731,060
Credivalores-Crediservicios SAS,			
9.75%, 07/27/22 <sup>(c)</sup>		200	202,000
Mulhacen Pte Ltd., (6.50% Cash or 7.25% PIK), 6.50%, 08/01/23 <sup>(i)</sup>	EUR	119	137,696
Navient Corp.:			
5.00%, 10/26/20 <sup>(h)</sup>	USD	310	310,840
6.63%, 07/26/21		113	117,661
6.50%, 06/15/22		375	387,769
5.50%, 01/25/23		134	132,491
7.25%, 09/25/23 <sup>(h)</sup>		257	271,135
5.88%, 10/25/24		65	62,888
6.75%, 06/25/25		105	104,737
6.75%, 06/15/26		211	207,044
5.63%, 08/01/33		95	79,800
Nexi Capital SpA, 3.63%, 05/01/23 <sup>(e)</sup>	EUR	100	115,495
Springleaf Finance Corp.:			
6.13%, 05/15/22	USD	70	71,925
5.63%, 03/15/23		8	7,980
6.88%, 03/15/25		311	311,093
7.13%, 03/15/26		426	423,900

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Consumer Finance (continued)</b>			
Verscend Escrow Corp., 9.75%, 08/15/26 <sup>(c)</sup>	USD	530	\$ 543,091
			6,060,915
<b>Containers &amp; Packaging 1.2%</b>			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
4.63%, 05/15/23 <sup>(c)(h)</sup>		990	981,337
6.75%, 05/15/24	EUR	100	125,436
7.25%, 05/15/24 <sup>(c)(h)</sup>	USD	1,595	1,676,744
4.75%, 07/15/27 <sup>(c)</sup>	GBP	100	126,247
4.75%, 07/15/27		100	126,247
Ball Corp., 4.00%, 11/15/23	USD	48	46,860
BWAY Holding Co. <sup>(c)</sup> :			
5.50%, 04/15/24 <sup>(h)</sup>		681	676,744
7.25%, 04/15/25		57	55,575
Crown Americas LLC/Crown Americas Capital Corp.:			
4.75%, 02/01/26 <sup>(c)</sup>		182	174,720
4.25%, 09/30/26		166	152,305
Mercer International, Inc.:			
6.50%, 02/01/24		113	115,825
5.50%, 01/15/26 <sup>(c)</sup>		117	114,075
Reynolds Group Issuer, Inc/Reynolds Group Issuer LLC:			
5.75%, 10/15/20 <sup>(h)</sup>		1,029	1,030,479
(3 mo. LIBOR US + 3.50%),			
5.84%, 07/15/21 <sup>(c)(d)</sup>		433	437,871
5.13%, 07/15/23 <sup>(c)</sup>		59	58,779
7.00%, 07/15/24 <sup>(c)(h)</sup>		729	740,664
Sealed Air Corp. <sup>(c)</sup> :			
4.88%, 12/01/22		192	192,960
6.88%, 07/15/33		44	47,520
Silgan Holdings, Inc., 3.25%, 03/15/25	EUR	100	119,174
Smurfit Kappa Acquisitions ULC, 2.88%, 01/15/26		100	118,963
			7,118,525
<b>Diversified Consumer Services 0.6%</b>			
APX Group, Inc. <sup>(h)</sup> :			
8.75%, 12/01/20	USD	262	262,000
7.88%, 12/01/22		336	343,140
Ascend Learning LLC, 6.88%, 08/01/25 <sup>(c)</sup>		275	277,750
Carriage Services, Inc., 6.63%, 06/01/26 <sup>(c)</sup>		152	154,660
Graham Holdings Co., 5.75%, 06/01/26 <sup>(c)</sup>		173	176,893
Laureate Education, Inc., 8.25%, 05/01/25 <sup>(c)</sup>		114	122,978
Matthews International Corp., 5.25%, 12/01/25 <sup>(c)</sup>		62	59,675

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Pinnacle Bidco PLC, 6.38%, 02/15/25	GBP	100		132,724
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 <sup>(c)(h)</sup>	USD	1,635		1,751,575
ServiceMaster Co. LLC, 5.13%, 11/15/24 <sup>(c)</sup>		244		239,730

3,521,125

**Diversified Financial Services 1.2%**

Arrow Global Finance PLC(3 mo. Euribor + 2.88%), 2.88%, 04/01/25 <sup>(g)</sup>	EUR	100		107,902
Banca IFIS SpA, 4.50%, 10/17/27 <sup>(e)</sup>		100		106,237
Cabot Financial Luxembourg SA, 7.50%, 10/01/23	GBP	100		127,044
Docuformas SAPI de C.V., 9.25%, 10/11/22 <sup>(c)</sup>	USD	421		382,057
FS Energy & Power Fund, 7.50%, 08/15/23 <sup>(c)</sup>		260		266,097
General Motors Financial Co., Inc., 4.38%, 09/25/21 <sup>(h)</sup>		530		539,688
Gilex Holding Sarl, 8.50%, 05/02/23 <sup>(c)</sup>		182		189,280
HSBC Holdings PLC, 6.25% <sup>(e)(h)(m)</sup>		1,158		1,162,400
Intesa Sanpaolo SpA, 5.02%, 06/26/24 <sup>(c)(h)</sup>		2,442		2,209,655
Intrum Justitia AB, 2.75%, 07/15/22	EUR	100		112,988
Jefferies Finance LLC/JFIN Co-Issuer Corp. <sup>(c)(h)</sup> : 7.38%, 04/01/20	USD	290		295,075
6.88%, 04/15/22		480		484,800

*Security*

**Diversified Financial Services (continued)**

LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 08/15/24 <sup>(i)</sup>	EUR	101	\$	116,664
MSCI, Inc., 5.25%, 11/15/24 <sup>(c)</sup>	USD	105		107,888
Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 <sup>(c)(h)</sup>		582		565,995
Travelport Corporate Finance PLC, 6.00%, 03/15/26 <sup>(c)</sup>		171		173,993
UniCredit SpA(5 year EUR Swap + 4.32%), 4.38%, 01/03/27 <sup>(g)</sup>	EUR	100		117,523
Vantiv LLC/Vanity Issuer Corp. <sup>(c)</sup> : 3.88%, 11/15/25	GBP	100		126,080
4.38%, 11/15/25	USD	200		190,500
WMG Acquisition Corp.: 4.13%, 11/01/24	EUR	100		120,004
5.50%, 04/15/26 <sup>(c)</sup>	USD	120		117,900

7,619,770

**Diversified Telecommunication Services 1.4%**

CenturyLink, Inc.: 5.63%, 04/01/25 <sup>(h)</sup>		668		652,970
Series P, 7.60%, 09/15/39		26		23,270
Series S, 6.45%, 06/15/21 <sup>(h)</sup>		412		428,480
Series U, 7.65%, 03/15/42		246		220,170
Series W, 6.75%, 12/01/23 <sup>(h)</sup>		325		338,812
Series Y, 7.50%, 04/01/24		520		556,400
Cincinnati Bell, Inc., 7.00%, 07/15/24 <sup>(c)</sup>		406		357,280
Embarq Corp., 8.00%, 06/01/36		356		347,100
Frontier Communications Corp.: 7.13%, 03/15/19		190		190,712
10.50%, 09/15/22		201		176,880

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11.00%, 09/15/25		1,205	921,825
Level 3 Financing, Inc.:			
5.38%, 08/15/22		184	185,840
5.63%, 02/01/23		115	116,404
5.13%, 05/01/23 <sup>(h)</sup>		295	294,363
5.38%, 01/15/24		325	325,000
5.38%, 05/01/25 <sup>(h)</sup>		303	299,212
5.25%, 03/15/26 <sup>(h)</sup>		937	918,354
OTE PLC, 3.50%, 07/09/20	EUR	100	121,310
SoftBank Group Corp.:			
(5 year USD ICE Swap + 4.85%), 6.88% <sup>(g)(m)</sup>	USD	290	262,450
4.00%, 04/20/23	EUR	100	121,763
Telecom Italia Capital SA:			
6.38%, 11/15/33	USD	233	236,495
6.00%, 09/30/34 <sup>(h)</sup>		784	772,083
7.72%, 06/04/38		21	22,995
Telecom Italia Finance SA, 7.75%, 01/24/33	EUR	37	58,466
Telecom Italia SpA:			
5.88%, 05/19/23	GBP	100	142,812
3.63%, 01/19/24	EUR	100	123,768
Telecom Italia SpA/Milano, 2.88%, 01/28/26		100	115,355
Verizon Communications, Inc., 3.38%, 02/15/25 <sup>(h)</sup>	USD	156	151,942
			8,482,511
<b>Electric Utilities 0.8%</b>			
AES Corp., 5.50%, 04/15/25		82	84,255
Black Hills Corp., 3.15%, 01/15/27 <sup>(h)</sup>		305	283,480
Celeo Redes Operacion Chile SA, 5.20%, 06/22/47 <sup>(c)(h)</sup>		1,006	998,656
DPL, Inc., 7.25%, 10/15/21		30	32,475
Enel Finance International NV,			
3.63%, 05/25/27 <sup>(c)(h)</sup>		900	828,773
Energuate Trust, 5.88%, 05/03/27 <sup>(c)</sup>		200	191,000
Eskom Holdings SOC Ltd., 6.35%, 08/10/28 <sup>(c)</sup>		325	324,922

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>		<i>Value</i>
<b>Electric Utilities (continued)</b>				
Exelon Corp., 3.40%, 04/15/26 <sup>(h)</sup>	USD	140	\$	134,964
NextEra Energy Operating Partners LP <sup>(c)</sup> : 4.25%, 09/15/24		137		133,575
4.50%, 09/15/27		40		38,000
Southern Co., 2.95%, 07/01/23 <sup>(h)</sup>		1,920		1,851,684
Talen Energy Supply LLC, 6.50%, 06/01/25		176		131,120
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc. : 10.25%, 11/01/15 <sup>(a)(b)</sup>		47		
10.50%, 11/01/18 <sup>(a)</sup>		31		13
11.50%, 10/01/20 <sup>(a)</sup>		300		
				5,032,917
<b>Electrical Equipment 0.0%</b>				
Areva SA, 4.88%, 09/23/24	EUR	100		123,330
<b>Electronic Equipment, Instruments &amp; Components 0.1%</b>				
CDW LLC/CDW Finance Corp.:				
5.00%, 09/01/23	USD	72		73,440
5.50%, 12/01/24 <sup>(h)</sup>		493		512,720
5.00%, 09/01/25		107		106,331
Energizer Gamma Acquisition BV, 4.63%, 07/15/26	EUR	100		119,706
Energizer Gamma Acquisition, Inc., 6.38%, 07/15/26 <sup>(c)</sup>	USD	177		182,974
Itron, Inc., 5.00%, 01/15/26 <sup>(c)</sup>		25		23,830
				1,019,001
<b>Energy Equipment &amp; Services 1.1%</b>				
Calfrac Holdings LP, 8.50%, 06/15/26 <sup>(c)</sup>		163		155,257
CSI Compressco LP/CSI Compressco Finance, Inc., 7.50%, 04/01/25 <sup>(c)</sup>		330		332,475
Ensco PLC:				
4.50%, 10/01/24		26		21,580
5.20%, 03/15/25		103		86,134
7.75%, 02/01/26		553		528,115
Gates Global LLC/Gates Global Co., 6.00%, 07/15/22 <sup>(c)(h)</sup>		609		615,090
Halliburton Co., 3.80%, 11/15/25 <sup>(h)</sup>		100		99,871
McDermott Technology Americas, Inc./McDermott Technology U.S., Inc., 10.63%, 05/01/24 <sup>(c)</sup>		246		261,756
Oceaneering International, Inc., 4.65%, 11/15/24		46		43,767
Odebrecht Oil & Gas Finance Ltd., 0.00% <sup>(c)(m)(n)</sup>	BRL	43		320
Pattern Energy Group, Inc., 5.88%, 02/01/24 <sup>(c)</sup>	USD	299		301,242
Pioneer Energy Services Corp., 6.13%, 03/15/22		275		240,625
Precision Drilling Corp.:				
6.50%, 12/15/21		54		55,072

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7.75%, 12/15/23	75	79,313
5.25%, 11/15/24	134	127,635
SESI LLC, 7.75%, 09/15/24	208	215,280
Transocean, Inc.:		
8.38%, 12/15/21	220	235,950
5.80%, 10/15/22	287	284,130
9.00%, 07/15/23 <sup>(c)(h)</sup>	636	686,085
7.50%, 01/15/26 <sup>(c)</sup>	219	223,106
6.80%, 03/15/38	134	110,383
Trinidad Drilling Ltd., 6.63%, 02/15/25 <sup>(c)</sup>	263	260,370
USA Compression Partners LP/USA Compression Finance Corp., 6.88%, 04/01/26 <sup>(c)</sup>	277	286,695
Weatherford International Ltd.:		
7.75%, 06/15/21 <sup>(h)</sup>	759	743,820
8.25%, 06/15/23	232	215,760
6.50%, 08/01/36	110	81,675
7.00%, 03/15/38	8	6,080
5.95%, 04/15/42	310	217,775
		6,515,361
	<i>Par</i>	
	<i>(000)</i>	<i>Value</i>
<i>Security</i>		
<b>Environmental, Maintenance, &amp; Security Service 0.2%</b>		
Hulk Finance Corp., 7.00%, 06/01/26 <sup>(c)</sup>	USD 262	\$ 251,520
Tervita Escrow Corp., 7.63%, 12/01/21 <sup>(c)(h)</sup>	842	872,522
Waste Pro USA, Inc., 5.50%, 02/15/26 <sup>(c)</sup>	216	208,440
		1,332,482
<b>Equity Real Estate Investment Trusts (REITs) 1.4%</b>		
AvalonBay Communities, Inc., 3.45%, 06/01/25 <sup>(h)</sup>	1,245	1,225,410
ERP Operating LP, 3.38%, 06/01/25 <sup>(h)</sup>	1,015	997,666
Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 <sup>(c)</sup>	145	146,813
GEO Group, Inc.:		
5.13%, 04/01/23	249	240,285
5.88%, 10/15/24	158	154,050
6.00%, 04/15/26	22	21,230
Hilton Domestic Operating Co., Inc.:		
4.25%, 09/01/24	263	255,767
5.13%, 05/01/26 <sup>(c)</sup>	291	291,364
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.63%, 04/01/25	30	29,625
iStar, Inc.:		
4.63%, 09/15/20	33	32,835
6.00%, 04/01/22	62	62,543
5.25%, 09/15/22	67	66,330
Marriott Ownership Resorts, Inc.,		
6.50%, 09/15/26 <sup>(c)</sup>	200	204,000
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.:		
5.63%, 05/01/24 <sup>(h)</sup>	1,361	1,400,129
4.50%, 09/01/26 <sup>(h)</sup>	789	751,522
4.50%, 01/15/28	322	296,852
MPT Operating Partnership LP/MPT Finance Corp.:		
6.38%, 03/01/24	33	34,792

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5.50%, 05/01/24		50	50,625
5.00%, 10/15/27		176	172,480
NH Hotel Group SA, 3.75%, 10/01/23	EUR	129	156,677
Starwood Property Trust, Inc., 5.00%, 12/15/21	USD	234	235,755
Trust F/1401, 6.95%, 01/30/44		706	719,237
Ventas Realty LP, 4.13%, 01/15/26 <sup>(h)</sup>		650	646,057
VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23		244	269,551
			8,461,595
<b>Food &amp; Staples Retailing 0.1%</b>			
Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC:			
6.63%, 06/15/24		186	179,490
5.75%, 03/15/25		104	94,120
B&M European Value Retail SA, 4.13%, 02/01/22	GBP	100	131,252
Casino Guichard Perrachon SA, 4.50%, 03/07/24	EUR	200	204,035
Post Holdings, Inc., 5.63%, 01/15/28 <sup>(c)</sup>	USD	73	70,536
Rite Aid Corp., 6.13%, 04/01/23 <sup>(c)</sup>		196	175,851
			855,284
<b>Food Products 0.7%</b>			
Acosta, Inc., 7.75%, 10/01/22 <sup>(c)</sup>		141	63,803
Aramark Services, Inc.:			
5.13%, 01/15/24 <sup>(h)</sup>		417	423,459
5.00%, 04/01/25 <sup>(c)</sup>		46	46,288
5.00%, 02/01/28 <sup>(c)</sup>		345	337,669
Arcor SAIC, 6.00%, 07/06/23 <sup>(c)</sup>		180	168,772
B&G Foods, Inc., 5.25%, 04/01/25		51	49,534
Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 04/15/25 <sup>(c)</sup>		266	224,105



## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Food Products (continued)</b>		
JBS USA LUX SA/JBS USA Finance, Inc. <sup>(c)</sup> :		
5.88%, 07/15/24	USD 335	\$ 322,437
5.75%, 06/15/25 <sup>(h)</sup>	942	890,190
6.75%, 02/15/28	319	306,240
MARB BondCo PLC:		
7.00%, 03/15/24	200	188,252
6.88%, 01/19/25 <sup>(c)</sup>	200	185,002
Minerva Luxembourg SA, 6.50%, 09/20/26 <sup>(c)</sup>	200	178,252
Post Holdings, Inc. <sup>(c)</sup> :		
5.50%, 03/01/25	246	245,385
5.75%, 03/01/27	253	249,837
Simmons Foods, Inc., 7.75%, 01/15/24 <sup>(c)</sup>	135	138,712
		4,017,937
<b>Health Care Equipment &amp; Supplies 1.0%</b>		
Avantor, Inc. <sup>(c)</sup> :		
6.00%, 10/01/24 <sup>(h)</sup>	1,429	1,450,435
9.00%, 10/01/25	476	490,875
Crimson Merger Sub, Inc., 6.63%, 05/15/22 <sup>(c)(h)</sup>	1,482	1,454,212
DJO Finance LLC/DJO Finance Corp., 8.13%, 06/15/21 <sup>(c)(h)</sup>	1,323	1,366,394
Immucor, Inc., 11.13%, 02/15/22 <sup>(c)</sup>	100	100,250
Mallinckrodt International Finance SA/Mallinckrodt CB LLC <sup>(c)</sup> :		
4.88%, 04/15/20	284	282,935
5.75%, 08/01/22	449	418,693
5.63%, 10/15/23	81	72,191
5.50%, 04/15/25	29	24,759
Teleflex, Inc.:		
5.25%, 06/15/24	250	256,875
4.88%, 06/01/26	56	55,160
Thermo Fisher Scientific, Inc., 3.00%, 04/15/23 <sup>(h)</sup>	305	296,844
		6,269,623
<b>Health Care Providers &amp; Services 2.9%</b>		
Acadia Healthcare Co., Inc.:		
5.13%, 07/01/22	85	85,425
5.63%, 02/15/23	160	163,200
6.50%, 03/01/24	196	203,105
Aetna, Inc., 2.80%, 06/15/23 <sup>(h)</sup>	340	327,875
AHP Health Partners, Inc., 9.75%, 07/15/26 <sup>(c)</sup>	140	146,650
Amsurg Corp., 5.63%, 07/15/22 <sup>(h)</sup>	367	376,175
Centene Corp.:		
4.75%, 05/15/22 <sup>(h)</sup>	314	319,495

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6.13%, 02/15/24		37		38,896
4.75%, 01/15/25		200		201,000
5.38%, 06/01/26 <sup>(c)(h)</sup>		1,371		1,415,324
CHS/Community Health Systems, Inc., 8.63%, 01/15/24 <sup>(c)</sup>		337		351,323
DaVita, Inc., 5.13%, 07/15/24 <sup>(h)</sup>		235		226,568
Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 05/15/22 <sup>(c)(i)</sup>		258		261,225
Envision Healthcare Corp. <sup>(c)</sup> :				
5.13%, 07/01/22		73		74,095
6.25%, 12/01/24		225		240,188
HCA, Inc.:				
4.75%, 05/01/23		26		26,423
5.00%, 03/15/24 <sup>(h)</sup>		1,388		1,419,230
5.25%, 04/15/25 <sup>(h)</sup>		1,642		1,693,312
5.25%, 06/15/26 <sup>(h)</sup>		84		86,520
5.38%, 09/01/26		357		358,785
5.63%, 09/01/28		378		378,945
5.50%, 06/15/47 <sup>(h)</sup>		913		915,282
HealthSouth Corp., 5.75%, 11/01/24 <sup>(h)</sup>		80		81,000
MEDNAX, Inc., 5.25%, 12/01/23 <sup>(c)(h)</sup>		123		122,693
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
<b>Health Care Providers &amp; Services (continued)</b>				
Molina Healthcare, Inc., 4.88%, 06/15/25 <sup>(c)</sup>	USD	108	\$	106,650
MPH Acquisition Holdings LLC, 7.13%, 06/01/24 <sup>(c)(h)</sup>		798		825,930
NVA Holdings, Inc., 6.88%, 04/01/26 <sup>(c)</sup>		403		400,481
Polaris Intermediate Corp., (8.50% Cash), 8.50%, 12/01/22 <sup>(c)(h)(i)</sup>		924		954,030
Regional Care Hospital Partners Holdings, Inc., 8.25%, 05/01/23 <sup>(c)</sup>		137		145,563
Sterigenics-Nordion Holdings LLC, 6.50%, 05/15/23 <sup>(c)</sup>		188		193,527
Surgery Center Holdings, Inc. <sup>(c)</sup> :				
8.88%, 04/15/21		139		144,734
6.75%, 07/01/25 <sup>(h)</sup>		272		262,480
Team Health Holdings, Inc., 6.38%, 02/01/25 <sup>(c)(h)</sup>		419		363,482
Tenet Healthcare Corp.:				
6.00%, 10/01/20 <sup>(h)</sup>		533		553,654
7.50%, 01/01/22 <sup>(c)</sup>		176		184,305
8.13%, 04/01/22 <sup>(h)</sup>		678		716,137
6.75%, 06/15/23 <sup>(h)</sup>		645		645,000
4.63%, 07/15/24 <sup>(h)</sup>		507		496,622
6.88%, 11/15/31		166		150,645
UnitedHealth Group, Inc., 3.75%, 07/15/25 <sup>(h)</sup>		1,470		1,485,907
Vizient, Inc., 10.38%, 03/01/24 <sup>(c)</sup>		322		351,785
WellCare Health Plans, Inc.:				
5.25%, 04/01/25		85		86,913
5.38%, 08/15/26 <sup>(c)</sup>		313		322,390
				17,902,969
<b>Health Care Services 0.0%</b>				
Aveta Inc. Escrow, 7.00%, 04/01/19 <sup>(a)(b)</sup>		183		

**Health Care Technology 0.1%**

Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 03/01/25 <sup>(c)</sup>		310	303,025
Quintiles IMS, Inc.:			
3.25%, 03/15/25 <sup>(c)</sup>	EUR	100	117,269
3.25%, 03/15/25		148	173,559
			593,853

**Hotels, Restaurants & Leisure 3.3%**

Boyd Gaming Corp., 6.00%, 08/15/26	USD	194	195,455
Boyne USA, Inc., 7.25%, 05/01/25 <sup>(c)</sup>		80	84,800
Burger King France SAS (3 mo. Euribor + 5.25%), 5.25%, 05/01/23 <sup>(g)</sup>	EUR	100	117,229
Churchill Downs, Inc., 4.75%, 01/15/28 <sup>(c)</sup>	USD	64	60,240
Codere Finance 2 Luxembourg SA, 6.75%, 11/01/21	EUR	100	109,110
CPUK Finance Ltd., 4.25%, 02/28/47	GBP	100	129,409
CRC Escrow Issuer LLC/CRC Finco, Inc., 5.25%, 10/15/25 <sup>(c)(h)</sup>	USD	348	332,775
Eldorado Resorts, Inc., 6.00%, 04/01/25		91	92,479
ESH Hospitality, Inc., 5.25%, 05/01/25 <sup>(c)(h)</sup>		285	276,094
GLP Capital LP/GLP Financing II, Inc.:			
5.38%, 11/01/23		126	132,615
5.25%, 06/01/25		48	49,920
5.38%, 04/15/26		60	62,307
5.75%, 06/01/28		15	15,897
Golden Nugget, Inc., 6.75%, 10/15/24 <sup>(c)(h)</sup>		396	402,435
International Game Technology PLC, 4.75%, 02/15/23	EUR	100	125,947
IRB Holding Corp., 6.75%, 02/15/26 <sup>(c)</sup>	USD	70	66,850
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC <sup>(c)</sup> :			
5.00%, 06/01/24		35	34,913
5.25%, 06/01/26		368	368,000
4.75%, 06/01/27		5	4,763

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>		<i>Value</i>
<b>Hotels, Restaurants &amp; Leisure (continued)</b>				
McDonald's Corp., 3.70%, 01/30/26 <sup>(h)</sup>	USD	405	\$	403,417
Melco Resorts Finance Ltd., 4.88%, 06/06/25 <sup>(c)</sup>		375		355,968
MGM Resorts International:				
6.63%, 12/15/21 <sup>(h)</sup>		962		1,017,315
7.75%, 03/15/22		354		388,957
4.63%, 09/01/26		11		10,368
New Red Finance, Inc. <sup>(c)</sup> :				
4.25%, 05/15/24		245		233,975
5.00%, 10/15/25 <sup>(h)</sup>		2,130		2,055,450
RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 04/15/21 <sup>(h)</sup>		630		635,216
Sabre GBLB, Inc. <sup>(c)</sup> :				
5.38%, 04/15/23		147		148,102
5.25%, 11/15/23		180		180,383
Scientific Games International, Inc.:				
10.00%, 12/01/22 <sup>(h)</sup>		731		773,106
5.00%, 10/15/25 <sup>(c)(h)</sup>		743		705,850
3.38%, 02/15/26	EUR	100		110,983
Six Flags Entertainment Corp. <sup>(c)(h)</sup> :				
4.88%, 07/31/24	USD	795		781,087
5.50%, 04/15/27		61		60,543
Spirit Issuer PLC:				
Series A2, (3 mo. LIBOR GBP + 2.70%), 3.37%, 12/28/31 <sup>(d)</sup>	GBP	1,800		2,263,698
Series A5, 5.47%, 12/28/34		4,500		6,063,291
Stars Group Holdings BV/Stars Group US Co-Borrower LLC, 7.00%, 07/15/26 <sup>(c)</sup>	USD	182		189,280
Station Casinos LLC, 5.00%, 10/01/25 <sup>(c)</sup>		303		292,774
Unique Pub Finance Co. PLC, Series A4, 5.66%, 06/30/27	GBP	60		85,808
Wyndham Destinations, Inc., 4.15%, 04/01/24	USD	13		12,844
Wyndham Hotels & Resorts, Inc.,				
5.38%, 04/15/26 <sup>(c)</sup>		121		120,092
Wyndham Worldwide Corp., 3.90%, 03/01/23		170		158,525
Wynn Macau Ltd., 5.50%, 10/01/27 <sup>(c)</sup>		600		567,000
Yum! Brands, Inc., 3.88%, 11/01/23		98		93,590
				20,368,860
<b>Household Durables 0.7%</b>				
Algeco Scotsman Global Finance PLC, 8.00%, 02/15/23 <sup>(c)(h)</sup>		600		616,500
Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 07/01/22 <sup>(c)</sup>		259		260,942
K Hovnanian Enterprises, Inc.,				
10.00%, 07/15/22 <sup>(c)</sup>		204		204,000
Lennar Corp.:				
8.38%, 01/15/21		134		147,065

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6.25%, 12/15/21 <sup>(h)</sup>		380		399,000
4.88%, 12/15/23		122		122,153
4.75%, 05/30/25		260		255,775
5.25%, 06/01/26		28		27,711
4.75%, 11/29/27		360		343,350
Mattamy Group Corp. <sup>(c)</sup> :				
6.88%, 12/15/23		143		145,502
6.50%, 10/01/25		176		173,395
MDC Holdings, Inc., 6.00%, 01/15/43		122		104,920
Meritage Homes Corp., 5.13%, 06/06/27		77		71,418
PulteGroup, Inc., 6.38%, 05/15/33 <sup>(h)</sup>		469		457,275
Tempur Sealy International, Inc., 5.50%, 06/15/26 <sup>(h)</sup>		180		175,500
TRI Pointe Group, Inc.:				
4.88%, 07/01/21		112		111,720
5.25%, 06/01/27		15		13,650
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
<b>Household Durables (continued)</b>				
TRI Pointe Group, Inc./TRI Pointe Homes, Inc.:				
4.38%, 06/15/19	USD	110	\$	110,550
5.88%, 06/15/24 <sup>(h)</sup>		248		247,058
William Lyon Homes, Inc.:				
6.00%, 09/01/23 <sup>(c)</sup>		56		54,057
5.88%, 01/31/25		95		90,131
				4,131,672
<b>Household Products 0.2%</b>				
ACCO Brands Corp., 5.25%, 12/15/24 <sup>(c)</sup>		85		84,575
Berklene Benchcraft LLC, 4.50%, 06/01/19 <sup>(a)(j)</sup>		200		
Diamond (BC) BV, 5.63%, 08/15/25	EUR	106		115,128
Prestige Brands, Inc., 6.38%, 03/01/24 <sup>(c)</sup>	USD	58		58,525
Spectrum Brands, Inc., 6.63%, 11/15/22 <sup>(h)</sup>		815		838,431
				1,096,659
<b>Independent Power and Renewable Electricity Producers 0.8%</b>				
AES Corp.:				
4.50%, 03/15/23		187		187,468
4.88%, 05/15/23 <sup>(h)</sup>		157		158,963
6.00%, 05/15/26		317		335,227
5.13%, 09/01/27		351		354,510
Calpine Corp.:				
5.38%, 01/15/23		238		226,100
5.88%, 01/15/24 <sup>(c)</sup>		450		453,937
5.75%, 01/15/25		120		108,900
5.25%, 06/01/26 <sup>(c)(h)</sup>		835		788,307
Dynegy, Inc.:				
7.38%, 11/01/22		324		337,365
7.63%, 11/01/24		124		133,300
Genneia SA, 8.75%, 01/20/22 <sup>(c)</sup>		293		253,445
NRG Energy, Inc.:				

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6.63%, 01/15/27 <sup>(h)</sup>		861	900,821
5.75%, 01/15/28 <sup>(c)</sup>		236	238,360
NRG Yield Operating LLC, 5.38%, 08/15/24 <sup>(h)</sup>		325	326,625
TerraForm Power Operating LLC <sup>(c)</sup> :			
4.25%, 01/31/23		181	176,475
6.63%, 06/15/25 <sup>(l)</sup>		30	31,950
5.00%, 01/31/28		181	169,461
			5,181,214
<b>Industrial Conglomerates 0.2%</b>			
Algeco Global Finance PLC, 6.50%, 02/15/23	EUR	100	121,301
Apergy Corp., 6.38%, 05/01/26 <sup>(c)</sup>	USD	101	103,273
BWX Technologies, Inc., 5.38%, 07/15/26 <sup>(c)</sup>		153	154,530
Vertiv Group Corp., 9.25%, 10/15/24 <sup>(c)(h)</sup>		521	535,327
			914,431
<b>Insurance 1.6%</b>			
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 <sup>(h)</sup>		360	350,217
American International Group, Inc., 3.75%, 07/10/25 <sup>(h)</sup>		2,705	2,642,343
AmWINS Group, Inc., 7.75%, 07/01/26 <sup>(c)</sup>		191	201,266
Aon PLC, 3.88%, 12/15/25 <sup>(h)</sup>		1,115	1,116,481
Ardonagh Midco 3 PLC, 8.63%, 07/15/23 <sup>(c)</sup>		236	239,540
Assicurazioni Generali SpA <sup>(g)</sup> :			
(3 mo. Euribor + 7.11%), 7.75%, 12/12/42	EUR	100	135,372
(3 mo. Euribor + 5.35%), 5.50%, 10/27/47		100	119,836
AssuredPartners, Inc., 7.00%, 08/15/25 <sup>(c)</sup>	USD	16	15,680
Forethought Financial Group, Inc., 8.63%, 04/15/21 <sup>(c)(h)</sup>		750	833,659
Groupama SA, 6.00%, 01/23/27	EUR	100	140,161
HUB International Ltd., 7.00%, 05/01/26 <sup>(c)(h)</sup>	USD	764	759,072
Lincoln National Corp., 3.35%, 03/09/25 <sup>(h)</sup>		845	819,500

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Insurance (continued)</b>			
Muenchener Rueckversicherungs AG (3 mo. Euribor + 3.50%), 6.00%, 05/26/41 <sup>(g)</sup>	EUR	400	\$ 531,439
Nationwide Building Society, 4.13%, 10/18/32 <sup>(c)(e)(h)</sup>	USD	595	549,542
USIS Merger Sub, Inc., 6.88%, 05/01/25 <sup>(c)</sup>		63	62,685
Wand Merger Corp. <sup>(c)</sup> :			
8.13%, 07/15/23		272	282,200
9.13%, 07/15/26		185	192,631
Wayne Merger Sub LLC, 8.25%, 08/01/23 <sup>(c)(h)</sup>		947	982,512
			9,974,136
<b>Internet Software &amp; Services 0.3%</b>			
Equinix, Inc.:			
2.88%, 03/15/24	EUR	100	116,825
5.88%, 01/15/26 <sup>(h)</sup>	USD	823	853,863
Netflix, Inc.:			
4.38%, 11/15/26		92	86,681
5.88%, 11/15/28 <sup>(c)</sup>		497	498,148
Rackspace Hosting, Inc., 8.63%, 11/15/24 <sup>(c)</sup>		154	151,594
Symantec Corp., 5.00%, 04/15/25 <sup>(c)</sup>		158	156,701
United Group BV, 4.38%, 07/01/22	EUR	126	150,873
			2,014,685
<b>IT Services 0.9%</b>			
Banff Merger Sub, Inc.:			
8.38%, 09/01/26		110	128,346
9.75%, 09/01/26 <sup>(c)(h)</sup>	USD	1,268	1,271,170
First Data Corp. <sup>(c)</sup> :			
7.00%, 12/01/23 <sup>(h)</sup>		1,190	1,238,195
5.00%, 01/15/24		180	180,369
5.75%, 01/15/24 <sup>(h)</sup>		2,024	2,064,480
Gartner, Inc., 5.13%, 04/01/25 <sup>(c)</sup>		174	176,175
InterXion Holding NV, 4.75%, 06/15/25	EUR	100	120,881
WEX, Inc., 4.75%, 02/01/23 <sup>(c)</sup>	USD	177	177,664
			5,357,280
<b>Leisure Products 0.1%</b>			
Mattel, Inc.:			
6.75%, 12/31/25 <sup>(c)</sup>		323	316,359
6.20%, 10/01/40		68	56,610
5.45%, 11/01/41		40	32,200
			405,169
<b>Machinery 0.4%</b>			

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Mueller Water Products, Inc., 5.50%, 06/15/26 <sup>(c)</sup>		170	170,850
Platin 1426 GmbH, 5.38%, 06/15/23	EUR	109	124,733
RBS Global, Inc./Rexnord LLC, 4.88%, 12/15/25 <sup>(c)</sup>	USD	283	272,387
SPX FLOW, Inc. <sup>(c)</sup> :			
5.63%, 08/15/24		292	292,730
5.88%, 08/15/26		139	140,390
Terex Corp., 5.63%, 02/01/25 <sup>(c)(h)</sup>		758	752,315
Titan Acquisition Ltd./Titan Co-Borrower LLC, 7.75%, 04/15/26 <sup>(c)(h)</sup>		551	473,006
Wabash National Corp., 5.50%, 10/01/25 <sup>(c)</sup>		241	228,950
			2,455,361
<b>Media 6.4%</b>			
Altice Financing SA <sup>(c)</sup> :			
6.63%, 02/15/23		565	568,526
7.50%, 05/15/26 <sup>(h)</sup>		684	653,220
Altice France SA:			
7.38%, 05/01/26 <sup>(c)(h)</sup>		1,786	1,754,745
5.88%, 02/01/27	EUR	102	122,619
8.13%, 02/01/27 <sup>(c)</sup>	USD	853	865,795
Altice Luxembourg SA, 7.75%, 05/15/22 <sup>(c)(h)</sup>		1,265	1,219,144
Altice US Finance I Corp. <sup>(c)</sup> :			
5.38%, 07/15/23 <sup>(h)</sup>		1,546	1,555,662
5.50%, 05/15/26		800	786,000
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
<b>Media (continued)</b>			
AMC Networks, Inc.:			
5.00%, 04/01/24 <sup>(h)</sup>	USD	318	\$ 312,833
4.75%, 08/01/25		196	189,140
Cablevision SA, 6.50%, 06/15/21 <sup>(c)</sup>		176	165,044
Cablevision Systems Corp., 8.00%, 04/15/20		125	131,563
CBS Radio, Inc., 7.25%, 11/01/24 <sup>(c)</sup>		15	14,363
CCO Holdings LLC/CCO Holdings Capital Corp.:			
5.13%, 02/15/23 <sup>(h)</sup>		270	270,338
4.00%, 03/01/23 <sup>(c)(h)</sup>		670	639,012
5.13%, 05/01/23 <sup>(c)(h)</sup>		375	375,000
5.13%, 05/01/27 <sup>(c)(h)</sup>		2,133	2,034,349
5.00%, 02/01/28 <sup>(c)</sup>		393	368,056
Cequel Communications Holdings I LLC/Cequel Capital Corp. <sup>(c)</sup> :			
5.13%, 12/15/21		187	187,000
5.13%, 12/15/21 <sup>(h)</sup>		493	492,379
7.75%, 07/15/25 <sup>(h)</sup>		476	506,345
7.50%, 04/01/28		479	499,357
Charter Communications Operating LLC/Charter Communications Operating Capital,			
4.91%, 07/23/25 <sup>(h)</sup>		2,425	2,476,457
Clear Channel International BV, 8.75%, 12/15/20 <sup>(c)(h)</sup>		560	578,200
Clear Channel Worldwide Holdings, Inc. <sup>(h)</sup> :			
6.50%, 11/15/22		3,157	3,223,544
Series B, 7.63%, 03/15/20		1,199	1,203,496
CSC Holdings LLC <sup>(h)</sup> :			
10.13%, 01/15/23 <sup>(c)</sup>		1,210	1,324,950



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5.25%, 06/01/24		454	440,380
6.63%, 10/15/25 <sup>(c)</sup>		235	244,106
10.88%, 10/15/25 <sup>(c)</sup>		1,950	2,269,312
Discovery Communications LLC <sup>(h)</sup> :			
3.25%, 04/01/23		1,490	1,448,144
3.45%, 03/15/25		170	162,854
DISH DBS Corp.:			
6.75%, 06/01/21		206	209,090
5.88%, 07/15/22 <sup>(h)</sup>		902	865,920
5.00%, 03/15/23		358	318,620
5.88%, 11/15/24		245	213,150
7.75%, 07/01/26 <sup>(h)</sup>		359	323,998
DISH Network Corp., 3.38%, 08/15/26 <sup>(k)</sup>		219	205,992
DKT Finance ApS, 7.00%, 06/17/23	EUR	158	195,349
eircom Finance DAC, 4.50%, 05/31/22		100	118,640
GTT Communications, Inc., 7.88%, 12/31/24 <sup>(c)</sup>	USD	51	48,195
Hughes Satellite Systems Corp.:			
7.63%, 06/15/21		93	100,091
5.25%, 08/01/26 <sup>(h)</sup>		413	394,931
Inmarsat Finance PLC, 4.88%, 05/15/22 <sup>(c)</sup>		100	100,250
Intelsat Connect Finance SA, 9.50%, 02/15/23 <sup>(c)</sup>		253	252,165
Intelsat Jackson Holdings SA:			
5.50%, 08/01/23		916	835,575
9.75%, 07/15/25 <sup>(c)</sup>		755	799,356
Intelsat SA, 4.50%, 06/15/25 <sup>(c)(k)</sup>		50	74,406
Level 3 Parent LLC, 5.75%, 12/01/22		405	408,037
Live Nation Entertainment, Inc., 4.88%, 11/01/24 <sup>(c)</sup>		29	28,529
MDC Partners, Inc., 6.50%, 05/01/24 <sup>(c)</sup>		341	305,621
Meredith Corp., 6.88%, 02/01/26 <sup>(c)</sup>		154	155,925
Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 08/15/23 <sup>(c)</sup>		233	244,941
Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 04/15/22 <sup>(c)</sup>		299	290,344
Qualitytech LP/QTS Finance Corp., 4.75%, 11/15/25 <sup>(c)</sup>		146	139,430

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Media (continued)</b>			
Radiate Holdco LLC/Radiate Finance, Inc., 6.88%, 02/15/23 <sup>(c)</sup>	USD	60	\$ 57,900
SFR Group SA, 6.25%, 05/15/24 <sup>(c)</sup>		420	414,750
Sirius XM Radio, Inc., 5.00%, 08/01/27 <sup>(c)</sup>		237	228,999
TEGNA, Inc.:			
5.13%, 10/15/19		105	105,000
5.50%, 09/15/24 <sup>(c)</sup>		66	67,155
Telenet Finance Luxembourg Notes Sarl, 5.50%, 03/01/28 <sup>(c)</sup>		400	374,000
Telenet Finance VI Luxembourg SCA, 4.88%, 07/15/27	EUR	90	112,010
Telesat Canada/Telesat LLC, 8.88%, 11/15/24 <sup>(c)</sup>	USD	241	258,171
Tribune Media Co., 5.88%, 07/15/22		302	306,530
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 3.50%, 01/15/27	EUR	100	122,311
Univision Communications, Inc. <sup>(c)</sup> :			
5.13%, 05/15/23 <sup>(h)</sup>	USD	336	319,200
5.13%, 02/15/25		133	122,028
UPCB Finance IV Ltd.:			
5.38%, 01/15/25 <sup>(c)</sup>		200	197,520
4.00%, 01/15/27	EUR	90	107,189
Videotron Ltd., 5.13%, 04/15/27 <sup>(c)</sup>	USD	326	322,740
Virgin Media Finance PLC, 5.75%, 01/15/25 <sup>(c)(h)</sup>		655	631,256
Virgin Media Receivables Financing Notes I DAC, 5.50%, 09/15/24	GBP	100	128,854
Virgin Media Secured Finance PLC:			
5.13%, 01/15/25		100	131,902
5.50%, 01/15/25		180	238,602
5.25%, 01/15/26 <sup>(c)(h)</sup>	USD	355	345,309
5.50%, 08/15/26 <sup>(c)(h)</sup>		200	196,500
Ziggo Bond Finance BV:			
4.63%, 01/15/25	EUR	137	158,228
5.88%, 01/15/25 <sup>(c)(h)</sup>	USD	470	438,862
Ziggo Secured Finance BV, 5.50%, 01/15/27 <sup>(c)</sup>		300	282,564
			39,378,068
<b>Metals &amp; Mining 1.9%</b>			
Alcoa Nederland Holding BV, 6.13%, 05/15/28 <sup>(c)</sup>		200	206,500
Big River Steel LLC/BRS Finance Corp., 7.25%, 09/01/25 <sup>(c)</sup>		175	183,318
Cleveland-Cliffs, Inc., 4.88%, 01/15/24 <sup>(c)</sup>		188	183,300
Constellium NV <sup>(c)</sup> :			
5.75%, 05/15/24		500	498,125
6.63%, 03/01/25 <sup>(h)</sup>		273	277,777
5.88%, 02/15/26		250	245,000
Freeport-McMoRan, Inc.:			
4.00%, 11/14/21		240	237,526
3.55%, 03/01/22		855	825,075

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3.88%, 03/15/23		1,292		1,241,935
5.40%, 11/14/34		218		201,310
5.45%, 03/15/43		1,205		1,074,980
Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 <sup>(c)(h)</sup>		626		657,106
Joseph T Ryerson & Son, Inc., 11.00%, 05/15/22 <sup>(c)</sup>		172		189,630
Kaiser Aluminum Corp., 5.88%, 05/15/24		112		114,800
Novelis Corp. <sup>(c)(h)</sup> :				
6.25%, 08/15/24		810		820,125
5.88%, 09/30/26		626		609,599
Nyrstar Netherlands Holdings BV, 6.88%, 03/15/24	EUR	100		103,149
Steel Dynamics, Inc.:				
5.25%, 04/15/23 <sup>(h)</sup>	USD	200		203,060
5.50%, 10/01/24		56		57,400
4.13%, 09/15/25		195		185,738
5.00%, 12/15/26		15		14,925
		<i>Par</i>		
		<i>(000)</i>		<i>Value</i>
<b>Security</b>				
<b>Metals &amp; Mining (continued)</b>				
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 06/15/25 <sup>(c)</sup>	USD	278	\$	289,815
Teck Resources Ltd.:				
4.50%, 01/15/21		21		21,263
8.50%, 06/01/24 <sup>(c)(h)</sup>		1,191		1,307,122
5.20%, 03/01/42 <sup>(h)</sup>		473		442,846
5.40%, 02/01/43		142		135,255
United States Steel Corp.:				
6.88%, 08/15/25		262		265,930
6.25%, 03/15/26		323		321,789
Vale Overseas Ltd., 6.25%, 08/10/26		188		206,589
VM Holdings SA, 5.38%, 05/04/27 <sup>(c)</sup>		237		225,449
				11,346,436
<b>Multi-Utilities 0.4%</b>				
Brooklyn Union Gas Co., 3.41%, 03/10/26 <sup>(c)(h)</sup>		1,475		1,440,936
NGL Energy Partners LP/NGL Energy Finance Corp.:				
5.13%, 07/15/19		144		144,252
6.88%, 10/15/21 <sup>(h)</sup>		553		561,295
Superior Plus LP/Superior General Partner, Inc., 7.00%, 07/15/26 <sup>(c)</sup>		314		314,785
				2,461,268
<b>Multiline Retail 0.0%</b>				
Neiman Marcus Group Ltd., 8.00%, 10/15/21 <sup>(c)(h)</sup>		332		224,930
<b>Offshore Drilling &amp; Other Services 0.0%</b>				
Entegris, Inc., 4.63%, 02/10/26 <sup>(c)</sup>		190		183,112
<b>Oil, Gas &amp; Consumable Fuels 6.8%</b>				
Andeavor Logistics LP, Series A, 6.88% <sup>(e)(m)</sup>		125		125,281
Andeavor Logistics LP/Tesoro Logistics Finance Corp., 4.25%, 12/01/27		185		182,627
Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 09/15/24		55		55,413
Antero Resources Corp.:				

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5.13%, 12/01/22	76	76,760
5.63%, 06/01/23	104	107,021
5.00%, 03/01/25	247	248,853
Ascent Resources Utica Holdings LLC/ARU Finance Corp., 10.00%, 04/01/22 <sup>(c)</sup>	207	228,735
Berry Petroleum Co. LLC, 7.00%, 02/15/26 <sup>(c)</sup>	160	165,552
Bruin E&P Partners LLC, 8.88%, 08/01/23 <sup>(c)</sup>	313	324,346
California Resources Corp., 8.00%, 12/15/22 <sup>(c)(h)</sup>	509	456,191
Callon Petroleum Co.:		
6.13%, 10/01/24	202	206,545
Series WI, 6.38%, 07/01/26	108	110,700
Calumet Specialty Products Partners LP/Calumet Finance Corp.:		
6.50%, 04/15/21	24	23,640
7.63%, 01/15/22	128	126,720
Carrizo Oil & Gas, Inc.:		
6.25%, 04/15/23	188	192,230
8.25%, 07/15/25	288	308,880
Chaparral Energy, Inc., 8.75%, 07/15/23 <sup>(c)</sup>	276	274,620
Cheniere Corpus Christi Holdings LLC:		
7.00%, 06/30/24 <sup>(h)</sup>	523	578,569
5.88%, 03/31/25	352	374,000
5.13%, 06/30/27 <sup>(h)</sup>	605	615,587
Cheniere Energy Partners LP, Series WI, 5.25%, 10/01/25	317	317,000
Chesapeake Energy Corp.:		
8.00%, 12/15/22 <sup>(c)(h)</sup>	640	672,800
8.00%, 01/15/25	181	184,846
8.00%, 06/15/27 <sup>(h)</sup>	1,003	1,015,537

SCHEDULES OF INVESTMENTS

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## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>			
Citgo Holding, Inc., 10.75%, 02/15/20 <sup>(c)</sup>	USD	135	\$ 144,113
CNX Resources Corp., 5.88%, 04/15/22 <sup>(h)</sup>		3,001	3,000,850
Comstock Escrow Corp., 9.75%, 08/15/26 <sup>(c)</sup>		507	494,959
CONSOL Energy, Inc.:			
8.00%, 04/01/23		8	8,462
11.00%, 11/15/25 <sup>(c)(h)</sup>		585	665,437
Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 05/15/25 <sup>(c)(h)</sup>		459	467,606
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 04/01/23		35	36,094
CrownRock LP/CrownRock Finance, Inc., 5.63%, 10/15/25 <sup>(c)(h)</sup>		1,273	1,237,992
DCP Midstream LLC <sup>(c)</sup> :			
4.75%, 09/30/21		80	81,200
6.45%, 11/03/36		226	237,865
6.75%, 09/15/37		373	401,907
DCP Midstream Operating LP, 5.38%, 07/15/25		94	96,350
DEA Finance SA, 7.50%, 10/15/22	EUR	100	124,810
Denbury Resources, Inc. <sup>(c)</sup> :			
9.25%, 03/31/22	USD	402	429,637
7.50%, 02/15/24		206	209,348
Diamond Offshore Drilling, Inc.:			
7.88%, 08/15/25		184	187,680
5.70%, 10/15/39		7	5,565
4.88%, 11/01/43		163	116,138
Diamondback Energy, Inc.:			
4.75%, 11/01/24		109	109,681
5.38%, 05/31/25		101	103,273
Eclipse Resources Corp., 8.88%, 07/15/23		70	71,050
Enbridge, Inc., 6.25%, 03/01/78 <sup>(c)</sup>		1,565	1,520,059
Endeavor Energy Resources LP/EER Finance, Inc. <sup>(c)</sup> :			
5.50%, 01/30/26		427	425,932
5.75%, 01/30/28		133	132,668
EnLink Midstream Partners LP:			
4.40%, 04/01/24		59	57,523
4.15%, 06/01/25		205	193,031
4.85%, 07/15/26		38	36,916
5.05%, 04/01/45		75	63,513
5.45%, 06/01/47		208	185,013
Ensco Jersey Finance Ltd., 3.00%, 01/31/24 <sup>(k)</sup>		734	672,527
Ensco PLC, 5.75%, 10/01/44		30	21,825
EP Energy LLC/Everest Acquisition Finance, Inc.:			
9.38%, 05/01/20		8	7,840
9.38%, 05/01/24 <sup>(c)</sup>		340	267,750

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7.75%, 05/15/26 <sup>(c)(h)</sup>		616	629,860
Extraction Oil & Gas, Inc. <sup>(c)</sup> :			
7.38%, 05/15/24		290	295,075
5.63%, 02/01/26		537	502,766
Genesis Energy LP/Genesis Energy Finance Corp.:			
6.50%, 10/01/25		95	91,913
6.25%, 05/15/26		158	148,915
Geopark Ltd., 6.50%, 09/21/24 <sup>(c)</sup>		200	199,500
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 <sup>(c)(h)</sup>		877	901,117
Gulfport Energy Corp.:			
6.63%, 05/01/23		190	193,800
6.00%, 10/15/24		26	25,675
6.38%, 05/15/25		72	71,370
6.38%, 01/15/26		113	110,175
Halcon Resources Corp., 6.75%, 02/15/25		417	389,374
Hess Corp., 4.30%, 04/01/27		50	48,566
Hess Infrastructure Partners LP/Hess Infrastructure Partners Finance Corp., 5.63%, 02/15/26 <sup>(c)</sup>		341	343,558
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>			
Impulsora Pipeline LLC, 6.05%, 12/31/42 <sup>(a)</sup>	USD	1,500	\$ 1,507,480
Jagged Peak Energy LLC, 5.88%, 05/01/26 <sup>(c)</sup>		30	29,550
Magnolia Oil & Gas Operating LLC/Magnolia Oil & Gas Finance Corp., 6.00%, 08/01/26 <sup>(c)</sup>		156	156,390
Matador Resources Co., 5.88%, 09/15/26 <sup>(c)</sup>		279	283,938
MEG Energy Corp. <sup>(c)(h)</sup> :			
7.00%, 03/31/24		202	183,315
6.50%, 01/15/25		401	398,995
Nabors Industries, Inc.:			
0.75%, 01/15/24 <sup>(k)</sup>		399	314,118
5.75%, 02/01/25 <sup>(c)</sup>		155	149,124
New Enterprise Stone & Lime Co., Inc., 6.25%, 03/15/26 <sup>(c)</sup>		74	75,295
Newfield Exploration Co.:			
5.63%, 07/01/24		33	35,186
5.38%, 01/01/26		383	399,277
NGPL PipeCo LLC <sup>(c)</sup> :			
4.88%, 08/15/27		199	200,540
7.77%, 12/15/37 <sup>(h)</sup>		354	437,190
Noble Holding International Ltd.:			
7.75%, 01/15/24 <sup>(h)</sup>		373	364,607
7.95%, 04/01/25		51	48,450
7.88%, 02/01/26 <sup>(c)(h)</sup>		812	832,300
Odebrecht Offshore Drilling Finance <sup>(c)</sup> :			
6.72%, 12/01/22	BRL	85	80,101
7.72%, 12/01/26 <sup>(i)</sup>		8	2,139
Paramount Resources Ltd., 6.88%, 06/30/23 <sup>(c)</sup>	USD	326	339,040
Parsley Energy LLC/Parsley Finance Corp. <sup>(c)</sup> :			
6.25%, 06/01/24		73	76,103
5.38%, 01/15/25		316	318,338
5.25%, 08/15/25		77	76,423

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5.63%, 10/15/27	223	225,788
PBF Holding Co. LLC/ PBF Finance Corp., 7.25%, 06/15/25	212	223,660
PDC Energy, Inc.:		
1.13%, 09/15/21 <sup>(k)</sup>	807	795,541
6.13%, 09/15/24	24	23,880
5.75%, 05/15/26	115	111,550
Petrobras Global Finance BV:		
6.13%, 01/17/22	114	116,394
8.75%, 05/23/26	176	187,915
6.00%, 01/27/28 <sup>(c)</sup>	189	169,722
Petroleos Mexicanos:		
5.38%, 03/13/22	39	39,858
6.50%, 03/13/27	117	118,451
5.35%, 02/12/28 <sup>(c)</sup>	89	83,037
Precision Drilling Corp., 7.13%, 01/15/26 <sup>(c)</sup>	46	47,323
QEP Resources, Inc.:		
6.88%, 03/01/21	24	25,260
5.38%, 10/01/22 <sup>(h)</sup>	377	378,998
5.63%, 03/01/26	421	402,581
Range Resources Corp.:		
5.88%, 07/01/22 <sup>(h)</sup>	232	234,320
5.00%, 03/15/23	148	144,788
4.88%, 05/15/25	326	312,145
Resolute Energy Corp., 8.50%, 05/01/20	412	412,000
Rockies Express Pipeline LLC, 6.88%, 04/15/40 <sup>(c)</sup>	273	316,680
Rowan Cos., Inc.:		
4.88%, 06/01/22	234	217,620
4.75%, 01/15/24	64	55,040
7.38%, 06/15/25 <sup>(h)</sup>	327	313,920
Sanchez Energy Corp.:		
7.75%, 06/15/21 <sup>(h)</sup>	874	607,430
6.13%, 01/15/23 <sup>(h)</sup>	360	203,274
7.25%, 02/15/23 <sup>(c)</sup>	117	113,929

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>		
SESI LLC, 7.13%, 12/15/21	USD 85	\$ 86,275
Seven Generations Energy Ltd., 5.38%, 09/30/25 <sup>(c)(h)</sup>	206	199,820
SM Energy Co.:		
5.00%, 01/15/24	192	186,240
5.63%, 06/01/25 <sup>(h)</sup>	341	337,590
6.75%, 09/15/26	34	35,233
6.63%, 01/15/27	234	241,322
Southwestern Energy Co.:		
6.20%, 01/23/25	179	179,224
7.50%, 04/01/26	286	299,585
7.75%, 10/01/27	288	304,560
Sunoco Logistics Partners Operations LP, 3.90%, 07/15/26 <sup>(h)</sup>	235	225,076
Sunoco LP/Sunoco Finance Corp. <sup>(c)</sup> :		
4.88%, 01/15/23	331	326,545
5.50%, 02/15/26	104	99,580
5.88%, 03/15/28	124	118,730
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. <sup>(c)(h)</sup> :		
5.50%, 09/15/24	563	575,667
5.50%, 01/15/28	896	904,960
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:		
5.25%, 05/01/23	15	15,188
5.13%, 02/01/25	114	114,570
5.88%, 04/15/26 <sup>(c)</sup>	338	346,450
5.00%, 01/15/28 <sup>(c)</sup>	356	345,765
Transcontinental Gas Pipe Line Co. LLC, 4.00%, 03/15/28 <sup>(c)</sup>	280	275,796
Transocean Guardian Ltd., 5.88%, 01/15/24 <sup>(c)</sup>	269	270,345
Transocean Pontus Ltd., 6.13%, 08/01/25 <sup>(c)</sup>	317	323,340
Whiting Petroleum Corp., 6.63%, 01/15/26	290	301,600
WildHorse Resource Development Corp.:		
6.88%, 02/01/25	20	20,150
6.88%, 02/01/25 <sup>(c)</sup>	140	141,050
WPX Energy, Inc.:		
6.00%, 01/15/22	44	45,430
8.25%, 08/01/23	32	36,320
5.25%, 09/15/24	130	130,975
5.75%, 06/01/26	168	169,470
YPF SA, 8.50%, 07/28/25	250	222,500
		41,807,090
<b>Paper &amp; Forest Products 0.0%</b>		
Norbord, Inc., 6.25%, 04/15/23 <sup>(c)</sup>	168	174,930



**Pharmaceuticals 2.4%**

AbbVie, Inc., 3.60%, 05/14/25 <sup>(h)</sup>		695		678,892
Actavis Funding SCS, 3.45%, 03/15/22 <sup>(h)</sup>		2,460		2,442,045
Charles River Laboratories International, Inc., 5.50%, 04/01/26 <sup>(c)</sup>		127		128,905
CVS Health Corp. <sup>(h)</sup> :				
4.75%, 12/01/22		165		171,484
4.10%, 03/25/25		2,355		2,359,606
Elanco Animal Health, Inc. <sup>(c)</sup> :				
4.27%, 08/28/23		130		130,697
4.90%, 08/28/28		139		139,963
Endo DAC/Endo Finance LLC/Endo Finco, Inc., 5.88%, 10/15/24 <sup>(c)</sup>		205		204,744
Endo Finance LLC/Endo Finco, Inc. <sup>(c)</sup> :				
7.25%, 01/15/22		121		116,160
5.38%, 01/15/23		65		55,575
6.00%, 07/15/23 <sup>(h)</sup>		233		200,380

*Security*

**Pharmaceuticals (continued)**

		<i>Par</i>		<i>Value</i>
		<i>(000)</i>		
Ephios Bondco PLC, 6.25%, 07/01/22	EUR	100	\$	119,829
inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc., 7.50%, 10/01/24 <sup>(c)</sup>	USD	162		171,333
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 08/01/23 <sup>(c)(h)</sup>		1,179		1,184,895
Shire Acquisitions Investments Ireland DAC, 2.88%, 09/23/23 <sup>(h)</sup>		1,500		1,432,406
Valeant Pharmaceuticals International, Inc. <sup>(c)</sup> :				
7.50%, 07/15/21		63		64,000
5.63%, 12/01/21		258		255,420
6.50%, 03/15/22		345		357,075
5.50%, 03/01/23		481		453,405
4.50%, 05/15/23	EUR	246		278,406
5.88%, 05/15/23 <sup>(h)</sup>	USD	872		833,632
7.00%, 03/15/24		476		502,180
6.13%, 04/15/25 <sup>(h)</sup>		962		894,660
5.50%, 11/01/25 <sup>(h)</sup>		571		569,572
9.00%, 12/15/25		96		101,520
9.25%, 04/01/26		218		231,250
8.50%, 01/31/27 <sup>(c)(h)</sup>		591		607,252

14,685,286

**Real Estate 0.0%**

Prologis LP, 3.75%, 11/01/25 <sup>(h)</sup>		255		257,711
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**Real Estate Management & Development 0.2%**

ADLER Real Estate AG:				
1.88%, 04/27/23	EUR	100		114,549
2.13%, 02/06/24		100		114,223
3.00%, 04/27/26		100		114,601
Greystar Real Estate Partners LLC, 5.75%, 12/01/25 <sup>(c)</sup>	USD	174		170,085
Howard Hughes Corp., 5.38%, 03/15/25 <sup>(c)</sup>		218		215,275
Realogy Group LLC/Realogy Co-Issuer Corp. <sup>(c)</sup> :				
4.50%, 04/15/19 <sup>(h)</sup>		301		302,505

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5.25%, 12/01/21		58	58,000
4.88%, 06/01/23 <sup>(h)</sup>		141	131,835
RESIDOMO Sro, 3.38%, 10/15/24	EUR	100	116,713
			1,337,786
<b>Road &amp; Rail 0.9%</b>			
Ashtead Capital, Inc., 5.25%, 08/01/26 <sup>(c)</sup>	USD	234	240,435
EC Finance PLC, 2.38%, 11/15/22	EUR	200	233,578
Flexi-Van Leasing, Inc., 10.00%, 02/15/23 <sup>(c)</sup>	USD	169	147,030
Herc Rentals, Inc. <sup>(c)</sup> :			
7.50%, 06/01/22		112	117,180
7.75%, 06/01/24		106	114,316
Hertz Corp., 7.63%, 06/01/22 <sup>(c)</sup>		404	400,970
Hertz Holdings Netherlands BV, 5.50%, 03/30/23	EUR	100	117,897
Lima Metro Line 2 Finance Ltd.,			
5.88%, 07/05/34 <sup>(c)(h)</sup>	USD	3,000	3,127,530
Loxam SAS, 3.50%, 05/03/23	EUR	100	119,865
United Rentals North America, Inc.:			
4.63%, 07/15/23	USD	160	161,720
4.63%, 10/15/25		383	374,382
Watco Cos. LLC/Watco Finance Corp., 6.38%, 04/01/23 <sup>(c)</sup>		319	326,178
			5,481,081
<b>Semiconductors &amp; Semiconductor Equipment 1.2%</b>			
Advanced Micro Devices, Inc., 7.50%, 08/15/22		73	81,760
Analog Devices, Inc. <sup>(h)</sup> :			
3.90%, 12/15/25		375	373,135
3.50%, 12/05/26		275	265,480
Applied Materials, Inc., 3.90%, 10/01/25 <sup>(h)</sup>		285	291,153

SCHEDULES OF INVESTMENTS

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## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Semiconductors &amp; Semiconductor Equipment (continued)</b>		
Broadcom Corp./Broadcom Cayman Finance Ltd. <sup>(h)</sup> :		
3.00%, 01/15/22	USD 1,250	\$ 1,219,242
3.63%, 01/15/24	1,515	1,466,942
Microchip Technology, Inc., 1.63%, 02/15/25 <sup>(k)</sup>	506	836,601
Micron Technology, Inc., 5.50%, 02/01/25	10	10,349
ON Semiconductor Corp., 1.00%, 12/01/20 <sup>(k)</sup>	498	632,514
Qorvo, Inc., 5.50%, 07/15/26 <sup>(c)</sup>	422	424,110
QUALCOMM, Inc., 3.45%, 05/20/25 <sup>(h)</sup>	1,570	1,529,308
Sensata Technologies BV <sup>(c)</sup> :		
5.63%, 11/01/24	179	185,265
5.00%, 10/01/25 <sup>(h)</sup>	278	277,305
		7,593,164
<b>Software 1.9%</b>		
ACI Worldwide, Inc. <sup>(c)</sup> :		
6.38%, 08/15/20 <sup>(h)</sup>	360	360,000
5.75%, 08/15/26	554	559,540
BMC Software Finance, Inc., 8.13%, 07/15/21 <sup>(c)</sup>	222	226,931
CA, Inc., 3.60%, 08/15/22 <sup>(h)</sup>	555	550,443
CDK Global, Inc., 4.88%, 06/01/27	490	481,425
Citrix Systems, Inc., 0.50%, 04/15/19 <sup>(k)</sup>	140	220,584
Genesys Telecommunications Laboratories, Inc./Greeneden Lux 3 Sarl/Greeneden US Holdings LLC, 10.00%, 11/30/24 <sup>(c)(h)</sup>	611	681,265
Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 05/01/21 <sup>(c)(h)(i)</sup>	545	549,943
Infor US, Inc., 6.50%, 05/15/22 <sup>(h)</sup>	2,303	2,332,870
Informatica LLC, 7.13%, 07/15/23 <sup>(c)(h)</sup>	1,725	1,755,187
Nuance Communications, Inc.:		
5.38%, 08/15/20 <sup>(c)(h)</sup>	36	36,000
6.00%, 07/01/24	174	178,350
5.63%, 12/15/26	143	142,464
PTC, Inc., 6.00%, 05/15/24	227	238,350
RP Crown Parent LLC, 7.38%, 10/15/24 <sup>(c)</sup>	454	468,619
Solera LLC/Solera Finance, Inc., 10.50%, 03/01/24 <sup>(c)(h)</sup>	1,762	1,933,795
Sophia LP/Sophia Finance, Inc., 9.00%, 09/30/23 <sup>(c)(h)</sup>	303	315,877
TIBCO Software, Inc., 11.38%, 12/01/21 <sup>(c)(h)</sup>	784	838,880
		11,870,523
<b>Specialty Retail 0.3%</b>		
Asbury Automotive Group, Inc., 6.00%, 12/15/24 <sup>(h)</sup>	334	334,835
	324	309,015

Catalent Pharma Solutions, Inc., 4.88%, 01/15/26 <sup>(c)</sup>			
Group 1 Automotive, Inc.:			
5.00%, 06/01/22 <sup>(h)</sup>		155	153,450
5.25%, 12/15/23 <sup>(c)</sup>		18	17,505
Hexion US Finance Corp., 6.63%, 04/15/20		193	182,626
L Brands, Inc.:			
6.88%, 11/01/35 <sup>(h)</sup>		401	333,953
6.75%, 07/01/36		71	57,865
Masaria Investments SAU, 5.00%, 09/15/24	EUR	100	112,593
Penske Automotive Group, Inc., 5.50%, 05/15/26	USD	32	31,360
PVH Corp., 3.13%, 12/15/27	EUR	100	115,357
			1,648,559
<b>Technology Hardware, Storage &amp; Peripherals 0.4%</b>			
Dell International LLC/EMC Corp. <sup>(c)(h)</sup> :			
4.42%, 06/15/21	USD	40	40,687
7.13%, 06/15/24		651	695,951
6.02%, 06/15/26		135	143,117
8.35%, 07/15/46		80	98,149
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
<b>Technology Hardware, Storage &amp; Peripherals (continued)</b>			
Hewlett Packard Enterprise Co., 4.90%, 10/15/25 <sup>(h)</sup>	USD	375	\$ 386,743
Western Digital Corp., 4.75%, 02/15/26 <sup>(h)</sup>		1,099	1,077,493
			2,442,140
<b>Textiles, Apparel &amp; Luxury Goods 0.0%</b>			
BiSoho SAS, 5.88%, 05/01/23	EUR	49	59,374
<b>Thriffs &amp; Mortgage Finance 0.1%</b>			
Jerrold Finco PLC, 6.25%, 09/15/21	GBP	100	132,238
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp. <sup>(c)</sup> :			
5.25%, 03/15/22	USD	23	23,086
5.25%, 10/01/25		284	266,605
			421,929
<b>Tobacco 0.1%</b>			
Reynolds American, Inc., 3.25%, 06/12/20		396	395,529
<b>Transportation 0.0%</b>			
JB Poindexter & Co., Inc., 7.13%, 04/15/26 <sup>(c)</sup>		103	106,476
<b>Transportation Infrastructure 0.2%</b>			
Ceva Logistics Finance BV, 5.25%, 08/01/25	EUR	100	115,727
Rumo Luxembourg Sarl, 7.38%, 02/09/24 <sup>(c)</sup>	USD	293	292,956
Transurban Finance Co. Property Ltd., 4.13%, 02/02/26 <sup>(c)(h)</sup>		435	432,834
WFS Global Holding SAS, 9.50%, 07/15/22	EUR	100	121,977
			963,494

**Utilities 0.2%**

ContourGlobal Power Holdings SA, 3.38%, 08/01/23		100	116,278
Generacion Mediterranea SA/Generacion Frias SA/Central Termica Roca SA, 9.63%, 07/27/23 <sup>(c)</sup>	USD	293	242,091
Inkia Energy Ltd., 5.88%, 11/09/27 <sup>(c)</sup>		377	363,805
Stoneway Capital Corp., 10.00%, 03/01/27 <sup>(c)(h)</sup>		293	262,569
Vistra Operations Co. LLC, 5.50%, 09/01/26 <sup>(c)</sup>		210	212,824
			1,197,567

**Wireless Telecommunication Services 2.2%**

CoreCivic, Inc., 4.75%, 10/15/27		169	151,677
CyrusOne LP/CyrusOne Finance Corp.: 5.00%, 03/15/24 <sup>(h)</sup>		510	516,375
5.38%, 03/15/27		66	66,330
Digicel Group Ltd., 7.13%, 04/01/22 <sup>(c)(h)</sup>		200	118,000
Digicel Ltd., 6.00%, 04/15/21 <sup>(c)(h)</sup>		2,073	1,935,374
Equinix, Inc., 2.88%, 10/01/25	EUR	100	113,893
Frontier Communications Corp., 8.50%, 04/01/26 <sup>(c)</sup>	USD	529	497,683
Matterhorn Telecom SA: 3.88%, 05/01/22	EUR	100	118,231
4.00%, 11/15/27		100	110,833
Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 02/15/25 <sup>(c)</sup>	USD	215	201,025
Rogers Communications, Inc., 5.00%, 03/15/44 <sup>(h)</sup>		545	568,562
SBA Communications Corp.: 4.00%, 10/01/22		401	392,074
4.88%, 09/01/24		420	414,414
Sprint Capital Corp.: 6.90%, 05/01/19		135	138,037
6.88%, 11/15/28		461	457,542
8.75%, 03/15/32		298	329,290
Sprint Communications, Inc.: 7.00%, 03/01/20 <sup>(c)(h)</sup>		904	939,030
7.00%, 08/15/20		125	130,938

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Wireless Telecommunication Services (continued)</b>		
Sprint Corp. <sup>(h)</sup> :		
7.88%, 09/15/23	USD 577	\$ 620,996
7.13%, 06/15/24	2,162	2,243,075
7.63%, 02/15/25	429	455,276
7.63%, 03/01/26	641	673,153
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC, 3.36%, 03/20/23 <sup>(c)(h)</sup>	422	420,202
T-Mobile USA, Inc.:		
4.00%, 04/15/22	197	195,769
6.38%, 03/01/25	282	293,280
6.50%, 01/15/26	227	239,982
4.50%, 02/01/26 <sup>(h)</sup>	489	466,384
4.75%, 02/01/28 <sup>(h)</sup>	285	268,413
Wind Tre SpA, 3.13%, 01/20/25	EUR 100	108,414
Xplornet Communications, Inc., (9.63% Cash or 10.63% PIK), 9.63%, 06/01/22 <sup>(c)(i)</sup>	USD 128	130,130
		13,314,382
<b>Total Corporate Bonds 61.3%</b> <b>(Cost \$378,397,388)</b>		375,815,071
<b>Floating Rate Loan Interests<sup>(d)</sup> 40.1%</b>		
<b>Aerospace &amp; Defense 0.4%</b>		
Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 08/18/24	1,003	1,005,804
DAE Aviation Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.83%, 07/07/22	159	159,074
TransDigm, Inc.:		
2018 Term Loan E, (1 mo. LIBOR + 2.50%), 4.58%, 05/30/25	262	260,636
2018 Term Loan F, (1 mo. LIBOR + 2.50%), 4.58%, 06/09/23	790	788,425
WP CPP Holdings LLC, 2018 Term Loan, (2 mo. LIBOR + 3.75%, 1.00% Floor), 6.21%, 04/30/25	189	189,592
		2,403,531
<b>Air Freight &amp; Logistics 0.1%</b>		
Avolon TLB Borrower 1 (US) LLC, Term Loan B3, (1 mo. LIBOR + 2.00%), 4.08%, 01/15/25	200	199,627
XPO Logistics, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.06%, 02/24/25	206	206,753
		406,380

**Airlines 0.0%**

Northwest Airlines, Inc., Term Loan, (6 mo. LIBOR + 1.23%), 3.30%, 09/10/18 <sup>(a)</sup>	69	68,970
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**Auto Components 0.2%**

Dayco Products LLC, 2017 Term Loan B, (3 mo. LIBOR + 4.25%), 6.56%, 05/19/23	308	308,343
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USI, Inc., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 5.33%, 05/16/24	626	623,872
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		932,215
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**Auto Parts 0.1%**

Mavis Tire Express Services Corp.:

2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 03/20/25	452	447,788
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2018 Delayed Draw Term Loan, (1 mo. LIBOR + 3.25%), 1.24%, 03/20/25	73	3,952
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		451,740
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*Security*

<i>Par</i>		<i>Value</i>
<i>(000)</i>		

**Automobiles 0.1%**

CH Hold Corp.:

1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 02/01/24	USD 402	\$ 403,595
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2nd Lien Term Loan, (1 mo. LIBOR + 7.25%, 1.00% Floor), 9.33%, 02/01/25 <sup>(a)</sup>	110	111,100
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FCA US LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.07%, 12/31/18	373	373,118
--	-----	---------

		887,813
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**Banks 0.1%**

Capri Finance LLC, USD 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.59%, 11/01/24	642	638,566
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**Building Materials 0.1%**

Allied Universal HoldCo LLC, 2015 Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.83%, 07/28/22	227	223,821
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USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (1 mo. LIBOR + 8.50%, 1.00% Floor), 10.58%, 07/28/23	290	286,285
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		510,106
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**Building Products 0.4%**

Continental Building Products LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.25%), 4.33%, 08/18/23	127	126,732
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CPG International, Inc., 2017 Term Loan, (6 mo. LIBOR + 3.75%, 1.00% Floor), 6.25%, 05/03/24	628	632,267
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Jeld-Wen, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.00%), 4.33%, 12/14/24	507	507,135
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Reece Ltd., 2018 Term Loan B, (3 mo. LIBOR + 2.00%), 4.34%, 07/02/25	360	359,550
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Wilsonart LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 12/19/23	650	651,706
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		2,277,390
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**Capital Markets 0.3%**

Duff & Phelps Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.58%, 02/13/25	269	269,718
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Fortress Investment Group LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 12/27/22	424	425,421
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	416	419,448
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Greenhill & Co., Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.84%, 10/12/22		
RPI Finance Trust, Term Loan B6, (3 mo. LIBOR + 2.00%), 4.33%, 03/27/23	845	846,350
		1,960,937
<b>Chemicals 1.4%</b>		
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.33%, 01/31/24	1,128	1,130,536
Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 1.75%), 4.08%, 06/01/24	913	913,191
Charter NEX US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 05/16/24	441	439,559
Chemours Co. (The), 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 04/03/25	288	287,448
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 06/28/24	214	214,460
Encapsys LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 11/07/24	334	334,791
Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.75%), 6.10%, 07/09/19	100	97,102
Invictus US LLC: 1st Lien Term Loan, (2 mo. LIBOR + 3.00%), 5.20%, 03/28/25	527	528,377

SCHEDULES OF INVESTMENTS

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## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Chemicals (continued)</b>		
2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 8.83%, 03/25/26 LTI Holdings, Inc. <sup>(6)</sup> :	USD 135	\$ 134,831
2018 2nd Lien Term Loan, 08/10/26	107	106,599
2018 Add On 1st Lien Term Loan, 08/10/25	337	337,842
MacDermid, Inc.:		
Term Loan B6, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 06/07/23	468	469,603
Term Loan B7, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.58%, 06/07/20	571	572,193
Oxea Holding Drei GmbH, 2017 Term Loan B2, (1 mo. LIBOR + 3.50%), 5.63%, 10/11/24	1,235	1,240,659
PQ Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.58%, 02/08/25	912	912,197
Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.13%, 08/07/20	476	475,633
Vectra Co., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 03/08/25	375	374,374
		8,569,395
<b>Commercial Services &amp; Supplies 2.4%</b>		
Advanced Disposal Services, Inc., Term Loan B3, (1 Week LIBOR + 2.25%), 4.21%, 11/10/23	1,009	1,010,691
Aramark Services, Inc., 2018 Term Loan B3, (3 mo. LIBOR + 1.75%), 4.08%, 03/11/25	495	495,749
Asurion LLC:		
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%), 8.58%, 08/04/25	731	751,709
2017 Term Loan B4, (1 mo. LIBOR + 3.00%), 5.08%, 08/04/22	217	217,491
2018 Term Loan B6, (1 mo. LIBOR + 3.00%), 5.08%, 11/03/23	1,379	1,382,467
2018 Term Loan B7, (1 mo. LIBOR + 3.00%), 5.08%, 11/03/24	392	392,980
Camelot UK Holdco Ltd., 2017 Repriced Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 10/03/23	886	884,986
Catalent Pharma Solutions, Inc., Term Loan B, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.33%, 05/20/24	747	749,293
Creative Artists Agency LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.06%, 02/15/24	951	952,260
Dealer Tire LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.70%, 12/22/21 <sup>(a)</sup>	268	258,901
Employbridge LLC, 2018 Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.50%, 04/10/25	270	273,037
EnergySolutions, LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.08%, 05/09/25 <sup>(a)</sup>	193	194,206
Garda World Security Corp., 2017 Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.80%, 05/24/24	279	280,147
Harland Clarke Holdings Corp., Term Loan B7, (3 mo. LIBOR + 4.75%, 1.00% Floor), 7.08%, 11/03/23	267	251,235
KAR Auction Services, Inc., Term Loan B5, (1 mo. LIBOR + 2.50%), 4.63%, 03/09/23	498	499,512

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Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 05/02/22		1,478	1,481,234
US Security Associates Holdings, Inc., 2016 Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.83%, 07/14/23		755	754,781
Verscend Holding Corp., 2018 Term Loan B, 08/27/25 <sup>(o)</sup>		1,569	1,577,572
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
<b>Commercial Services &amp; Supplies (continued)</b>			
West Corporation:			
2017 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 10/10/24	USD	1,100	\$ 1,094,688
2018 Term Loan B1, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 10/10/24		100	98,944
Wrangler Buyer Corp., Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 09/27/24		1,265	1,270,151
			14,872,034
<b>Communications Equipment 0.3%</b>			
Avantor, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 11/21/24		1,103	1,114,910
Avaya, Inc.:			
2018 Term Loan B, (1 mo. LIBOR + 4.25%), 6.31%, 12/15/24		516	519,415
Exit Term Loan B, 05/29/20 <sup>(a)</sup>		289	
CommScope, Inc., Term Loan B5, (1 mo. LIBOR + 2.00%), 4.08%, 12/29/22		141	141,985
Securus Technologies Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.58%, 11/01/24		204	203,800
			1,980,110
<b>Construction &amp; Engineering 0.7%</b>			
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.60%, 06/21/24		2,134	2,144,216
Engility Corp., Term Loan B1, (PRIME + 1.75%), 4.33%, 08/12/20		64	63,396
FrontDoor Inc, 2018 Term Loan B, (3 mo. LIBOR + 2.50%), 4.63%, 08/14/25		244	244,305
Pike Corp., 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 03/23/25		349	351,381
SRS Distribution, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.44%, 05/23/25		805	785,931
USIC Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 12/08/23		407	408,673
			3,997,902
<b>Construction Materials 0.5%</b>			
Core & Main LP, 2017 Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.31%, 08/01/24		878	881,112
Filtration Group Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.08%, 03/29/25		1,621	1,626,011
GYP Holdings III Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 06/01/25		660	653,363
			3,160,486
<b>Containers &amp; Packaging 0.4%</b>			
Berry Global, Inc.:			
2018 Term Loan S, (3 mo. LIBOR + 1.75%), 3.94%, 02/08/20		222	222,044
Term Loan Q, (3 mo. LIBOR + 2.00%), 4.19%, 10/01/22		1,077	1,077,299

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BWAY Holding Co., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.58%, 04/03/24	562	558,922
Flex Acquisition Co., Inc., 2018 Incremental Term Loan, (3 mo. LIBOR + 3.25%), 5.75%, 06/29/25	601	600,249
		2,458,514
<b>Distributors 0.3%</b>		
American Builders & Contractors Supply Co., Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 10/31/23	926	921,130
TriMark USA LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.58%, 08/28/24	786	784,853
		1,705,983

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Diversified Consumer Services 1.1%</b>		
AI Aqua Merger Sub, Inc.:		
2017 1st Lien Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 12/13/23	USD 464	\$ 461,968
2017 Incremental Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 12/13/23 <sup>(a)</sup>	239	237,524
Ascend Learning LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 07/12/24	377	376,207
Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 11/07/23	512	511,405
CHG PPC Parent LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 03/31/25 <sup>(a)</sup>	235	234,119
Equian LLC, Add on Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.32%, 05/20/24	547	546,897
Genuine Financial Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.75%), 5.94%, 07/12/25 <sup>(a)</sup>	459	460,148
Nomad Foods Europe Midco Ltd., 2017 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.31%, 05/15/24	522	518,798
Serta Simmons Bedding LLC.:		
1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 11/08/23	881	754,075
2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor), 10.07%, 11/08/24	296	204,490
ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.58%, 11/08/23	289	288,540
Spin Holdco, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 11/14/22	426	426,483
Uber Technologies, 2018 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 04/04/25	435	437,719
Weight Watchers International, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.75%), 7.05%, 11/29/24	1,355	1,369,726
		6,828,099
<b>Diversified Financial Services 0.6%</b>		
AlixPartners LLP, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 04/04/24	1,138	1,141,199
CRCI Holdings Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 5.58%, 07/31/25	249	249,416
CVS Holdings I LP, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 02/06/25		