

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.
Form N-CSR
November 03, 2016

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: 08/31/2016

Date of reporting period: 08/31/2016

Item 1 Report to Stockholders

AUGUST 31, 2016

ANNUAL REPORT

BlackRock Defined Opportunity Credit Trust (BHL)

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

BlackRock Limited Duration Income Trust (BLW)

Not FDIC Insured May Lose Value No Bank Guarantee

Table of Contents

| | Page |
|--|-------------|
| <u>The Markets in Review</u> | 3 |
| Annual Report: | |
| <u>Fund Summaries</u> | 4 |
| <u>The Benefits and Risks of Leveraging</u> | 10 |
| <u>Derivative Financial Instruments</u> | 10 |
| Financial Statements | |
| <u>Schedules of Investments</u> | 11 |
| <u>Statements of Assets and Liabilities</u> | 65 |
| <u>Statements of Operations</u> | 67 |
| <u>Statements of Changes in Net Assets</u> | 68 |
| <u>Statements of Cash Flows</u> | 69 |
| <u>Financial Highlights</u> | 71 |
| <u>Notes to Financial Statements</u> | 74 |
| <u>Report of Independent Registered Public Accounting Firm</u> | 88 |
| <u>Important Tax Information</u> | 88 |
| <u>Disclosure of Investment Advisory Agreements</u> | 89 |
| <u>Automatic Dividend Reinvestment Plans</u> | 93 |
| <u>Officers and Directors</u> | 94 |
| <u>Additional Information</u> | 97 |

The Markets in Review

Dear Shareholder,

Uneven economic outlooks and the divergence of monetary policies across regions have been the overarching themes driving financial markets over the past couple of years. In the latter half of 2015, investors were focused largely on the timing of the Federal Reserve's (the Fed) decision to end its near-zero interest rate policy. The Fed ultimately hiked rates in December, while, in contrast, the European Central Bank and the Bank of Japan increased stimulus, even introducing negative interest rates. The U.S. dollar had strengthened considerably, causing profit challenges for U.S. companies that generate revenues overseas, and pressuring emerging market currencies and commodities prices. Also during this time period, oil prices collapsed due to excess global supply. China showed signs of slowing economic growth and declining confidence in the country's policymakers stoked worries about the potential impact on the global economy. Risk assets (such as equities and high yield bonds) struggled as volatility increased.

The elevated market volatility spilled over into 2016, but as the first quarter wore on, fears of a global recession began to fade, allowing markets to calm and risk assets to rebound. Central bank stimulus in Europe and Japan, combined with a more tempered outlook for rate hikes in the United States, helped bolster financial markets. A softening in U.S. dollar strength brought relief to U.S. exporters and emerging market economies, and oil prices rebounded as the world's largest producers agreed to reduce supply.

Volatility spiked in late June when the United Kingdom shocked investors with its vote to leave the European Union. Uncertainty around how the British exit might affect the global economy and political landscape drove investors to high-quality assets, pushing already low global yields to even lower levels. However, risk assets recovered swiftly in July as economic data suggested that the consequences had thus far been contained to the United Kingdom.

With a number of factors holding interest rates down—central bank accommodation, an aging population in need of income, and institutions such as insurance companies and pension plans needing to meet liabilities—assets offering decent yield have become increasingly scarce. As a result, income-seeking investors have stretched into riskier assets despite high valuations in many sectors.

Market volatility touched a year-to-date low in August, which may be a signal that investors have become complacent given persistent macro risks: Geopolitical turmoil continues to loom. A surprise move from the Fed—i.e., raising rates sooner than expected—has the potential to roil markets. And perhaps most likely to stir things up—the U.S. presidential election.

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

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

Total Returns as of August 31, 2016

| | 6-month | 12-month |
|---|---------|----------|
| U.S. large cap equities (S&P 500® Index) | 13.60% | 12.55% |

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| | | |
|---|-------|--------|
| U.S. small cap equities (Russell 2000® Index) | 20.87 | 8.59 |
| International equities (MSCI Europe, Australasia, Far East Index) | 10.35 | (0.12) |
| Emerging market equities (MSCI Emerging Markets Index) | 22.69 | 11.83 |
| 3-month Treasury bills (BofA Merrill Lynch 3-Month U.S. Treasury Bill Index) | 0.17 | 0.23 |
| U.S. Treasury securities (BofA Merrill Lynch 10-Year U.S. Treasury Index) | 2.22 | 7.35 |
| U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index) | 3.68 | 5.97 |
| Tax-exempt municipal bonds (S&P Municipal Bond Index) | 3.35 | 7.03 |
| U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index) | 15.56 | 9.12 |

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

THIS PAGE NOT PART OF YOUR FUND REPORT

3

Fund Summary as of August 31, 2016

BlackRock Defined Opportunity Credit Trust

Fund Overview

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

BHL is scheduled to terminate no later than December 31, 2017.

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

Performance and Portfolio Management Commentary

Returns for the 12 months ended August 31, 2016 were as follows:

| | Returns Based On | |
|--|------------------|-------|
| | Market Price | NAV |
| BHL ^{1,2} | 8.79% | 3.91% |
| Lipper Loan Participation Funds ³ | 10.37% | 3.86% |

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

² The Fund's discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

³ Average return.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles. The following discussion relates to the Fund's absolute performance based on NAV:

What factors influenced performance?

Credit markets produced positive returns during the 12-month period, with initial declines during the first half of the period giving way to a rebound in the second half. Floating rate loan interests (bank loans) benefited from the steadily improving appetite for credit during the period, but underperformed high yield bonds. Commodity-focused assets make up less of the overall bank loan universe compared to the high yield bond market, and so the recovery in the energy and metals & mining industries during the period did not benefit loans to the same degree. The Fund's tactical allocation to high yield bonds contributed to performance.

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

Primary detractors from the Fund's performance included small positions in equities and equity-like assets, as well as credit positions in the oilfield services and integrated energy industries within the energy sector.

Describe recent portfolio activity.

During the period, the Fund maintained its overall focus on the higher quality segments of the loan market in terms of loan structure, liquidity and overall credit quality. The Fund has concentrated its investments in strong companies with stable cash flows and high quality collateral, with the ability to meet interest obligations and ultimately return principal. In order to capture momentum from the recovery in commodity-related assets, the Fund selectively added to its fixed rate high yield bond allocation. From a sector standpoint, the Fund added to names in the technology and health care sectors, while trimming exposure in the pharmaceuticals and lodging sectors.

Describe portfolio positioning at period end.

The Fund held a majority of its total portfolio in floating rate bank loans, with a modest position in relatively conservative high yield corporate bonds. The Fund maintained its highest concentration in higher coupon B-rated loans of select issuers while limiting exposure to low coupon BB-rated loans. Additionally, the Fund held a reduced position in CCC-rated loans, while also avoiding the more volatile segments of that universe, such as oilfield services, metals & mining, and media companies. Leading individual positions included Level 3 Communications, Inc. (wirelines), Altice NV (cable & satellite), and First Data Corp. (technology).

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

BlackRock Defined Opportunity Credit Trust

Fund Information

| | |
|--|------------------|
| Symbol on New York Stock Exchange (NYSE) | BHL |
| Initial Offering Date | January 31, 2008 |
| Current Distribution Rate on Closing Market Price as of August 31, 2016 (\$13.42) ¹ | 4.56% |
| Current Monthly Distribution per Common Share ² | \$0.051 |
| Current Annualized Distribution per Common Share ² | \$0.612 |
| Economic Leverage as of August 31, 2016 ³ | 26% |

¹ Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.

² The distribution rate is not constant and is subject to change.

³ Represents bank borrowings outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

Market Price and Net Asset Value Per Share Summary

| | 8/31/16 | 8/31/15 | Change | High | Low |
|-----------------|----------|----------|---------|----------|----------|
| Market Price | \$ 13.42 | \$ 12.95 | 3.63% | \$ 13.61 | \$ 12.50 |
| Net Asset Value | \$ 13.70 | \$ 13.84 | (1.01)% | \$ 13.87 | \$ 12.92 |

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

| Portfolio Composition | 8/31/16 | 8/31/15 |
|------------------------------------|---------|---------|
| Floating Rate Loan Interests | 95% | 94% |
| Corporate Bonds | 4 | 3 |
| Asset-Backed Securities | 1 | 3 |
| Short-Term Securities ⁴ | | |
| Other ⁵ | | |

⁴ Representing less than 1% of the Fund's total investments.

⁵ Includes less than 1% holding in each of the following investments types: Common Stocks, Investment Companies, Non-Agency Mortgage-Backed Securities and Warrants.

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| Credit Quality Allocation ^{6,7} | 8/31/16 | 8/31/15 |
|--|---------|---------|
| A | 4 | 1% |
| BBB/Baa | 11% | 8 |
| BB/Ba | 45 | 45 |
| B | 39 | 40 |
| CCC/Caa | 2 | 3 |
| N/R | 3 | 3 |

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

⁷ Excludes Short-Term Securities.

Fund Summary as of August 31, 2016

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 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.

Performance and Portfolio Management Commentary

Returns for the 12 months ended August 31, 2016 were as follows:

| | Returns Based On | |
|--|------------------|-------|
| | Market Price | NAV |
| FRA ^{1, 2} | 12.14% | 5.00% |
| Lipper Loan Participation Funds ³ | 10.37% | 3.86% |

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

² The Fund s discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

³ Average return.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles. The following discussion relates to the Fund s absolute performance based on NAV:

What factors influenced performance?

Credit markets produced positive returns during the 12-month period, with initial declines during the first half of the period giving way to a rebound in the second half. Floating rate loan interests (bank loans) benefited from the steadily improving appetite for credit during the period, but underperformed high yield bonds. Commodity-focused assets make up less of the overall bank loan universe compared to the high yield bond market, and so the recovery in the energy and metals & mining industries during the period did not benefit loans to the same degree. The Fund s tactical allocation to high yield bonds also contributed to performance.

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

Primary detractors from the Fund's performance included small positions in equities and equity-like assets, as well as credit positions in the oilfield services and integrated energy industries within the energy sector.

Describe recent portfolio activity.

During the period, the Fund maintained its overall focus on the higher quality segments of the loan market in terms of loan structure, liquidity and overall credit quality. The Fund has concentrated its investments in strong companies with stable cash flows and high quality collateral, with the ability to meet interest obligations and ultimately return principal. In order to capture momentum from the recovery in commodity-related assets, the Fund selectively added to its fixed rate high yield bond allocation. From a sector standpoint, the Fund added to positions in the technology and health care sectors, while trimming exposure in the pharmaceuticals and lodging sectors.

Describe portfolio positioning at period end.

The Fund held a majority of its total portfolio in floating rate bank loans, with a modest position in relatively conservative high yield corporate bonds. The Fund maintained its highest concentration in higher coupon B-rated loans of select issuers while limiting exposure to low coupon BB-rated loans. Additionally, the Fund held a reduced position in CCC-rated loans, while also avoiding the more volatile segments of that universe, such as oilfield services, metals & mining, and media companies. Leading individual positions included Level 3 Communications, Inc. (wirelines), Altice NV (cable & satellite), and First Data Corp. (technology).

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

BlackRock Floating Rate Income Strategies Fund, Inc.

Fund Information

| | |
|--|------------------|
| Symbol on NYSE | FRA |
| Initial Offering Date | October 31, 2003 |
| Current Distribution Rate on Closing Market Price as of August 31, 2016 (\$13.70) ¹ | 5.34% |
| Current Monthly Distribution per Common Share ² | \$0.061 |
| Current Annualized Distribution per Common Share ² | \$0.732 |
| Economic Leverage as of August 31, 2016 ³ | 29% |

¹ Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.

² The distribution rate is not constant and is subject to change.

³ Represents bank borrowings outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

Market Price and Net Asset Value Per Share Summary

| | 8/31/16 | 8/31/15 | Change | High | Low |
|-----------------|---------|---------|---------|---------|---------|
| Market Price | \$13.70 | \$12.94 | 5.87% | \$13.70 | \$11.97 |
| Net Asset Value | \$14.78 | \$14.91 | (0.87)% | \$14.94 | \$13.91 |

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

Overview of the Fund's Total Investments

| Portfolio Composition | 8/31/16 | 8/31/15 |
|------------------------------------|---------|---------|
| Floating Rate Loan Interests | 93% | 92% |
| Asset-Backed Securities | 3 | 4 |
| Corporate Bonds | 4 | 3 |
| Common Stocks | 4 | 1 |
| Short-Term Securities ⁴ | | |
| Other ⁵ | | |

⁴ Representing less than 1% of the Fund's total investments.

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

| Credit Quality Allocation ^{6,7} | 8/31/16 | 8/31/15 |
|--|---------|---------|
|--|---------|---------|

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| | | |
|---------|-----|----|
| A | 4 | 1% |
| BBB/Baa | 11% | 8 |
| BB/Ba | 44 | 44 |
| B | 39 | 40 |
| CCC/Caa | 3 | 3 |
| N/R | 3 | 4 |

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

⁷ Excludes Short-Term Securities.

Fund Summary as of August 31, 2016

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 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.

Performance and Portfolio Management Commentary

Returns for the 12 months ended August 31, 2016 were as follows:

| | Returns Based On | |
|--|------------------|-------|
| | Market Price | NAV |
| BLW ^{1,2} | 17.59% | 7.78% |
| Lipper High Yield Funds (Leveraged) ³ | 18.69% | 7.88% |

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

² The Fund's discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

³ Average return.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles. The following discussion relates to the Fund's absolute performance based on NAV:

What factors influenced performance?

The largest contributors to the Fund's absolute performance over the period were its exposures to high yield corporate bonds, senior loans, investment grade corporate bonds and capital securities. Allocations to domestic commercial mortgage-backed securities (CMBS) and asset backed securities (ABS) also supported returns.

The largest detractor from the Fund's absolute performance over the period was its allocation to non-U.S.-domiciled CMBS, especially issuers located in the United Kingdom and Europe.

The Fund held derivatives during the period including Treasury futures, currency forwards, options and credit default swaps. The derivatives were primarily used to adjust duration (sensitivity to interest rate movements) and yield curve exposure, and to manage credit and currency risk.
Describe recent portfolio activity.

Over the period, the Fund maintained a generally consistent spread duration (sensitivity to credit spreads) while rotating its sector exposure. Given the investment adviser's view that interest rates will likely remain range-bound in the near term, the Fund's allocation to collateralized loan obligations was reduced and was reallocated toward emerging market debt and high-beta sovereign names. This scenario would reduce the risk of a sharply rising U.S. dollar and expand the potential for emerging market countries to cut interest rates. In addition, the Fund's high yield exposure was rotated toward European issuers to take advantage of favorable technical market conditions caused by the European Central Bank's buying program, and to diversify away from U.S. commodity-related issuers. In addition, the Fund's duration was increased and its exposure to floating rate securities was reduced, consistent with the investment adviser's view that rates will not move materially higher any time soon.
Describe portfolio positioning at period end.

The Fund maintained a diversified exposure to non-government spread sectors including high yield, senior loans, investment grade corporate credit, CMBS, ABS, as well as agency and non-agency residential mortgage-backed securities.

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 Information

| | |
|--|---------------|
| Symbol on NYSE | BLW |
| Initial Offering Date | July 30, 2003 |
| Current Distribution Rate on Closing Market Price as of August 31, 2016 (\$15.74) ¹ | 6.63% |
| Current Monthly Distribution per Common Share ² | \$0.087 |
| Current Annualized Distribution per Common Share ² | \$1.044 |
| Economic Leverage as of August 31, 2016 ³ | 30% |

¹ Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.

² The distribution rate is not constant and is subject to change.

³ Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowing) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

Market Price and Net Asset Value Per Share Summary

| | 8/31/16 | 8/31/15 | Change | High | Low |
|-----------------|----------|----------|---------|----------|----------|
| Market Price | \$ 15.74 | \$ 14.60 | 7.81% | \$ 15.82 | \$ 13.31 |
| Net Asset Value | \$ 16.84 | \$ 17.04 | (1.17)% | \$ 17.10 | \$ 15.41 |

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

Overview of the Fund's Total Investments

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

⁴ Includes a less than 1% holding in each of the following investment types: Common Stocks, Investment Companies, Options Purchased, Options Written, Other Interests, Short-Term Securities and Warrants.

| Credit Quality Allocation^{5,6} | 8/31/16 | 8/31/15 |
|--|----------------|----------------|
| AAA/Aaa ⁷ | 4% | 2% |
| AA/Aa | 1 | 2 |
| A | 7 | 8 |
| BBB/Baa | 19 | 17 |
| BB/Ba | 32 | 31 |
| B | 25 | 25 |
| CCC/Caa | 4 | 5 |
| N/R | 8 | 10 |

⁵ 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.

⁶ Excludes Options Purchased, Options Written and Short-Term Securities.

⁷ 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 Funds 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), the Funds are permitted to issue debt up to 33 1/3% of their total managed assets. A Fund may voluntarily elect to limit its leverage to less than the maximum amount permitted under the 1940 Act. In addition, a Fund may also be subject to certain asset coverage, leverage or portfolio composition requirements imposed by its credit facility, which may be more stringent than those imposed by the 1940 Act.

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

Derivative Financial Instruments

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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 August 31, 2016

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

| Common Stocks (a) | Shares | Value |
|--|--------------|--------------|
| Oil, Gas & Consumable Fuels 0.0% | | |
| Vantage Drilling International | 46 | |
| Specialty Retail 0.0% | | |
| Things Remembered, Inc. | 215,057 | \$ 2 |
| | | |
| | Par | |
| | (000) | |
| Asset-Backed Securities (b)(c) | | |
| Asset-Backed Securities 1.5% | | |
| ALM XIV Ltd., Series 2014-14A, Class C, 4.19%, 7/28/26 | USD 463 | 448,357 |
| ALM XVII Ltd., Series 2015-17A, Class C1, 4.83%, 1/15/28 | 250 | 238,125 |
| Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.38%, 10/15/26 | 250 | 236,643 |
| Atrium CDO Corp., Series 9A, Class D, 4.33%, 2/28/24 | 250 | 243,816 |
| Carlyle Global Market Strategies CLO Ltd., Series 2012-4A, Class D, 5.20%, 1/20/25 | 250 | 250,023 |
| Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.47%, 11/14/26 | 250 | 235,974 |
| Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.80%, 1/20/27 | 250 | 251,268 |
| Total Asset-Backed Securities 1.5% | | 1,904,206 |
| | | |
| Corporate Bonds | | |
| Airlines 0.7% | | |
| American Airlines Pass-Through Trust, Series 2013-2, Class C, 6.00%, 1/15/17 (b) | 244 | 246,633 |
| Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18 | 37 | 38,180 |
| US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 6/03/18 | 590 | 611,387 |
| | | 896,200 |
| Commercial Services & Supplies 0.2% | | |
| ADT Corp., 4.13%, 6/15/23 | 224 | 219,520 |
| Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 3.59%, 12/01/17 (c) | 68 | 68,170 |
| | | 287,690 |
| Communications Equipment 0.1% | | |
| Avaya, Inc., 7.00%, 4/01/19 (b) | 85 | 63,325 |
| Containers & Packaging 1.3% | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. (b)(c): | | |
| 3.86%, 12/15/19 | 260 | 262,600 |
| 4.07%, 5/15/21 | 249 | 253,357 |
| | Par | Value |
| | (000) | |
| Corporate Bonds | | |
| Containers & Packaging (continued) | | |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer, 4.13%, 7/15/21 (b)(c) | USD 1,160 | \$ 1,177,400 |
| | | 1,693,357 |
| Diversified Telecommunication Services 0.3% | | |
| Level 3 Financing, Inc.: | | |
| 4.41%, 1/15/18 (c) | 228 | 229,140 |
| 6.13%, 1/15/21 | 127 | 131,763 |
| | | 360,903 |
| Electric Utilities 0.1% | | |
| Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., 11.50%, 10/01/20 (a)(b)(d) | 234 | 76,006 |
| Health Care Providers & Services 0.1% | | |

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| | | |
|--|-----|-----------|
| RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) | 75 | 76,406 |
| Independent Power and Renewable Electricity Producers 0.3% | | |
| NRG Energy, Inc., 6.25%, 7/15/22 | 340 | 347,225 |
| Media 1.2% | | |
| Altice Financing SA (b): | | |
| 6.63%, 2/15/23 | 200 | 208,250 |
| 7.50%, 5/15/26 | 200 | 210,500 |
| Clear Channel Worldwide Holdings, Inc., 6.50%, 11/15/22 | 358 | 375,005 |
| SFR Group SA (b): | | |
| 6.00%, 5/15/22 | 200 | 204,400 |
| 6.25%, 5/15/24 | 240 | 241,800 |
| 7.38%, 5/01/26 | 255 | 263,288 |
| | | 1,503,243 |
| Metals & Mining 0.4% | | |
| Freeport-McMoRan, Inc., 2.38%, 3/15/18 | 506 | 497,778 |
| Oil, Gas & Consumable Fuels 1.1% | | |
| Cheniere Corpus Christi Holdings LLC, 7.00%, 6/30/24 (b) | 155 | 165,850 |
| Concho Resources, Inc., 5.50%, 4/01/23 | 20 | 20,650 |
| CONSOL Energy, Inc., 5.88%, 4/15/22 | 376 | 340,280 |
| CrownRock LP/CrownRock Finance, Inc., 7.13%, 4/15/21 (b) | 20 | 20,800 |
| Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 (b) | 50 | 50,500 |
| MEG Energy Corp., 7.00%, 3/31/24 (b) | 60 | 48,300 |
| Newfield Exploration Co., 5.63%, 7/01/24 | 20 | 20,650 |
| NGPL PipeCo LLC, 7.12%, 12/15/17 (b) | 85 | 88,719 |
| RSP Permian, Inc., 6.63%, 10/01/22 | 20 | 20,800 |
| Sabine Pass Liquefaction LLC: | | |
| 5.63%, 4/15/23 | 345 | 363,112 |
| 5.88%, 6/30/26 (b) | 140 | 149,800 |
| Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp., 5.50%, 9/15/24 (b)(e) | 70 | 71,750 |
| | | 1,361,211 |
| Total Corporate Bonds 5.8% | | 7,163,344 |

Portfolio Abbreviations

| | | | | | |
|------------|--------------------------------|--------------|-------------------------------|----------------|---------------------|
| ABS | Asset-Backed Security | EUR | Euro | PIK | Payment-In-Kind |
| ADS | American Depositary Shares | GBP | British Pound | RUB | Russian Ruble |
| AUD | Australian Dollar | JPY | Japanese Yen | SEK | Swedish Krona |
| BRL | Brazilian Real | KRW | South Korean Won | SGD | Singapore Dollar |
| CAD | Canadian Dollar | LIBOR | London Interbank Offered Rate | S&P | Standard and Poor's |
| CHF | Swiss Franc | LOC | Letter of Credit | USD | U.S. Dollar |
| CLO | Collateralized Loan Obligation | MXN | Mexican Peso | ZAR | South African Rand |
| DIP | Debtor-In-Possession | NOK | Norwegian Krone | | |
| ETF | Exchange-Traded Fund | OTC | Over-the-Counter | | |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

| | Par | |
|---|------------|--------------|
| | (000) | Value |
| Floating Rate Loan Interests (c) | | |
| Aerospace & Defense 1.9% | | |
| BE Aerospace, Inc., 2014 Term Loan B, 3.75%, 12/16/21 | USD 507 | \$ 511,334 |
| Camp International Holding Co., 2016 1st Lien Term Loan, 4.75%, 8/11/23 | 230 | 228,372 |
| Engility Corp.: | | |
| Term Loan B1, 4.88%, 8/12/20 | 80 | 80,450 |
| Term Loan B2, 5.75%, 8/12/23 | 155 | 156,363 |
| TransDigm, Inc.: | | |
| 2015 Term Loan E, 3.75%, 5/14/22 | 217 | 216,716 |
| 2016 Delayed Draw Term Loan F, 3.75%, 6/09/23 | 133 | 132,683 |
| 2016 Extended Term Loan F, 3.75%, 6/09/23 | 647 | 645,655 |
| 2016 Term Loan F, 3.75%, 6/09/23 | 148 | 147,425 |
| Term Loan D, 3.75%, 6/04/21 | 259 | 257,939 |
| | | 2,376,937 |
| Air Freight & Logistics 1.0% | | |
| CEVA Group PLC, Synthetic LOC, 6.50%, 3/19/21 | 156 | 124,243 |
| CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 | 161 | 128,072 |
| CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 | 25 | 20,059 |
| CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 | 222 | 176,651 |
| XPO Logistics, Inc., Term Loan B2, 4.25%, 10/30/21 | 803 | 806,994 |
| | | 1,256,019 |
| Airlines 0.6% | | |
| Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 | 317 | 317,784 |
| Northwest Airlines, Inc.: | | |
| 2.75%, 3/10/17 | 60 | 59,108 |
| 2.13%, 9/10/18 | 136 | 132,844 |
| US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 | 252 | 252,044 |
| | | 761,780 |
| Auto Components 1.8% | | |
| Autoparts Holdings Ltd.: | | |
| 1st Lien Term Loan, 7.00%, 7/29/17 | 569 | 537,835 |
| 2nd Lien Term Loan, 11.00%, 1/29/18 | 200 | 171,570 |
| FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 | 322 | 273,014 |
| Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 | 1,088 | 1,070,745 |
| Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 | 200 | 200,150 |
| | | 2,253,314 |
| Automobiles 0.6% | | |
| FCA US LLC, Term Loan B: | | |
| 2018, 3.25%, 12/31/18 | 109 | 109,454 |
| 3.50%, 5/24/17 | 602 | 602,550 |
| | | 712,004 |
| Banks 0.3% | | |
| Redtop Acquisitions Ltd.: | | |
| 1st Lien Term Loan, 4.50%, 12/03/20 | 254 | 253,183 |
| 2nd Lien Term Loan, 8.25%, 6/03/21 | 68 | 66,885 |
| | | 320,068 |
| Biotechnology 0.2% | | |
| AMAG Pharmaceuticals, Inc., 2015 1st Lien Term Loan, 4.75%, 8/13/21 | 188 | 187,687 |
| Building Materials 1.2% | | |
| USAGM HoldCo LLC: | | |
| 2015 2nd Lien Term Loan, 9.50%, 7/28/23 | 145 | 143,187 |
| 2015 Term Loan, 4.75%, 7/28/22 | 548 | 537,145 |
| Floating Rate Loan Interests (c) | Par | Value |

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| | (000) | |
|---|-------|------------|
| Building Materials (continued) | | |
| USAGM HoldCo LLC (continued): | | |
| 2016 Incremental Term Loan, 5.50%, 7/28/22 | USD | 801 |
| | | \$ 799,985 |
| | | 1,480,317 |
| Building Products 2.8% | | |
| Continental Building Products LLC, 1st Lien Term Loan, 3.50%, 8/10/23 | 259 | 259,615 |
| CPG International, Inc., Term Loan, 4.75%, 9/30/20 | 1,172 | 1,169,533 |
| GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21 | 267 | 266,050 |
| Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21 | 416 | 418,359 |
| Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21 | 289 | 289,244 |
| Quikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20 | 503 | 504,512 |
| Wilsonart LLC: | | |
| Incremental Term Loan B2, 4.00%, 10/31/19 | 107 | 107,116 |
| Term Loan B, 4.00%, 10/31/19 | 489 | 488,598 |
| | | 3,503,027 |
| Capital Markets 0.7% | | |
| Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18 | 145 | 140,019 |
| RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20 | 776 | 780,362 |
| | | 920,381 |
| Chemicals 4.6% | | |
| Allnex (Luxembourg) & Cy SCA: | | |
| 2016 Term Loan B2, 5.00%, 5/31/23 | 97 | 97,380 |
| Term Loan B1, 4.50%, 10/03/19 | 249 | 248,305 |
| Allnex USA, Inc.: | | |
| Term Loan B2, 4.50%, 10/03/19 | 129 | 128,834 |
| Term Loan B3, 5.00%, 5/31/23 | 73 | 73,365 |
| Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20 | 459 | 461,087 |
| CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/30/20 | 26 | 26,383 |
| Charter NEX US Holdings, Inc., Term Loan B, 5.25%, 2/07/22 | 257 | 258,970 |
| Chemours Co., Term Loan B, 3.75%, 5/12/22 | 280 | 275,900 |
| Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19 | 68 | 59,291 |
| Huntsman International LLC: | | |
| 2013 Incremental Term Loan, 3.75%, 10/01/21 | 303 | 304,040 |
| 2016 Term Loan B, 4.25%, 4/01/23 | 200 | 200,374 |
| Klockner-Pentaplast of America, Inc., Term Loan, 5.00%, 4/28/20 | 268 | 269,159 |
| MacDermid, Inc.: | | |
| 1st Lien Term Loan, 5.50%, 6/07/20 | 387 | 386,358 |
| Term Loan B2, 5.50%, 6/07/20 | 32 | 31,884 |
| Term Loan B3, 5.50%, 6/07/20 | 722 | 721,645 |
| OXEA Finance LLC, Term Loan B2, 4.25%, 1/15/20 | 720 | 684,186 |
| PQ Corp., Term Loan, 5.75%, 11/04/22 | 314 | 315,906 |
| Royal Holdings, Inc.: | | |
| 2015 1st Lien Term Loan, 4.50%, 6/19/22 | 257 | 257,964 |
| 2015 2nd Lien Term Loan, 8.50%, 6/19/23 | 110 | 108,350 |
| Solenis International LP: | | |
| 1st Lien Term Loan, 4.25%, 7/31/21 | 349 | 344,815 |
| 2nd Lien Term Loan, 7.75%, 7/31/22 | 390 | 372,645 |
| Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 | 105 | 104,934 |
| | | 5,731,775 |
| Commercial Services & Supplies 7.3% | | |
| ADMI Corp., 2015 Term Loan B, 5.25%, 4/30/22 | 262 | 263,438 |
| ADS Waste Holdings, Inc., Term Loan B2, 3.75%, 10/09/19 | 700 | 698,830 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

| | Par | | |
|--|--------------|--|--------------|
| | (000) | | Value |
| Floating Rate Loan Interests (c) | | | |
| Commercial Services & Supplies (continued) | | | |
| Aramark Services, Inc.: | | | |
| Term Loan E, 3.25%, 9/07/19 | USD 450 | | \$ 450,877 |
| Term Loan F, 3.25%, 2/24/21 | 192 | | 192,109 |
| Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20 | 636 | | 628,362 |
| Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21 | 947 | | 952,110 |
| Connolly Corp.: | | | |
| 1st Lien Term Loan, 4.50%, 5/14/21 | 853 | | 854,005 |
| 2nd Lien Term Loan, 8.00%, 5/14/22 | 35 | | 35,266 |
| Creative Artists Agency LLC, Term Loan B, 5.00%, 12/17/21 | 236 | | 236,991 |
| Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21 | 212 | | 212,763 |
| Employbridge LLC, Exit Term Loan, 7.50%, 5/16/20 | 141 | | 120,373 |
| GCA Services Group, Inc., 2016 Term Loan, 5.75%, 3/01/23 | 429 | | 431,426 |
| KAR Auction Services, Inc.: | | | |
| Term Loan B2, 3.94%, 3/11/21 | 302 | | 303,958 |
| Term Loan B3, 4.25%, 3/09/23 | 404 | | 408,787 |
| Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 | 301 | | 278,147 |
| Prime Security Services Borrower LLC: | | | |
| 1st Lien Term Loan, 4.75%, 7/01/21 | 43 | | 43,365 |
| 2016 Incremental Term Loan B1, 4.75%, 5/02/22 | 273 | | 274,288 |
| PSSI Holdings LLC, Term Loan B, 5.00%, 12/02/21 | 369 | | 370,298 |
| Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19 | 981 | | 971,359 |
| TruGreen Limited Partnership, 1st Lien Term Loan B, 6.50%, 4/13/23 | 230 | | 231,150 |
| US Ecology, Inc., Term Loan, 3.75%, 6/17/21 | 154 | | 154,532 |
| US Security Associates Holdings, Inc., 2016 Term Loan, 6.00%, 7/14/23 | 454 | | 453,596 |
| Waste Industries USA, Inc., 2016 Term Loan, 3.50%, 2/27/20 | 503 | | 503,667 |
| | | | 9,069,697 |
| Communications Equipment 1.9% | | | |
| Applied Systems, Inc.: | | | |
| 1st Lien Term Loan, 4.00%, 1/25/21 | 176 | | 176,323 |
| 2nd Lien Term Loan, 7.50%, 1/24/22 | 84 | | 84,308 |
| CommScope, Inc., Term Loan B5, 3.75%, 12/29/22 | 208 | | 209,077 |
| Riverbed Technology, Inc., 2016 Term Loan, 5.00%, 4/24/22 | 441 | | 443,507 |
| Telesat Canada, Term Loan B2, 3.50%, 3/28/19 | 139 | | 139,106 |
| Zayo Group LLC, Term Loan B, 3.75%, 5/06/21 | 1,270 | | 1,271,276 |
| | | | 2,323,597 |
| Construction & Engineering 0.8% | | | |
| AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21 | 84 | | 84,176 |
| CNT Holdings III Corp., Term Loan B, 5.25%, 1/22/23 | 284 | | 285,234 |
| Safway Group Holding LLC, Term Loan B, 5.75%, 8/19/23 | 655 | | 655,000 |
| | | | 1,024,410 |
| Construction Materials 1.5% | | | |
| Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 | 795 | | 793,558 |
| HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21 | 839 | | 843,106 |
| Headwaters, Inc., 2016 Term Loan B, 4.00%, 3/24/22 | 163 | | 162,519 |
| McJunkin Red Man Corp., Term Loan, 5.00%, 11/08/19 | 99 | | 96,150 |
| | | | 1,895,333 |
| | Par | | |
| | (000) | | Value |
| Floating Rate Loan Interests (c) | | | |
| Containers & Packaging 2.1% | | | |
| Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19 | USD 503 | | \$ 504,260 |
| Berry Plastics Holding Corp., Term Loan H, 3.75%, 10/03/22 | 1,243 | | 1,242,320 |
| BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20 | 861 | | 863,746 |

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| | | |
|--|-------|-----------|
| | | 2,610,326 |
| Distributors 0.4% | | |
| ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20 | 338 | 338,230 |
| American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21 | 215 | 212,031 |
| | | 550,261 |
| Diversified Consumer Services 3.3% | | |
| AssuredPartners, Inc., 2015 1st Lien Term Loan, 5.75%, 10/21/22 | 707 | 709,357 |
| Bright Horizons Family Solutions, Inc.: | | |
| Incremental Term Loan B1, 4.25%, 1/30/20 | 79 | 78,918 |
| Term Loan B, 3.75%, 1/30/20 | 622 | 624,081 |
| CT Technologies Intermediate Holdings, Inc., 1st Lien Term Loan, 5.25%, 12/01/21 | 272 | 266,150 |
| J.D. Power and Associates, 1st Lien Term Loan, 5.25%, 5/24/23 | 285 | 286,069 |
| Laureate Education, Inc., Term Loan B, 8.16%, 3/17/21 | 55 | 54,787 |
| ROC Finance LLC, Term Loan, 5.00%, 6/20/19 | 383 | 373,438 |
| ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21 | 1,693 | 1,703,340 |
| | | 4,096,140 |
| Diversified Financial Services 0.9% | | |
| AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22 | 432 | 433,896 |
| Diamond US Holding LLC, Term Loan B, 4.75%, 12/17/21 | 222 | 217,931 |
| SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20 | 402 | 400,677 |
| | | 1,052,504 |
| Diversified Telecommunication Services 3.6% | | |
| Hawaiian Telcom Communications, Inc., Term Loan B, 5.25%, 6/06/19 | 510 | 511,543 |
| Integra Telecom, Inc.: | | |
| 2015 1st Lien Term Loan, 5.25%, 8/14/20 | 504 | 499,021 |
| 2nd Lien Term Loan, 9.75%, 2/12/21 | 168 | 158,692 |
| Level 3 Financing, Inc.: | | |
| 2013 Term Loan B, 4.00%, 1/15/20 | 2,330 | 2,341,650 |
| 2019 Term Loan, 4.00%, 8/01/19 | 350 | 350,995 |
| Telenet International Finance Sarl, Term Loan AD, 4.25%, 6/30/24 | 550 | 551,071 |
| | | 4,412,972 |
| Electrical Equipment 0.7% | | |
| Texas Competitive Electric Holdings Co. LLC: | | |
| 2016 DIP Term Loan B, 5.00%, 10/31/17 | 614 | 615,789 |
| 2016 DIP Term Loan C, 5.00%, 10/31/17 | 140 | 140,375 |
| Extended Term Loan, 4.97%, 10/10/17 (a)(d) | 380 | 121,600 |
| | | 877,764 |
| Electronic Equipment, Instruments & Components 0.1% | | |
| CPI Acquisition, Inc., Term Loan B, 5.50%, 8/17/22 | 176 | 171,092 |
| Energy Equipment & Services 0.3% | | |
| Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 | 173 | 172,426 |
| Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 | 235 | 188,870 |
| | | 361,296 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

| | Par | |
|--|------------|--------------|
| | (000) | Value |
| Floating Rate Loan Interests (c) | | |
| Food & Staples Retailing 3.2% | | |
| Albertsons LLC: | | |
| 2016 Term Loan B4, 4.50%, 8/25/21 | USD 1,011 | \$ 1,015,210 |
| 2016 Term Loan B5, 4.75%, 12/21/22 | 82 | 82,280 |
| Hostess Brands LLC: | | |
| 1st Lien Term Loan, 4.50%, 8/03/22 | 491 | 493,621 |
| 2nd Lien Term Loan, 8.50%, 8/03/23 | 16 | 15,645 |
| Rite Aid Corp.: | | |
| 5.75%, 8/21/20 | 278 | 279,088 |
| 4.88%, 6/21/21 | 562 | 562,364 |
| US Foods, Inc., 2016 Term Loan B, 4.00%, 6/27/23 | 1,485 | 1,491,504 |
| | | 3,939,712 |
| Food Products 2.5% | | |
| Blue Ribbon LLC, Term Loan, 5.00%, 11/13/21 | 399 | 401,505 |
| CTI Foods Holding Co. LLC, 1st Lien Term Loan, 4.50%, 6/29/20 | 243 | 233,414 |
| Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18 | 604 | 606,059 |
| Pinnacle Foods Finance LLC: | | |
| 2016 Term Loan I, 3.27%, 1/13/23 | 114 | 115,045 |
| Term Loan G, 3.25%, 4/29/20 | 605 | 606,723 |
| Reddy Ice Corp., 1st Lien Term Loan, 6.75%, 5/01/19 | 359 | 327,255 |
| Reynolds Group Holdings, Inc., 2016 Term Loan, 4.25%, 2/05/23 | 791 | 791,966 |
| | | 3,081,967 |
| Health Care Equipment & Supplies 4.0% | | |
| Alere, Inc.: | | |
| 2015 Term Loan A, 3.50%, 6/18/20 | 106 | 104,255 |
| 2015 Term Loan B, 4.25%, 6/18/22 | 432 | 426,374 |
| Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 | 555 | 556,026 |
| Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 | 869 | 873,285 |
| DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 | 1,067 | 1,027,844 |
| Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18 | 143 | 141,516 |
| ImmuCor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 | 513 | 496,924 |
| National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21 | 694 | 681,733 |
| Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21 | 616 | 600,621 |
| | | 4,908,578 |
| Health Care Providers & Services 9.8% | | |
| Acadia Healthcare Co., Inc.: | | |
| Term Loan B, 3.75%, 2/11/22 | 110 | 110,182 |
| Term Loan B2, 4.50%, 2/16/23 | 488 | 489,378 |
| Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 | 103 | 101,894 |
| Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 | 686 | 686,288 |
| CHG Healthcare Services, Inc., 2016 Term Loan B, 4.75%, 6/07/23 | 768 | 772,399 |
| Community Health Systems, Inc.: | | |
| Term Loan F, 4.08%, 12/31/18 | 298 | 293,086 |
| Term Loan G, 3.75%, 12/31/19 | 554 | 532,182 |
| Curo Health Services Holdings, Inc., 2015 1st Lien Term Loan, 6.50%, 2/07/22 | 346 | 345,625 |
| DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 | 2,171 | 2,182,096 |
| Envision Healthcare Corp., Term Loan: | | |
| 4.25%, 5/25/18 | 965 | 965,363 |
| B2, 4.50%, 10/28/22 | 204 | 204,167 |
| HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 | 326 | 326,570 |
| | Par | |
| Floating Rate Loan Interests (c) | | |
| Health Care Providers & Services (continued) | | |
| HCA, Inc.: | | |
| Term Loan B6, 3.77%, 3/17/23 | USD 1,179 | \$ 1,192,253 |

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| | | |
|---|-------|------------|
| Term Loan B7, 3.57%, 2/15/24 | 163 | 164,720 |
| National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 | 105 | 104,907 |
| NVA Holdings, Inc.: | | |
| 1st Lien Term Loan, 4.75%, 8/14/21 | 4 | 3,676 |
| 2016 Term Loan, 5.50%, 8/14/21 | 256 | 255,788 |
| Precyse Acquisition Corp., 2016 1st Lien Term Loan, 6.50%, 10/20/22 | 376 | 376,732 |
| Sterigenics-Nordion Holdings LLC, 2015 Term Loan B, 4.25%, 5/15/22 | 715 | 712,370 |
| Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20 | 435 | 435,010 |
| Surgical Care Affiliates, Inc., Term Loan B, 4.25%, 3/17/22 | 504 | 505,821 |
| Team Health, Inc., 2016 Term Loan, 3.75%, 11/23/22 | 486 | 487,068 |
| U.S. Renal Care, Inc., 2015 Term Loan B, 5.25%, 12/31/22 | 392 | 377,565 |
| Vizient, Inc., 1st Lien Term Loan, 6.25%, 2/13/23 | 464 | 468,768 |
| | | 12,093,908 |
| Health Care Technology 0.8% | | |
| Emdeon Business Services LLC, Term Loan B3, 3.75%, 11/02/18 | 55 | 54,897 |
| IMS Health, Inc., Term Loan, 3.50%, 3/17/21 | 943 | 942,902 |
| | | 997,799 |
| Hotels, Restaurants & Leisure 8.6% | | |
| Amaya Holdings BV: | | |
| 1st Lien Term Loan, 5.00%, 8/01/21 | 575 | 568,835 |
| 2nd Lien Term Loan, 8.00%, 8/01/22 | 227 | 224,807 |
| AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23 | 263 | 260,809 |
| Boyd Gaming Corp.: | | |
| Term Loan B, 4.00%, 8/14/20 | 218 | 218,341 |
| Term Loan B2, 4.00%, 8/16/23 | 480 | 481,800 |
| Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21 | 1,073 | 1,076,891 |
| Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 | 1,733 | 1,693,403 |
| CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21 | 316 | 317,871 |
| Diamond Resorts Corp., Term Loan, 7.00%, 5/09/21 | 436 | 436,329 |
| Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22 | 481 | 481,149 |
| ESH Hospitality, Inc., 2016 Term Loan B, 3.80%, 8/16/23 | 730 | 731,518 |
| Hilton Worldwide Finance LLC: | | |
| 2016 Term Loan B2, 3.21%, 10/26/23 | 540 | 542,303 |
| Term Loan B1, 3.50%, 10/26/20 | 53 | 52,822 |
| La Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 4/14/21 | 188 | 186,194 |
| Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20 | 585 | 586,831 |
| MPH Acquisition Holdings LLC, 2016 Term Loan B, 5.00%, 6/07/23 | 620 | 626,460 |
| RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 | 289 | 289,678 |
| Sabre, Inc.: | | |
| Incremental Term Loan, 4.50%, 2/19/19 | 93 | 92,966 |
| Term Loan B, 4.00%, 2/19/19 | 490 | 491,307 |
| Scientific Games International, Inc.: | | |
| 2014 Term Loan B1, 6.00%, 10/18/20 | 266 | 265,908 |
| 2014 Term Loan B2, 6.00%, 10/01/21 | 181 | 180,875 |
| Station Casinos LLC, 2016 Term Loan B, 3.75%, 6/08/23 | 574 | 574,242 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

| | Par | |
|--|--------------|--------------|
| | (000) | Value |
| Floating Rate Loan Interests (c) | | |
| Hotels, Restaurants & Leisure (continued) | | |
| Yum! Brands, Inc., 1st Lien Term Loan B, 3.26%, 6/16/23 | USD 330 | \$ 331,944 |
| | | 10,713,283 |
| Household Products 0.8% | | |
| Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 | 180 | 178,902 |
| Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 | 833 | 836,327 |
| | | 1,015,229 |
| Independent Power and Renewable Electricity Producers 4.1% | | |
| Aria Energy Operating LLC, Term Loan, 5.50%, 5/27/22 | 280 | 268,513 |
| Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 | 362 | 357,332 |
| Calpine Corp.: | | |
| Term Loan B5, 3.50%, 5/27/22 | 116 | 115,586 |
| Term Loan B6, 4.00%, 1/15/23 | 483 | 484,886 |
| Term Loan B7, 3.64%, 5/02/23 | 299 | 299,662 |
| Dynegy, Inc., Escrow, 5.00%, 6/27/23 | 800 | 800,128 |
| Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16 | 1,370 | 1,375,256 |
| Granite Acquisition, Inc.: | | |
| Term Loan B, 5.00%, 12/19/21 | 750 | 729,996 |
| Term Loan C, 5.00%, 12/19/21 | 33 | 32,610 |
| NRG Energy, Inc., 2016 Term Loan B, 3.50%, 6/30/23 | 385 | 384,457 |
| Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21 | 346 | 292,096 |
| | | 5,140,522 |
| Industrial Conglomerates 0.1% | | |
| Sequa Corp., Term Loan B, 5.25%, 6/19/17 | 111 | 95,610 |
| Insurance 2.0% | | |
| AmWINS Group LLC, 2014 2nd Lien Term Loan, 9.50%, 9/04/20 | 144 | 144,964 |
| Asurion LLC: | | |
| 2nd Lien Term Loan, 8.50%, 3/03/21 | 245 | 244,020 |
| Term Loan B1, 5.00%, 5/24/19 | 622 | 621,974 |
| Term Loan B4, 5.00%, 8/04/22 | 444 | 443,508 |
| Sedgwick Claims Management Services, Inc.: | | |
| 2016 1st Lien Term Loan, 5.25%, 3/01/21 | 205 | 206,154 |
| 1st Lien Term Loan, 3.75%, 3/01/21 | 450 | 444,030 |
| 2nd Lien Term Loan, 6.75%, 2/28/22 | 410 | 405,215 |
| | | 2,509,865 |
| Internet & Catalog Retail 0.6% | | |
| Harbor Freight Tools USA, Inc., 2016 Term Loan B, 4.00%, 8/19/23 | 692 | 692,949 |
| Internet Software & Services 0.7% | | |
| Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21 | 564 | 565,878 |
| WaveDivision Holdings LLC, Term Loan B, 4.00%, 10/15/19 | 334 | 334,135 |
| | | 900,013 |
| IT Services 5.0% | | |
| Abacus Innovations Corp., Term Loan B, 3.57%, 1/26/23 | 918 | 922,305 |
| Cision US Inc., Term Loan B, 7.00%, 6/16/23 | 280 | 265,650 |
| First Data Corp., 2021 Extended Term Loan, 4.52%, 3/24/21 | 3,003 | 3,017,196 |
| Global Payments Inc., Term Loan B, 4.02%, 4/22/23 | 660 | 663,869 |
| Vantiv LLC, 2014 Term Loan B, 3.50%, 6/13/21 | 383 | 384,221 |
| WEX, Inc., Term Loan B, 4.25%, 7/01/23 | 910 | 916,334 |
| | | 6,169,575 |
| | Par | |
| Floating Rate Loan Interests (c) | (000) | Value |

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| | | | |
|--|-----|-------|------------|
| Machinery 2.1% | | | |
| Allison Transmission, Inc., Term Loan B3, 3.50%, 8/23/19 | USD | 272 | \$ 272,051 |
| Faenza Acquisition GmbH: | | | |
| Term Loan B1, 4.25%, 8/30/20 | | 237 | 238,021 |
| Term Loan B3, 4.25%, 8/30/20 | | 72 | 72,750 |
| Infiltrator Systems, Inc., 2016 Term Loan B, 4.50%, 5/27/22 | | 336 | 336,300 |
| Mueller Water Products, Inc., Term Loan B, 4.00%, 11/26/21 | | 177 | 177,596 |
| Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20 | | 528 | 527,561 |
| Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 | | 808 | 718,711 |
| Wabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22 | | 200 | 200,211 |
| | | | 2,543,201 |
| Manufacture Goods 0.1% | | | |
| KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 | | 114 | 115,025 |
| Media 13.4% | | | |
| Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 | | 1,070 | 1,073,604 |
| Cengage Learning Acquisitions, Inc., 2016 Term Loan B, 5.25%, 6/07/23 | | | |
| Charter Communications Operating LLC: | | 511 | 509,795 |
| 2016 Term Loan H, 3.25%, 8/24/21 | | 239 | 240,099 |
| 2016 Term Loan I, 3.50%, 1/24/23 | | 1,881 | 1,890,744 |
| CSC Holdings LLC, 2015 Term Loan B, 5.00%, 10/09/22 | | 1,107 | 1,115,762 |
| Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20 | | 365 | 364,073 |
| Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 | | 555 | 550,303 |
| iHeartCommunications, Inc.: | | | |
| Extended Term Loan E, 8.02%, 7/30/19 | | 110 | 84,059 |
| Term Loan D, 7.27%, 1/30/19 | | 1,321 | 1,012,527 |
| Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19 | | 759 | 719,823 |
| Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 | | 275 | 270,875 |
| Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20 | | 112 | 112,048 |
| MCC Iowa LLC, Term Loan J, 3.75%, 6/30/21 | | 123 | 122,705 |
| Mediacom Communications Corp., Term Loan F, 2.95%, 3/31/18 | | 249 | 248,951 |
| MGOC, Inc., Term Loan B, 4.00%, 7/31/20 | | 484 | 483,961 |
| Numericable Group SA, Term Loan B5, 4.56%, 7/31/22 | | 85 | 84,802 |
| Numericable U.S. LLC: | | | |
| Term Loan B6, 4.75%, 2/10/23 | | 925 | 927,801 |
| Term Loan B7, 5.00%, 1/15/24 | | 279 | 280,766 |
| SBA Senior Finance II LLC, Term Loan B1, 3.25%, 3/24/21 | | 1,022 | 1,020,633 |
| Sinclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20 | | 39 | 38,962 |
| Trader Corp., Term Loan, 5.50%, 8/09/23 | | 350 | 350,220 |
| Tribune Media Co., Term Loan, 3.75%, 12/27/20 | | 888 | 890,055 |
| Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20 | | 1,782 | 1,780,799 |
| UPC Financing Partnership, Term Loan AN, 3.00%, 8/31/24 | | 345 | 343,761 |
| Virgin Media Investment Holdings Ltd.: | | | |
| Term Loan E, 4.25%, 6/30/23 | GBP | 650 | 852,412 |
| Term Loan F, 3.65%, 6/30/23 | USD | 525 | 525,117 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

| | Par (000) | Value |
|--|--------------|--------------|
| Floating Rate Loan Interests (c) | | |
| Media (continued) | | |
| Ziggo Financing Partnership: | | |
| Term Loan B1, 3.65%, 1/15/22 | USD 280 | \$ 278,124 |
| Term Loan B2A, 3.70%, 1/15/22 | 182 | 181,320 |
| Term Loan B3, 3.70%, 1/15/22 | 299 | 297,775 |
| | | 16,651,876 |
| Metals & Mining 0.8% | | |
| Ameriforge Group, Inc., 2nd Lien Term Loan, 8.75%, 12/19/20 | 100 | 12,000 |
| FMG Resources August 2006 Property Ltd., Term Loan B, 3.75%, 6/30/19 | 74 | 73,998 |
| Freeport McMoran Copper & Gold Inc., Term Loan A, 3.28%, 5/31/18 | 151 | 149,826 |
| Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22 | 781 | 781,881 |
| | | 1,017,705 |
| Multiline Retail 2.2% | | |
| BJ's Wholesale Club, Inc.: | | |
| 1st Lien Term Loan, 4.50%, 9/26/19 | 800 | 798,735 |
| 2nd Lien Term Loan, 8.50%, 3/26/20 | 199 | 199,380 |
| Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 | 856 | 857,538 |
| Hudson's Bay Co., 2015 Term Loan B, 4.75%, 9/30/22 | 497 | 497,406 |
| Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20 | 372 | 349,186 |
| | | 2,702,245 |
| Oil, Gas & Consumable Fuels 4.2% | | |
| California Resources Corp.: | | |
| Second Out Term Loan, 11.50%, 8/04/21 | 570 | 597,075 |
| Term Loan A, 3.70%, 10/01/19 | 403 | 383,113 |
| Chesapeake Energy Corp., Term Loan, 8.50%, 8/15/21 | 739 | 761,721 |
| CITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18 | 238 | 239,063 |
| Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 | 230 | 105,510 |
| Energy Transfer Equity LP, Term Loan: | | |
| 2015, 4.04%, 12/02/19 | 225 | 223,031 |
| 3.29%, 12/02/19 | 47 | 45,792 |
| EP Energy LLC, 2016 Term Loan, 9.75%, 8/16/21 | 106 | 104,308 |
| EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 | 132 | 131,954 |
| Green Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21 | 205 | 193,213 |
| MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 | 715 | 656,255 |
| Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 | 319 | 302,974 |
| Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20 | 114 | 113,602 |
| PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20 | 105 | 103,950 |
| Seventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/20 | 60 | 52,211 |
| Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 | 12 | 9,750 |
| Stonewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22 | 179 | 181,657 |
| TPF II Power LLC, Term Loan B, 5.00%, 10/02/21 | 471 | 473,080 |
| Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 | 575 | 568,778 |
| | | 5,247,037 |
| Personal Products 1.0% | | |
| Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 | 541 | 543,164 |
| Revlon Consumer Products Corp., 2016 Term Loan B, 1.00%, 7/22/23 | 680 | 678,980 |
| | | 1,222,144 |
| | Par | |
| | (000) | Value |
| Floating Rate Loan Interests (c) | | |
| Pharmaceuticals 6.1% | | |
| Akorn, Inc., Term Loan B, 5.25%, 4/16/21 | USD 563 | \$ 567,780 |
| CCC Information Services, Inc., Term Loan, 4.00%, 12/20/19 | 207 | 206,892 |
| DPx Holdings BV, 2014 Incremental Term Loan, 4.25%, 3/11/21 | 1,499 | 1,492,835 |

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| | | |
|--|-------|-----------|
| Endo Luxembourg Finance Co. I Sarl, 2015 Term Loan B, 3.75%, 9/26/22 | 515 | 511,830 |
| Grifols Worldwide Operations USA, Inc., Term Loan B, 3.44%, 2/27/21 | 1,412 | 1,421,064 |
| Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22 | 1,314 | 1,317,913 |
| NBTY, Inc., Term Loan B, 5.00%, 5/05/23 | 400 | 399,640 |
| Valeant Pharmaceuticals International, Inc.: | | |
| Series A3 Tranche A, 4.28%, 10/20/18 | 120 | 120,385 |
| Series A4 Tranche A, 4.26%, 4/01/20 | 130 | 129,086 |
| Series C2 Term Loan B, 5.25%, 12/11/19 | 884 | 884,726 |
| Series D2 Term Loan B, 5.00%, 2/13/19 | 350 | 349,792 |
| Series E Term Loan B, 5.25%, 8/05/20 | 209 | 208,638 |
| | | 7,610,581 |
| Professional Services 2.9% | | |
| Advantage Sales & Marketing, Inc.: | | |
| 2014 1st Lien Term Loan, 4.25%, 7/23/21 | 581 | 576,474 |
| 2014 2nd Lien Term Loan, 7.50%, 7/25/22 | 160 | 152,133 |
| Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 | 816 | 815,275 |
| Sterling Infosystems, Inc., 1st Lien Term Loan B, 5.75%, 6/20/22 | 367 | 365,249 |
| TransUnion LLC, Term Loan B2, 3.50%, 4/09/21 | 1,667 | 1,672,144 |
| | | 3,581,275 |
| Real Estate Investment Trusts (REITs) 1.5% | | |
| Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22 | 539 | 538,738 |
| MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 | 1,248 | 1,258,304 |
| | | 1,797,042 |
| Real Estate Management & Development 1.6% | | |
| CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 | 489 | 491,618 |
| DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 | 545 | 542,161 |
| Realogy Corp.: | | |
| 2016 Term Loan B, 3.75%, 7/20/22 | 714 | 717,864 |
| Term Loan A, 2.50%, 10/23/20 | 252 | 249,254 |
| | | 2,000,897 |
| Semiconductors & Semiconductor Equipment 2.8% | | |
| Avago Technologies Cayman Ltd., Term Loan B3, 3.51%, 2/01/23 | 2,046 | 2,063,758 |
| Cavium, Inc., Term Loan B, 3.75%, 8/16/22 | 210 | 210,525 |
| Microsemi Corp., 2015 Term Loan B, 3.75%, 1/15/23 | 100 | 100,692 |
| NXP BV, 2015 Term Loan B, 3.75%, 12/07/20 | 1,010 | 1,015,446 |
| ON Semiconductor Corp., Term Loan B, 5.25%, 3/31/23 | 125 | 126,540 |
| | | 3,516,961 |
| Software 6.2% | | |
| BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20 | 236 | 225,035 |
| Evertec Group LLC, Term Loan B, 3.25%, 4/17/20 | 114 | 112,204 |
| Infor US, Inc., Term Loan B5, 3.75%, 6/03/20 | 842 | 831,989 |
| Informatica Corp., Term Loan, 4.50%, 8/05/22 | 923 | 890,798 |
| IQOR US, Inc., Term Loan B, 6.00%, 4/01/21 | 142 | 120,372 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

| | Par | |
|---|-----------|--------------|
| | (000) | Value |
| Floating Rate Loan Interests (c) | | |
| Software (continued) | | |
| Kronos, Inc.: | | |
| 2nd Lien Term Loan, 9.75%, 4/30/20 | USD 409 | \$ 417,420 |
| Initial Incremental Term Loan, 4.50%, 10/30/19 | 485 | 486,933 |
| Mitchell International, Inc.: | | |
| 1st Lien Term Loan, 4.50%, 10/13/20 | 491 | 489,336 |
| 2nd Lien Term Loan, 8.50%, 10/11/21 | 350 | 339,063 |
| SolarWinds, Inc., 2016 Term Loan, 5.50%, 2/03/23 | 730 | 732,373 |
| Solera LLC, Term Loan B, 5.75%, 3/03/23 | 239 | 240,683 |
| Sophia LP, 2015 Term Loan B, 4.75%, 9/30/22 | 403 | 403,067 |
| SS&C Technologies, Inc.: | | |
| 2015 Term Loan B1, 4.00%, 7/08/22 | 1,136 | 1,142,609 |
| 2015 Term Loan B2, 4.00%, 7/08/22 | 144 | 144,964 |
| Vertafore, Inc., 2016 1st Lien Term Loan, 4.75%, 6/30/23 | 1,085 | 1,086,660 |
| | | 7,663,506 |
| Specialty Retail 2.4% | | |
| Equinox Holdings, Inc., Repriced Term Loan B, 5.00%, 1/31/20 | 294 | 294,976 |
| Leslie's Poolmart, Inc., 2016 Term Loan, 5.25%, 7/27/23 | 275 | 276,719 |
| Michaels Stores, Inc.: | | |
| Incremental 2014 Term Loan B2, 4.00%, 1/28/20 | 534 | 537,590 |
| Term Loan B, 3.75%, 1/28/20 | 507 | 509,026 |
| Party City Holdings, Inc., 2015 Term Loan B, 4.49%, 8/19/22 | 705 | 705,404 |
| Petco Animal Supplies, Inc.: | | |
| 2016 Term Loan B1, 5.00%, 1/26/23 | 179 | 180,567 |
| 2016 Term Loan B2, 5.00%, 1/26/23 | 373 | 375,748 |
| Things Remembered, Inc., 2016 Term Loan, 1.00%, 2/29/20 | 215 | 94,517 |
| | | 2,974,547 |
| Technology Hardware, Storage & Peripherals 1.3% | | |
| Dell International LLC, Term Loan B2, 4.00%, 4/29/20 | 314 | 314,893 |
| Dell, Inc.: | | |
| 2016 Term Loan B, 4.00%, 5/24/23 | 575 | 578,082 |
| Term Loan C, 3.75%, 10/29/18 | 514 | 513,339 |
| Linxens France SA, Term Loan, 5.00%, 10/14/22 | 179 | 179,213 |
| | | 1,585,527 |
| Textiles, Apparel & Luxury Goods 0.6% | | |
| Ascend Performance Materials Operations LLC, Term Loan B, 6.75%, 8/12/22 | 552 | 543,584 |
| J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 | 77 | 60,521 |
| Samsonite International SA, Term Loan B, 4.00%, 5/12/23 | 115 | 116,150 |
| | | 720,255 |
| Thrifts & Mortgage Finance 0.4% | | |
| IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 | 494 | 494,836 |
| Trading Companies & Distributors 0.3% | | |
| Beacon Roofing Supply, Inc., Term Loan B, 4.00%, 10/01/22 | 317 | 317,573 |
| Nexeo Solutions LLC, 2016 Term Loan, 5.25%, 6/09/23 | 60 | 60,188 |
| | | 377,761 |
| Transportation 0.2% | | |
| Gruden Acquisition, Inc., 1st Lien Term Loan, 5.75%, 8/18/22 | 289 | 257,713 |
| | Par | |
| Floating Rate Loan Interests (c) | | |
| Wireless Telecommunication Services 2.7% | | |
| Ligado Networks LLC, PIK Exit Term Loan (9.75% PIK), 9.75%, 6/15/20 (a)(d)(f) | USD 1,677 | \$ 1,521,934 |
| LTS Buyer LLC, 1st Lien Term Loan, 4.00%, 4/13/20 | 1,132 | 1,130,388 |

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| | | |
|--|---------------|--------------------------|
| T-Mobile USA, Inc., Term Loan B, 3.50%, 11/09/22 | 631 | 635,133 |
| Total Floating Rate Loan Interests 133.6% | | 3,287,455 165,575,300 |
| Non-Agency Mortgage-Backed Securities 0.3% | | |
| Collateralized Mortgage Obligations 0.3% | | |
| Hilton USA Trust, Series 2013-HLT, Class EFX, 5.61%, 11/05/30 (b)(c) | 304 | 304,763 |
| Investment Companies | Shares | |
| Capital Markets 0.4% | | |
| Eaton Vance Floating-Rate Income Trust | 12 | 169 |
| Eaton Vance Senior Income Trust | 3,347 | 21,086 |
| iShares iBoxx \$ High Yield Corporate Bond ETF (g) | 5,864 | 508,467 |
| Total Investment Companies 0.4% | | 529,722 |
| Warrants 0.0% | | |
| Software 0.0% | | |
| HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, Strike Price \$42.27) | 691 | 1,408 |
| Total Long-Term Investments | | |
| (Cost \$176,025,294) 141.6% | | 175,478,745 |
| Short-Term Securities | | |
| BlackRock Liquidity Funds, TempFund, Institutional Class, 0.33% (g)(h) | 220,100 | 220,100 |
| Total Short-Term Securities | | |
| (Cost \$220,100) 0.2% | | 220,100 |
| Total Investments (Cost \$176,245,394) 141.8% | | 175,698,845 |
| Liabilities in Excess of Other Assets (41.8)% | | (51,782,581) |
| Net Assets 100.0% | | \$ 123,916,264 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) Variable rate security. Rate as of period end.
- (d) Issuer filed for bankruptcy and/or is in default.
- (e) When-issued security.
- (f) 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.
- (g) During the year ended August 31, 2016, investments in issuers considered to be affiliates of the Fund for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate | Shares Held at August 31, 2015 | Shares Purchased | Shares Sold | Shares Held at August 31, 2016 | Value at August 31, 2016 | Income |
|--|--------------------------------------|---------------------|-----------------------|--------------------------------------|--------------------------------|----------|
| BlackRock Liquidity Funds, TempFund, Institutional Class | 254,052 | | (33,952) ¹ | 220,100 | \$ 220,100 | \$ 1,098 |
| iShares iBoxx \$ High Yield Corporate Bond ETF | | 5,864 | | 5,864 | 508,467 | 2,015 |
| Total | | | | | \$ 728,567 | \$ 3,113 |

¹ Represents net shares sold.

- (h) Current yield as of period end.

For Fund compliance purposes, the Fund's industry classifications refer to one or more of the industry sub-classifications used by one or more widely recognized market indexes or rating group indexes, and/or as defined by the investment adviser. These definitions may not apply for purposes of this report, which may combine such industry subclassifications for reporting ease.

Derivative Financial Instruments Outstanding as of Period End
Futures Contracts

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| Contracts Short | Issue | Expiration | Notional Value | Unrealized Depreciation |
|-----------------|----------------------------|---------------|----------------|-------------------------|
| (4) | 10-Year U.S. Treasury Note | December 2016 | \$523,688 | \$ (340) |

Forward Foreign Currency Exchange Contracts

| Currency Purchased | Currency Sold | Counterparty | Settlement Date | Unrealized Appreciation (Depreciation) |
|--------------------|---------------|----------------------------|-----------------|--|
| USD 857,832 | GBP 651,000 | HSBC Bank PLC | 9/06/16 | \$ 2,920 |
| USD 853,722 | GBP 651,000 | Royal Bank of Scotland PLC | 10/05/16 | (1,833) |
| Total | | | | \$ 1,087 |

OTC Total Return Swaps

| Reference Entity | Fixed Rate/ Floating Rate | Counterparty | Effective Date | Expiration Date | Notional Amount (000) | Premium Value (Received) | Unrealized Appreciation |
|-----------------------------------|---------------------------------------|--------------------------|----------------|-----------------|-----------------------|--------------------------|-------------------------|
| IBoxx USD Liquid High Yield Index | 3-Month LIBOR Plus 0.00% ¹ | JPMorgan Chase Bank N.A. | N/A | 12/20/16 | USD 125 | \$ 6,714 | \$ 6,714 |

¹ Fund pays the total return of the reference entity and receives the floating rate.

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

Derivative Financial Instruments Categorized by Risk Exposure

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

| Assets | Derivative Financial Instruments | Commodity Contracts | Credit Contracts | Equity Contracts | Foreign Currency Exchange Contracts | Interest Rate Contracts | Other Contracts | Total |
|---|--|---------------------|------------------|------------------|-------------------------------------|-------------------------|-----------------|----------|
| Forward foreign currency exchange contracts | Net unrealized appreciation on forward foreign currency exchange contracts | | | | \$ 2,920 | | | \$ 2,920 |
| Swaps | OTC | | | | | \$ 6,714 | | 6,714 |
| | Unrealized appreciation on OTC swaps | | | | | | | |
| Total | | | | | \$ 2,920 | \$ 6,714 | | \$ 9,634 |
| Liabilities | Derivative Financial Instruments | | | | | | | |
| Futures contracts | Net unrealized depreciation ¹ | | | | | \$ 340 | | \$ 340 |
| Forward foreign currency exchange contracts | Net unrealized depreciation on forward foreign currency exchange contracts | | | | \$ 1,833 | | | 1,833 |
| Total | | | | | \$ 1,833 | \$ 340 | | \$ 2,173 |

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

For the year ended August 31, 2016, the effect of derivative financial instruments in the Statements of Operations was as follows:

| Realized Gain (Loss) From: | Commodity Contracts | Credit Contracts | Equity Contracts | Foreign Currency Exchange Contracts | Interest Rate Contracts | Other Contracts | Total |
|---|---------------------|------------------|------------------|-------------------------------------|-------------------------|-----------------|-------------|
| Futures contracts | | | | | \$ (22,589) | | \$ (22,589) |
| Forward foreign currency exchange contracts | | | | \$ 156,900 | | | 156,900 |
| Swaps | | \$ (20,991) | | | (113) | | (21,104) |
| Total | | \$ (20,991) | | \$ 156,900 | \$ (22,702) | | \$ 113,207 |
| Net Change in Unrealized Appreciation (Depreciation) on: | | | | | | | |
| Futures contracts | | | | | \$ (843) | | \$ (843) |
| Forward foreign currency exchange contracts | | | | \$ (10,253) | | | (10,253) |
| Swaps | | \$ 7,012 | | | 6,714 | | 13,726 |
| Total | | \$ 7,012 | | \$ (10,253) | \$ 5,871 | | \$ 2,630 |

Average Quarterly Balances of Outstanding Derivative Financial Instruments

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| | |
|--|---------------------------|
| Futures contracts: | |
| Average notional value of contracts | \$ 517,563 |
| Forward foreign currency exchange contracts: | |
| Average amounts purchased in USD | \$ 1,534,673 |
| Credit default swaps: | |
| Average notional value | \$ 1,243,500 ¹ |
| Total return swaps: | |
| Average notional value | \$ 62,500 |

¹ Actual amounts for the period are shown due to limited outstanding derivative financial instruments as of each quarter end.

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

Derivative Financial Instruments Offsetting as of Period End

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

| | Assets | Liabilities |
|---|----------|-------------|
| Derivative Financial Instruments: | | |
| Forward foreign currency exchange contracts | \$ 2,920 | \$ 1,833 |
| Swaps - OTC | 6,714 | |
| Total derivative assets and liabilities in the Statements of Assets and Liabilities | 9,634 | 1,833 |

Derivatives not subject to a Master Netting Agreement or similar agreement (MNA)

| | | |
|---|----------|----------|
| Total derivative assets and liabilities subject to an MNA | \$ 9,634 | \$ 1,833 |
|---|----------|----------|

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:

| Counterparty | Derivative Assets Subject to an MNA by Counterparty | Derivatives Available for Offset | Non-cash Collateral Received | Cash Collateral Received | Net Amount of Derivative Assets ¹ |
|--------------------------|--|--|------------------------------------|-----------------------------|---|
| HSBC Bank PLC | \$ 2,920 | | | | \$ 2,920 |
| JPMorgan Chase Bank N.A. | 6,714 | | | | 6,714 |
| | \$ 9,634 | | | | \$ 9,634 |

| Counterparty | Derivative Liabilities Subject to an MNA by Counterparty | Derivatives Available for Offset | Non-cash Collateral Pledged | Cash Collateral Pledged | Net Amount of Derivative Liabilities ² |
|----------------------------|--|--|-----------------------------------|----------------------------|--|
| Royal Bank of Scotland PLC | \$ 1,833 | | | | \$ 1,833 |

¹ Net amount represents the net amount receivable from the counterparty in the event of default.

² Net amount represents the net amount payable due to the counterparty in the event of default.

Fair Value Hierarchy as of Period End

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

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

| | Level 1 | Level 2 | Level 3 | Total |
|----------------|---------|---------|---------|-------|
| Assets: | | | | |

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Investments:

Long-Term Investments:

| | | | |
|--|-------------------|-----------------------|-----------------------|
| Asset-Backed Securities | \$ 1,414,813 | \$ 489,393 | \$ 1,904,206 |
| Common Stocks | | 2 | 2 |
| Corporate Bonds | 7,163,344 | | 7,163,344 |
| Floating Rate Loan Interests | 157,782,588 | 7,792,712 | 165,575,300 |
| Investment Companies | \$ 529,722 | | 529,722 |
| Non-Agency Mortgage-Backed Securities | 304,763 | | 304,763 |
| Warrants | | 1,408 | 1,408 |
| Unfunded Floating Rate Loan Interests ¹ | 1,293 | | 1,293 |
| Short-Term Securities | 220,100 | | 220,100 |
| Total | \$ 749,822 | \$ 166,666,801 | \$ 175,700,138 |

Derivative Financial Instruments²

Assets:

| | | | |
|-------------------------------------|----------|---------|----------|
| Foreign currency exchange contracts | \$ 2,920 | | \$ 2,920 |
| Interest rate contracts | 6,714 | | 6,714 |
| Liabilities: | | | |
| Foreign currency exchange contracts | | (1,833) | (1,833) |
| Interest rate contracts | \$ (340) | | (340) |

| | | | |
|--------------|-----------------|-----------------|-----------------|
| Total | \$ (340) | \$ 7,801 | \$ 7,461 |
|--------------|-----------------|-----------------|-----------------|

¹ Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.

² Derivative financial instruments are forward foreign currency exchange contracts, futures contracts, and swaps, which are valued at the unrealized appreciation (depreciation) on the instrument.

See Notes to Financial Statements.

Schedule of Investments (concluded)

BlackRock Defined Opportunity Credit Trust (BHL)

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, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

| | Level 1 | Level 2 | Level 3 | Total |
|------------------------------------|-------------------|------------------------|---------|------------------------|
| Assets: | | | | |
| Cash | \$ 94,917 | | | \$ 94,917 |
| Cash pledged for futures contracts | 5,700 | | | 5,700 |
| Foreign currency at value | 669 | | | 669 |
| Liabilities: | | | | |
| Bank borrowings payable | | \$ (44,000,000) | | (44,000,000) |
| Total | \$ 101,286 | \$ (44,000,000) | | \$ (43,898,714) |

During the year ended August 31, 2016, there were no transfers between Level 1 and Level 2.

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

| | Common Stocks | Asset-Backed Securities | Floating Rate Loan Interests | Warrants | Total |
|--|------------------|----------------------------|------------------------------------|-----------------|---------------------|
| Assets: | | | | | |
| Opening balance, as of August 31, 2015 | | \$ 1,801,100 | \$ 7,593,019 | \$ 5,940 | \$ 9,400,059 |
| Transfers into Level 3 ¹ | | | 4,221,805 | | 4,221,805 |
| Transfers out of Level 3 ² | | | (2,415,126) | | (2,415,126) |
| Accrued discounts/premiums | | 3,467 | 9,159 | | 12,626 |
| Net realized gain (loss) | | (234,932) | (395,383) | | (630,315) |
| Net change in unrealized appreciation (depreciation) ^{3,4} | \$ 2 | (429) | 166,252 | (4,532) | 161,293 |
| Purchases | | 488,209 | 3,326,862 | | 3,815,071 |
| Sales | | (1,568,022) | (4,713,876) | | (6,281,898) |
| Closing balance, as of August 31, 2016 | \$ 2 | \$ 489,393 | \$ 7,792,712 | \$ 1,408 | \$ 8,283,515 |
| Net change in unrealized appreciation (depreciation) on investments still held at August 31, 2016 ⁴ | | \$ 835 | \$ 42,253 | \$ (4,532) | \$ 38,556 |

¹ As of August 31, 2015, the Fund used observable inputs in determining the value of certain investments. As of August 31, 2016, 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.

² As of August 31, 2015, the Fund used significant unobservable inputs in determining the value of certain investments. As of August 31, 2016, 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.

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

⁴ Any difference between net change in unrealized appreciation (depreciation) on investments still held at August 31, 2016 is generally due to investments no longer held or categorized as Level 3 at period end.

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

See Notes to Financial Statements.

Consolidated Schedule of Investments August 31,
2016

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

(Percentages shown are based on Net Assets)

| Common Stocks (a) | Shares | Value |
|--|-------------|----------|
| Chemicals 0.0% | | |
| GEO Specialty Chemicals, Inc. | 143,928 | \$ 4,318 |
| GEO Specialty Chemicals, Inc. (b)(e) | 23,849 | 715 |
| | | 5,033 |
| Diversified Financial Services 0.0% | | |
| Kcad Holdings I Ltd. | 309,827,230 | 105,341 |
| Health Care Management Services 0.0% | | |
| New Millennium HoldCo, Inc. | 14,906 | 11,299 |
| Oil, Gas & Consumable Fuels 0.0% | | |
| Southcross Holdings LP | 99 | 29,700 |
| Vantage Drilling International | 189 | |
| | | 29,700 |
| Semiconductors & Semiconductor Equipment 0.0% | | |
| SunPower Corp. | 1,860 | 18,526 |
| Specialty Retail 0.0% | | |
| Things Remembered, Inc. | 932,803 | 9 |
| Total Common Stocks 0.0% | | 169,908 |

| Asset-Backed Securities (b)(c) | Par | (000) |
|---|------------|-------|
| ALM Loan Funding: | | |
| Series 2012-5A, Class BR, 3.68%, 10/18/27 | USD | 250 |
| Series 2013-7RA, Class C, 4.16%, 4/24/24 | | 825 |
| Series 2013-7RA, Class D, 5.71%, 4/24/24 | | 900 |
| ALM XIV Ltd., Series 2014-14A, Class C, 4.19%, 7/28/26 | | 463 |
| ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class B, 3.58%, 7/15/27 | | 1,000 |
| ALM XVII Ltd., Series 2015-17A, Class C1, 4.83%, 1/15/28 | | 500 |
| AMMC CLO Ltd., Series 2014-15A, Class D, 5.03%, 12/09/26 | | 250 |
| Ares CLO Ltd., Series 2014-32A, Class C, 5.02%, 11/15/25 | | 1,000 |
| Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.93%, 10/15/26 | | 350 |
| Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.38%, 10/15/26 | | 860 |
| Atrium CDO Corp., Series 9A, Class D, 4.33%, 2/28/24 | | 1,350 |
| Atrium X, Series 10A, Class D, 4.18%, 7/16/25 | | 250 |
| Atrium XII, Series 12A, Class D, 4.60%, 10/22/26 | | 250 |
| Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: | | |
| Class B, 3.70%, 1/20/28 | | 500 |
| Class C, 4.60%, 1/20/28 | | 500 |
| BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.22%, 5/15/25 | | 500 |
| Carlyle Global Market Strategies CLO Ltd.: | | |
| Series 2012-4A, Class D, 5.20%, 1/20/25 | | 700 |
| Series 2013-1A, Class C, 4.82%, 2/14/25 | | 250 |
| CIFC Funding Ltd.: | | |
| Series 2013-4A, Class D, 4.33%, 11/27/24 | | 250 |
| | Par | |

| Asset-Backed Securities (b)(c) | (000) | Value |
|---|-------|-------|
| CIFC Funding Ltd. (continued): | | |
| Series 2014-2A, Class A3L, 3.68%, 5/24/26 | USD | 280 |
| Series 2014-3A, Class C1, 3.50%, 7/22/26 | | 250 |
| LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 | | 1,000 |
| Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.21%, 10/23/25 | | 620 |
| Octagon Investment Partners XXI Ltd., | | |
| Series 2014-1A, Class C, 4.47%, 11/14/26 | | 500 |
| OZLM Funding Ltd., Series 2012-2A, Class C, 5.11%, 10/30/23 | | 500 |

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| | | |
|---|-------|------------|
| OZLM VII Ltd., Series 2014-7A, Class C, 4.28%, 7/17/26 | 250 | 235,136 |
| Regatta Funding LP, Series 2013-2A, Class C, 4.68%, 1/15/25 | 500 | 472,457 |
| Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.58%, 7/17/26 | 250 | 248,774 |
| Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.58%, 7/15/25 | 250 | 244,301 |
| Treman Park CLO LLC, Series 2015-1A, Class D, 4.56%, 4/20/27 | 1,400 | 1,379,620 |
| Voya CLO Ltd., Series 2014-4A, Class C, 4.67%, 10/14/26 | 1,000 | 982,723 |
| Webster Park CLO Ltd., Series 2015-1A, Class C, 4.75%, 1/20/27 | 500 | 498,240 |
| Wind River CLO, Ltd., Series 2012-1A Class D, 5.68%, 1/15/24 | 250 | 250,575 |
| Total Asset-Backed Securities 3.2% | | 17,729,931 |

Corporate Bonds

Airlines 0.7%

| | | |
|--|-------|-----------|
| American Airlines Pass-Through Trust, Series 2013-2, Class C, 6.00%, 1/15/17 (b) | 1,111 | 1,124,648 |
| Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18 | 148 | 152,719 |
| US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 6/03/18 | 2,605 | 2,699,431 |
| | | 3,976,798 |

Banks 0.0%

| | | |
|---------------------------------|-----|---------|
| CIT Group, Inc., 5.00%, 8/01/23 | 135 | 143,100 |
|---------------------------------|-----|---------|

Capital Markets 0.2%

| | | |
|--|-------|-----------|
| Blackstone CQP Holdco LP, 2.32%, 3/19/19 | 1,011 | 1,021,454 |
|--|-------|-----------|

Chemicals 0.3%

| | | |
|--|-------|-----------|
| GEO Specialty Chemicals, Inc., 7.50%, 10/30/18 (d) | 1,650 | 1,527,870 |
|--|-------|-----------|

Commercial Services & Supplies 0.2%

| | | |
|---|-------|-----------|
| ADT Corp., 4.13%, 6/15/23 | 1,059 | 1,037,820 |
| Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 3.59%, 12/01/17 (c) | 295 | 295,738 |
| | | 1,333,558 |

Communications Equipment 0.0%

| | | |
|---------------------------------|-----|---------|
| Avaya, Inc., 7.00%, 4/01/19 (b) | 365 | 271,925 |
|---------------------------------|-----|---------|

Containers & Packaging 1.5%

| | | |
|--|-------|-----------|
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. (b)(c): | | |
| 3.86%, 12/15/19 | 1,425 | 1,439,250 |
| 4.07%, 5/15/21 | 1,108 | 1,127,390 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer, | | |
| 4.13%, 7/15/21 (b)(c) | 5,360 | 5,440,400 |
| | | 8,007,040 |

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

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

| | Par | |
|--|--------------|-------------------|
| | (000) | Value |
| Corporate Bonds | | |
| Electric Utilities 0.1% | | |
| Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., 11.50%, 10/01/20 (a)(b)(e) | USD 1,034 | \$ 336,009 |
| Health Care Providers & Services 0.1% | | |
| RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) | 325 | 331,094 |
| Hotels, Restaurants & Leisure 0.0% | | |
| Tropicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(e) | 120 | |
| Independent Power and Renewable Electricity Producers 0.3% | | |
| NRG Energy, Inc., 6.25%, 7/15/22 | 1,505 | 1,536,981 |
| IT Services 0.0% | | |
| Millennium Corp., 12/31/49 | 3,115 | |
| Media 1.3% | | |
| Altice Financing SA (b): | | |
| 6.63%, 2/15/23 | 550 | 572,688 |
| 7.50%, 5/15/26 | 835 | 878,837 |
| Altice US Finance I Corp., 5.38%, 7/15/23 (b) | 715 | 748,069 |
| Clear Channel Worldwide Holdings, Inc., 6.50%, 11/15/22 | 1,671 | 1,750,372 |
| SFR Group SA (b): | | |
| 6.00%, 5/15/22 | 842 | 860,524 |
| 6.25%, 5/15/24 | 1,040 | 1,047,800 |
| 7.38%, 5/01/26 | 1,330 | 1,373,225 |
| | | 7,231,515 |
| Metals & Mining 0.4% | | |
| Freeport-McMoRan, Inc., 2.38%, 3/15/18 | 2,246 | 2,209,502 |
| Oil, Gas & Consumable Fuels 1.1% | | |
| Cheniere Corpus Christi Holdings LLC, 7.00%, 6/30/24 (b) | 670 | 716,900 |
| Concho Resources, Inc., 5.50%, 4/01/23 | 80 | 82,600 |
| CONSOL Energy, Inc., 5.88%, 4/15/22 | 1,772 | 1,603,660 |
| CrownRock LP/CrownRock Finance, Inc., 7.13%, 4/15/21 (b) | 80 | 83,200 |
| Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 (b) | 210 | 212,100 |
| MEG Energy Corp., 7.00%, 3/31/24 (b) | 325 | 261,625 |
| Newfield Exploration Co., 5.63%, 7/01/24 | 80 | 82,600 |
| NGPL PipeCo LLC, 7.12%, 12/15/17 (b) | 381 | 397,669 |
| RSP Permian, Inc., 6.63%, 10/01/22 | 85 | 88,400 |
| Sabine Pass Liquefaction LLC: | | |
| 5.63%, 4/15/23 | 1,535 | 1,615,587 |
| 5.88%, 6/30/26 (b) | 600 | 642,000 |
| Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp., 5.50%, 9/15/24 (b) | 310 | 317,750 |
| Vantage Drilling International, 10.00%, 12/31/20 | 3 | |
| | | 6,104,091 |
| Total Corporate Bonds 6.2% | | 34,030,937 |
| Floating Rate Loan Interests (c) | | |
| Aerospace & Defense 2.0% | | |
| BE Aerospace, Inc., 2014 Term Loan B, 3.75%, 12/16/21 | 2,217 | 2,237,740 |
| Camp International Holding Co.: | | |
| 2016 1st Lien Term Loan, 4.75%, 8/11/23 | 1,035 | 1,027,672 |
| 2016 2nd Lien Term Loan, 8.25%, 8/12/24 | 315 | 314,212 |
| Engility Corp.: | | |
| Term Loan B1, 4.88%, 8/12/20 | 355 | 356,999 |
| Term Loan B2, 5.75%, 8/12/23 | 689 | 693,859 |
| | Par | |
| Floating Rate Loan Interests (c) | (000) | Value |

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Aerospace & Defense (continued)

Transdigm, Inc.:

| | | | |
|---|-----|-------|------------|
| 2015 Term Loan E, 3.75%, 5/14/22 | USD | 869 | \$ 866,865 |
| 2016 Delayed Draw Term Loan F, 3.75%, 6/09/23 | | 592 | 589,701 |
| 2016 Extended Term Loan F, 3.75%, 6/09/23 | | 2,948 | 2,940,374 |
| 2016 Term Loan F, 3.75%, 6/09/23 | | 658 | 655,224 |
| Term Loan D, 3.75%, 6/04/21 | | 1,143 | 1,139,471 |

10,822,117

Air Freight & Logistics 1.2%

| | | | |
|---|--|-------|-----------|
| CEVA Group PLC, Synthetic LOC, 6.50%, 3/19/21 | | 968 | 771,094 |
| CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 | | 999 | 795,493 |
| CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 | | 157 | 124,839 |
| CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 | | 1,379 | 1,098,739 |
| XPO Logistics, Inc., Term Loan B2, 4.25%, 10/30/21 | | 3,573 | 3,588,976 |

6,379,141

Airlines 0.6%

| | | | |
|---|--|-------|-----------|
| Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 | | 1,400 | 1,402,677 |
| Northwest Airlines, Inc.: | | | |
| 2.75%, 3/10/17 | | 261 | 258,933 |
| 2.13%, 9/10/18 | | 598 | 583,375 |
| US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 | | 1,116 | 1,114,808 |

3,359,793

Auto Components 1.8%

Autoparts Holdings Ltd.:

| | | | |
|--|--|-------|-----------|
| 1st Lien Term Loan, 7.00%, 7/29/17 | | 2,541 | 2,399,571 |
| 2nd Lien Term Loan, 11.00%, 1/29/18 | | 907 | 779,590 |
| FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 | | 1,520 | 1,289,994 |
| Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 | | 4,898 | 4,818,666 |
| Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 | | 873 | 873,154 |

GPX International Tire Corp., Term Loan (a)(e):

| | | | |
|--------------------------|--|-------|--|
| 12.25%, 3/30/12 | | 1,097 | |
| PIK, 13.00%, 3/30/12 (f) | | 18 | |

10,160,975

Automobiles 0.6%

FCA US LLC, Term Loan B:

| | | | |
|-----------------------|--|-------|-----------|
| 2018, 3.25%, 12/31/18 | | 475 | 475,261 |
| 3.50%, 5/24/17 | | 2,706 | 2,709,213 |

3,184,474

Banks 0.3%

Redtop Acquisitions Ltd.:

| | | | |
|-------------------------------------|--|-------|-----------|
| 1st Lien Term Loan, 4.50%, 12/03/20 | | 1,136 | 1,134,455 |
| 2nd Lien Term Loan, 8.25%, 6/03/21 | | 302 | 296,205 |

1,430,660

Biotechnology 0.1%

| | | | |
|---|--|-----|---------|
| AMAG Pharmaceuticals, Inc., 2015 1st Lien Term Loan, 4.75%, 8/13/21 | | 813 | 813,313 |
|---|--|-----|---------|

Building Materials 1.2%

USAGM HoldCo LLC:

| | | | |
|--|--|-------|-----------|
| 2015 2nd Lien Term Loan, 9.50%, 7/28/23 | | 645 | 636,938 |
| 2015 Term Loan, 4.75%, 7/28/22 | | 2,442 | 2,392,774 |
| 2016 Incremental Term Loan, 5.50%, 7/28/22 | | 3,636 | 3,629,564 |

6,659,276

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

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

| | Par | |
|--|--------------|--------------|
| | (000) | Value |
| Floating Rate Loan Interests (c) | | |
| Building Products 2.8% | | |
| Continental Building Products LLC, 1st Lien Term Loan, 3.50%, 8/10/23 | USD 1,129 | \$ 1,130,463 |
| CPG International, Inc., Term Loan, 4.75%, 9/30/20 | 5,140 | 5,126,687 |
| GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21 | 1,180 | 1,177,444 |
| Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21 | 1,885 | 1,895,978 |
| Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21 | 1,290 | 1,291,132 |
| Quikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20 | 2,219 | 2,225,269 |
| Wilsonart LLC: | | |
| Incremental Term Loan B2, 4.00%, 10/31/19 | 492 | 491,760 |
| Term Loan B, 4.00%, 10/31/19 | 2,262 | 2,259,600 |
| | | 15,598,333 |
| Capital Markets 0.7% | | |
| Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18 | 642 | 618,111 |
| RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20 | 3,352 | 3,369,903 |
| | | 3,988,014 |
| Chemicals 4.5% | | |
| Allnex (Luxembourg) & Cy SCA: | | |
| 2016 Term Loan B2, 5.00%, 5/31/23 | 422 | 423,888 |
| Term Loan B1, 4.50%, 10/03/19 | 1,082 | 1,079,172 |
| Allnex USA, Inc.: | | |
| Term Loan B2, 4.50%, 10/03/19 | 561 | 559,930 |
| Term Loan B3, 5.00%, 5/31/23 | 318 | 319,353 |
| Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20 | 2,022 | 2,030,528 |
| CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/30/20 | 114 | 114,782 |
| Charter NEX US Holdings, Inc., Term Loan B, 5.25%, 2/07/22 | 967 | 973,537 |
| Chemours Co., Term Loan B, 3.75%, 5/12/22 | 1,243 | 1,224,685 |
| Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19 | 304 | 263,757 |
| Huntsman International LLC: | | |
| 2013 Incremental Term Loan, 3.75%, 10/01/21 | 1,364 | 1,368,177 |
| 2016 Term Loan B, 4.25%, 4/01/23 | 798 | 801,495 |
| Klockner-Pentaplast of America, Inc., Term Loan, 5.00%, 4/28/20 | 1,144 | 1,149,826 |
| MacDermid, Inc.: | | |
| 1st Lien Term Loan, 5.50%, 6/07/20 | 1,686 | 1,685,368 |
| Term Loan B2, 5.50%, 6/07/20 | 143 | 143,049 |
| Term Loan B3, 5.50%, 6/07/20 | 3,267 | 3,264,988 |
| OXEA Finance LLC, Term Loan B2, 4.25%, 1/15/20 | 3,041 | 2,889,034 |
| PQ Corp., Term Loan, 5.75%, 11/04/22 | 1,392 | 1,400,449 |
| Royal Holdings, Inc.: | | |
| 2015 1st Lien Term Loan, 4.50%, 6/19/22 | 1,124 | 1,126,111 |
| 2015 2nd Lien Term Loan, 8.50%, 6/19/23 | 465 | 458,025 |
| Solenis International LP: | | |
| 1st Lien Term Loan, 4.25%, 7/31/21 | 1,518 | 1,500,673 |
| 2nd Lien Term Loan, 7.75%, 7/31/22 | 1,725 | 1,648,238 |
| Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 | 460 | 458,602 |
| | | 24,883,667 |
| Commercial Services & Supplies 7.3% | | |
| ADMI Corp., 2015 Term Loan B, 5.25%, 4/30/22 | 1,163 | 1,170,521 |
| ADS Waste Holdings, Inc., Term Loan B2, 3.75%, 10/09/19 | 3,075 | 3,070,279 |
| Aramark Services, Inc.: | | |
| Term Loan E, 3.25%, 9/07/19 | 1,986 | 1,989,889 |
| Term Loan F, 3.25%, 2/24/21 | 850 | 852,174 |
| Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20 | 2,832 | 2,795,946 |
| | Par | |
| Floating Rate Loan Interests (c) | (000) | Value |

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| Commercial Services & Supplies (continued) | | | |
|---|-----|-------|--------------|
| Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21 | USD | 4,192 | \$ 4,213,424 |
| Connolly Corp.: | | | |
| 1st Lien Term Loan, 4.50%, 5/14/21 | | 3,768 | 3,774,200 |
| 2nd Lien Term Loan, 8.00%, 5/14/22 | | 164 | 162,767 |
| Creative Artists Agency LLC, Term Loan B, 5.00%, 12/17/21 | | 946 | 947,964 |
| Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21 | | 1,005 | 1,006,378 |
| Employbridge LLC, Exit Term Loan, 7.50%, 5/16/20 | | 626 | 535,304 |
| GCA Services Group, Inc., 2016 Term Loan, 5.75%, 3/01/23 | | 1,895 | 1,906,299 |
| KAR Auction Services, Inc.: | | | |
| Term Loan B2, 3.94%, 3/11/21 | | 1,326 | 1,333,492 |
| Term Loan B3, 4.25%, 3/09/23 | | 1,766 | 1,786,550 |
| Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 | | 1,319 | 1,220,260 |
| Prime Security Services Borrower LLC: | | | |
| 1st Lien Term Loan, 4.75%, 7/01/21 | | 189 | 190,607 |
| 2016 Incremental Term Loan B1, 4.75%, 5/02/22 | | 1,202 | 1,209,382 |
| PSSI Holdings LLC, Term Loan B, 5.00%, 12/02/21 | | 1,625 | 1,629,313 |
| Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19 | | 4,529 | 4,482,127 |
| TruGreen Limited Partnership, 1st Lien Term Loan B, 6.50%, 4/13/23 | | 1,015 | 1,020,075 |
| US Ecology, Inc., Term Loan, 3.75%, 6/17/21 | | 651 | 652,469 |
| US Security Associates Holdings, Inc., 2016 Term Loan, 6.00%, 7/14/23 | | 2,004 | 2,000,202 |
| Waste Industries USA, Inc., 2016 Term Loan, 3.50%, 2/27/20 | | 2,105 | 2,109,105 |
| | | | 40,058,727 |
| Communications Equipment 2.0% | | | |
| Applied Systems, Inc.: | | | |
| 1st Lien Term Loan, 4.00%, 1/25/21 | | 774 | 775,082 |
| 2nd Lien Term Loan, 7.50%, 1/24/22 | | 376 | 376,905 |
| CommScope, Inc., Term Loan B5, 3.75%, 12/29/22 | | 908 | 910,980 |
| Riverbed Technology, Inc., 2016 Term Loan, 5.00%, 4/24/22 | | 1,963 | 1,973,995 |
| Telesat Canada: | | | |
| Term Loan A, 3.99%, 3/28/17 | CAD | 1,688 | 1,280,359 |
| Term Loan B2, 3.50%, 3/28/19 | USD | 254 | 253,372 |
| Zayo Group LLC, Term Loan B, 3.75%, 5/06/21 | | 5,660 | 5,664,728 |
| | | | 11,235,421 |
| Construction & Engineering 0.8% | | | |
| AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21 | | 368 | 370,374 |
| CNT Holdings III Corp., Term Loan B, 5.25%, 1/22/23 | | 1,332 | 1,336,097 |
| Safway Group Holding LLC, Term Loan B, 5.75%, 8/19/23 | | 2,900 | 2,900,000 |
| | | | 4,606,471 |
| Construction Materials 1.5% | | | |
| Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 | | 3,560 | 3,552,381 |
| HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21 | | 3,728 | 3,746,597 |
| Headwaters, Inc., 2016 Term Loan B, 4.00%, 3/24/22 | | 728 | 727,802 |
| McJunkin Red Man Corp., Term Loan, 5.00%, 11/08/19 | | 437 | 426,268 |
| | | | 8,453,048 |
| Containers & Packaging 2.0% | | | |
| Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19 | | 1,818 | 1,824,370 |

See Notes to Financial Statements.

Consolidated Schedule of Investments
(continued)

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

| | | Par | |
|--|-----|--------------|--------------|
| | | (000) | Value |
| Floating Rate Loan Interests (c) | | | |
| Containers & Packaging (continued) | | | |
| Berry Plastics Holding Corp., Term Loan H, 3.75%, 10/03/22 | USD | 5,491 | \$ 5,487,492 |
| BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20 | | 3,826 | 3,838,258 |
| | | | 11,150,120 |
| Distributors 0.4% | | | |
| ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20 | | 1,506 | 1,508,806 |
| American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21 | | 939 | 928,106 |
| | | | 2,436,912 |
| Diversified Consumer Services 3.5% | | | |
| AssuredPartners, Inc., 2015 1st Lien Term Loan, 5.75%, 10/21/22 | | 3,137 | 3,147,034 |
| Bright Horizons Family Solutions, Inc.: | | | |
| Incremental Term Loan B1, 4.25%, 1/30/20 | | 236 | 236,755 |
| Term Loan B, 3.75%, 1/30/20 | | 2,726 | 2,733,376 |
| CT Technologies Intermediate Holdings, Inc., 1st Lien Term Loan, 5.25%, 12/01/21 | | 1,190 | 1,166,302 |
| J.D. Power and Associates, 1st Lien Term Loan, 5.25%, 5/24/23 | | 1,260 | 1,264,725 |
| Laureate Education, Inc., Term Loan B, 8.16%, 3/17/21 | | 239 | 237,409 |
| ROC Finance LLC, Term Loan, 5.00%, 6/20/19 | | 1,694 | 1,652,372 |
| ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21 | | 7,458 | 7,503,044 |
| Wand Intermediate I LP, 1st Lien Term Loan, 4.75%, 9/17/21 | | 1,393 | 1,394,067 |
| | | | 19,335,084 |
| Diversified Financial Services 1.3% | | | |
| AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22 | | 1,906 | 1,915,128 |
| Diamond US Holding LLC, Term Loan B, 4.75%, 12/17/21 | | 960 | 944,365 |
| Jefferies Finance LLC, Term Loan, 4.50%, 5/14/20 | | 2,747 | 2,706,041 |
| SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20 | | 1,765 | 1,757,814 |
| | | | 7,323,348 |
| Diversified Telecommunication Services 3.9% | | | |
| Hawaiian Telcom Communications, Inc., Term Loan B, 5.25%, 6/06/19 | | 2,662 | 2,668,709 |
| Integra Telecom, Inc.: | | | |
| 2nd Lien Term Loan, 9.75%, 2/12/21 | | 750 | 709,940 |
| 2015 1st Lien Term Loan, 5.25%, 8/14/20 | | 2,256 | 2,231,963 |
| Level 3 Financing, Inc.: | | | |
| 2013 Term Loan B, 4.00%, 1/15/20 | | 10,260 | 10,311,300 |
| 2019 Term Loan, 4.00%, 8/01/19 | | 3,105 | 3,117,898 |
| Telenet International Finance Sarl, Term Loan AD, 4.25%, 6/30/24 | | 2,435 | 2,441,563 |
| | | | 21,481,373 |
| Electric Utilities 0.1% | | | |
| PrimeLine Utility Services LLC, Term Loan, 6.50%, 11/12/22 | | 642 | 640,789 |
| Electrical Equipment 0.7% | | | |
| Texas Competitive Electric Holdings Co. LLC: | | | |
| 2016 DIP Term Loan B, 5.00%, 10/31/17 | | 2,723 | 2,729,442 |
| 2016 DIP Term Loan C, 5.00%, 10/31/17 | | 621 | 622,712 |
| Extended Term Loan, 4.97%, 10/10/17 (a)(e) | | 1,710 | 547,200 |
| | | | 3,899,354 |
| | | Par | |
| | | (000) | Value |
| Floating Rate Loan Interests (c) | | | |
| Electronic Equipment, Instruments & Components 0.1% | | | |
| CPI Acquisition, Inc., Term Loan B, 5.50%, 8/17/22 | USD | 787 | \$ 764,675 |

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| | | |
|---|-------|------------|
| Energy Equipment & Services 0.6% | | |
| Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 | 765 | 764,238 |
| Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 | 1,046 | 839,785 |
| Weatherford International Ltd., Term Loan, 1.95%, 7/13/20 | 1,931 | 1,815,563 |
| | | 3,419,586 |
| Food & Staples Retailing 3.2% | | |
| Albertsons LLC: | | |
| 2016 Term Loan B4, 4.50%, 8/25/21 | 4,515 | 4,532,135 |
| 2016 Term Loan B5, 4.75%, 12/21/22 | 371 | 372,577 |
| Hostess Brands LLC: | | |
| 1st Lien Term Loan, 4.50%, 8/03/22 | 2,174 | 2,183,899 |
| 2nd Lien Term Loan, 8.50%, 8/03/23 | 516 | 517,054 |
| Rite Aid Corp.: | | |
| 5.75%, 8/21/20 | 1,247 | 1,249,252 |
| 4.88%, 6/21/21 | 2,373 | 2,377,038 |
| US Foods, Inc., 2016 Term Loan B, 4.00%, 6/27/23 | 6,575 | 6,603,798 |
| | | 17,835,753 |
| Food Products 2.5% | | |
| Blue Ribbon LLC, Term Loan, 5.00%, 11/13/21 | 1,763 | 1,774,861 |
| CTI Foods Holding Co. LLC, 1st Lien Term Loan, 4.50%, 6/29/20 | 1,061 | 1,018,940 |
| Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18 | 2,633 | 2,640,885 |
| Pinnacle Foods Finance LLC: | | |
| 2016 Term Loan I, 3.27%, 1/13/23 | 502 | 505,198 |
| Term Loan G, 3.25%, 4/29/20 | 2,638 | 2,643,577 |
| Reddy Ice Corp.: | | |
| 1st Lien Term Loan, 6.75%, 5/01/19 | 1,599 | 1,458,157 |
| 2nd Lien Term Loan, 10.75%, 11/01/19 | 532 | 409,640 |
| Reynolds Group Holdings, Inc., 2016 Term Loan, 4.25%, 2/05/23 | 3,246 | 3,248,936 |
| | | 13,700,194 |
| Health Care Equipment & Supplies 4.0% | | |
| Alere, Inc.: | | |
| 2015 Term Loan A, 3.52%, 6/18/20 | 471 | 463,757 |
| 2015 Term Loan B, 4.25%, 6/18/22 | 1,905 | 1,881,372 |
| Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 | 2,457 | 2,463,121 |
| Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 | 3,855 | 3,872,808 |
| DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 | 4,814 | 4,637,554 |
| Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18 | 625 | 617,426 |
| Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 | 2,284 | 2,213,588 |
| National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21 | 3,132 | 3,077,911 |
| Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21 | 2,732 | 2,665,030 |
| | | 21,892,567 |
| Health Care Providers & Services 9.5% | | |
| Acadia Healthcare Co., Inc.: | | |
| Term Loan B, 3.75%, 2/11/22 | 462 | 461,388 |
| Term Loan B2, 4.50%, 2/16/23 | 2,149 | 2,157,259 |
| Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 | 468 | 461,010 |
| Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 | 3,035 | 3,036,732 |

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

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

| | Par | | |
|--|------------|--------------|--|
| | (000) | Value | |
| Floating Rate Loan Interests (c) | | | |
| Health Care Providers & Services (continued) | | | |
| CHG Healthcare Services, Inc., 2016 Term Loan B, 4.75%, 6/07/23 | USD 3,416 | \$ 3,435,672 | |
| Community Health Systems, Inc.: | | | |
| Term Loan F, 4.08%, 12/31/18 | 1,407 | 1,385,500 | |
| Term Loan G, 3.75%, 12/31/19 | 2,467 | 2,368,400 | |
| Curo Health Services Holdings, Inc., 2015 1st Lien Term Loan, 6.50%, 2/07/22 | 1,580 | 1,580,000 | |
| DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 | 9,521 | 9,570,684 | |
| Envision Healthcare Corp., Term Loan: | | | |
| 4.25%, 5/25/18 | 2,872 | 2,872,301 | |
| B2, 4.50%, 10/28/22 | 886 | 886,382 | |
| HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 | 1,441 | 1,442,935 | |
| HCA, Inc.: | | | |
| Term Loan B6, 3.77%, 3/17/23 | 5,211 | 5,270,750 | |
| Term Loan B7, 3.57%, 2/15/24 | 763 | 769,642 | |
| National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 | 488 | 488,122 | |
| NVA Holdings, Inc.: | | | |
| 1st Lien Term Loan, 4.75%, 8/14/21 | 17 | 16,483 | |
| 2016 Term Loan, 5.50%, 8/14/21 | 1,438 | 1,438,497 | |
| Precyse Acquisition Corp., 2016 1st Lien Term Loan, 6.50%, 10/20/22 | 1,650 | 1,655,164 | |
| Sterigenics-Nordion Holdings LLC, 2015 Term Loan B, 4.25%, 5/15/22 | 3,087 | 3,077,045 | |
| Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20 | 1,844 | 1,843,795 | |
| Surgical Care Affiliates, Inc., Term Loan B, 4.25%, 3/17/22 | 2,275 | 2,282,074 | |
| Team Health, Inc., 2016 Term Loan, 3.75%, 11/23/22 | 1,822 | 1,825,618 | |
| U.S. Renal Care, Inc., 2015 Term Loan B, 5.25%, 12/31/22 | 1,673 | 1,610,335 | |
| Vizient, Inc., 1st Lien Term Loan, 6.25%, 2/13/23 | 2,060 | 2,081,734 | |
| | | 52,017,522 | |
| Health Care Technology 0.6% | | | |
| IMS Health, Inc., Term Loan, 3.50%, 3/17/21 | 3,294 | 3,294,181 | |
| Hotels, Restaurants & Leisure 9.1% | | | |
| Amaya Holdings BV: | | | |
| 1st Lien Term Loan, 5.00%, 8/01/21 | 2,758 | 2,728,188 | |
| 2nd Lien Term Loan, 8.00%, 8/01/22 | 1,036 | 1,028,405 | |
| AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23 | 1,167 | 1,157,279 | |
| Boyd Gaming Corp.: | | | |
| Term Loan B, 4.00%, 8/14/20 | 2,001 | 2,005,155 | |
| Term Loan B2, 4.00%, 8/16/23 | 1,755 | 1,761,581 | |
| Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20 | 2,447 | 2,190,396 | |
| Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21 | 4,711 | 4,728,224 | |
| Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 | 7,609 | 7,435,779 | |
| CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21 | 1,397 | 1,403,585 | |
| Diamond Resorts Corp., Term Loan, 7.00%, 5/09/21 | 1,917 | 1,916,755 | |
| Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22 | 2,078 | 2,078,418 | |
| ESH Hospitality, Inc., 2016 Term Loan B, 3.80%, 8/16/23 | 3,245 | 3,251,750 | |
| Hilton Worldwide Finance LLC: | | | |
| 2016 Term Loan B2, 3.21%, 10/26/23 | 2,359 | 2,369,914 | |
| Term Loan B1, 3.50%, 10/26/20 | 230 | 230,836 | |
| La Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 4/14/21 | 831 | 821,448 | |
| | Par | | |
| Floating Rate Loan Interests (c) | | | |
| Hotels, Restaurants & Leisure (continued) | | | |
| Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20 | USD 2,438 | \$ 2,445,129 | |
| MPH Acquisition Holdings LLC, 2016 Term Loan B, 5.00%, 6/07/23 | 2,740 | 2,768,551 | |
| RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 | 1,259 | 1,261,819 | |
| Sabre, Inc.: | | | |
| Incremental Term Loan, 4.50%, 2/19/19 | 411 | 412,286 | |
| Term Loan B, 4.00%, 2/19/19 | 2,173 | 2,180,696 | |

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| | | |
|--|-------|------------|
| Scientific Games International, Inc.: | | |
| 2014 Term Loan B1, 6.00%, 10/18/20 | 1,150 | 1,149,939 |
| 2014 Term Loan B2, 6.00%, 10/01/21 | 805 | 804,445 |
| Station Casinos LLC, 2016 Term Loan B, 3.75%, 6/08/23 | 2,545 | 2,546,467 |
| Yum! Brands, Inc., 1st Lien Term Loan B, 3.26%, 6/16/23 | 1,455 | 1,463,570 |
| | | 50,140,615 |
| Household Products 0.8% | | |
| Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 | 779 | 774,506 |
| Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 | 3,588 | 3,601,069 |
| | | 4,375,575 |
| Independent Power and Renewable Electricity Producers 4.1% | | |
| Aria Energy Operating LLC, Term Loan, 5.50%, 5/27/22 | 1,246 | 1,196,105 |
| Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 | 1,608 | 1,585,964 |
| Calpine Corp.: | | |
| Term Loan B5, 3.50%, 5/27/22 | 515 | 514,717 |
| Term Loan B6, 4.00%, 1/15/23 | 2,139 | 2,149,497 |
| Term Loan B7, 3.64%, 5/02/23 | 1,305 | 1,309,680 |
| Dynegy, Inc., Escrow, 5.00%, 6/27/23 | 3,540 | 3,540,566 |
| Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16 | 5,791 | 5,813,178 |
| Granite Acquisition, Inc.: | | |
| Term Loan B, 5.00%, 12/19/21 | 3,320 | 3,232,461 |
| Term Loan C, 5.00%, 12/19/21 | 148 | 144,394 |
| NRG Energy, Inc., 2016 Term Loan B, 3.50%, 6/30/23 | 1,710 | 1,707,589 |
| Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21 | 1,518 | 1,281,940 |
| | | 22,476,091 |
| Industrial Conglomerates 0.1% | | |
| Sequa Corp., Term Loan B, 5.25%, 6/19/17 | 511 | 439,437 |
| Insurance 2.4% | | |
| Acrisure LLC, 2015 1st Lien Term Loan, 6.50%, 5/19/22 | 511 | 511,706 |
| Alliant Holdings I, Inc., Incremental Term Loan B2, 5.00%, 8/12/22 | 1,680 | 1,680,000 |
| AmWINS Group LLC, 2014 2nd Lien Term Loan, 9.50%, 9/04/20 | 610 | 615,803 |
| Asurion LLC: | | |
| 2nd Lien Term Loan, 8.50%, 3/03/21 | 1,095 | 1,090,620 |
| Term Loan B1, 5.00%, 5/24/19 | 2,780 | 2,781,274 |
| Term Loan B4, 5.00%, 8/04/22 | 2,051 | 2,050,727 |
| Sedgwick Claims Management Services, Inc.: | | |
| 1st Lien Term Loan, 3.75%, 3/01/21 | 1,984 | 1,959,521 |
| 2nd Lien Term Loan, 6.75%, 2/28/22 | 1,805 | 1,783,936 |
| 2016 1st Lien Term Loan, 5.25%, 3/01/21 | 905 | 910,095 |
| | | 13,383,682 |

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

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

| | Par | |
|--|------------|--------------|
| | (000) | Value |
| Floating Rate Loan Interests (c) | | |
| Internet & Catalog Retail 0.6% | | |
| Harbor Freight Tools USA, Inc., 2016 Term Loan B, 4.00%, 8/19/23 | USD 3,062 | \$ 3,067,388 |
| Internet Software & Services 0.7% | | |
| Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21 | 2,499 | 2,509,546 |
| WaveDivision Holdings LLC, Term Loan B, 4.00%, 10/15/19 | 1,458 | 1,456,416 |
| | | 3,965,962 |
| IT Services 4.9% | | |
| Abacus Innovations Corp., Term Loan B, 3.57%, 1/26/23 | 4,072 | 4,091,098 |
| Cision US Inc., Term Loan B, 7.00%, 6/16/23 | 1,230 | 1,166,963 |
| First Data Corp., 2021 Extended Term Loan, 4.52%, 3/24/21 | 13,082 | 13,142,829 |
| Global Payments Inc., Term Loan B, 4.02%, 4/22/23 | 2,925 | 2,944,388 |
| Vantiv LLC, 2014 Term Loan B, 3.50%, 6/13/21 | 1,685 | 1,691,408 |
| WEX, Inc., Term Loan B, 4.25%, 7/01/23 | 4,025 | 4,053,014 |
| | | 27,089,700 |
| Leisure Products 0.2% | | |
| Bauer Performance Sports Ltd., Term Loan B, 4.50%, 4/15/21 | 1,085 | 870,920 |
| Machinery 2.3% | | |
| Allison Transmission, Inc., Term Loan B3, 3.50%, 8/23/19 | 1,195 | 1,197,025 |
| Faenza Acquisition GmbH: | | |
| Term Loan B1, 4.25%, 8/30/20 | 1,032 | 1,035,544 |
| Term Loan B3, 4.25%, 8/30/20 | 315 | 316,511 |
| Global Brass & Copper, Inc., 2016 Term Loan B, 5.25%, 7/18/23 | 1,130 | 1,137,062 |
| Infiltrator Systems, Inc., 2016 Term Loan B, 4.50%, 5/27/22 | 1,503 | 1,502,928 |
| Mueller Water Products, Inc., Term Loan B, 4.00%, 11/26/21 | 788 | 789,316 |
| Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20 | 2,425 | 2,424,094 |
| Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 | 3,586 | 3,189,532 |
| Wabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22 | 917 | 915,957 |
| | | 12,507,969 |
| Manufacture Goods 0.1% | | |
| KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 | 489 | 491,378 |
| Media 13.1% | | |
| Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 | 4,772 | 4,789,716 |
| Cengage Learning Acquisitions, Inc., 2016 Term Loan B, 5.25%, 6/07/23 | 2,272 | 2,267,252 |
| Charter Communications Operating LLC: | | |
| 2016 Term Loan H, 3.25%, 8/24/21 | 1,057 | 1,060,437 |
| 2016 Term Loan I, 3.50%, 1/24/23 | 8,339 | 8,380,481 |
| CSC Holdings LLC, 2015 Term Loan B, 5.00%, 10/09/22 | 4,728 | 4,764,604 |
| Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20 | 1,586 | 1,582,430 |
| Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 | 2,449 | 2,429,095 |
| iHeartCommunications, Inc.: | | |
| Extended Term Loan E, 8.02%, 7/30/19 | 515 | 393,548 |
| Term Loan D, 7.27%, 1/30/19 | 5,966 | 4,572,833 |
| | Par | |
| Floating Rate Loan Interests (c) | | |
| Media (continued) | | |
| Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19 | USD 3,290 | \$ 3,120,045 |
| Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 | 1,215 | 1,196,775 |
| Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20 | 486 | 487,164 |
| MCC Iowa LLC, Term Loan J, 3.75%, 6/30/21 | 515 | 515,359 |
| Mediacom Communications Corp., Term Loan F, 2.95%, 3/31/18 | 1,095 | 1,093,432 |
| MGOC, Inc., Term Loan B, 4.00%, 7/31/20 | 2,076 | 2,075,601 |
| Numericable Group SA, Term Loan B5, 4.56%, 7/31/22 | 289 | 289,323 |
| Numericable U.S. LLC: | | |

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| | | | |
|--|-----|-------|------------|
| Term Loan B6, 4.75%, 2/10/23 | | 3,966 | 3,975,475 |
| Term Loan B7, 5.00%, 1/15/24 | | 1,227 | 1,233,366 |
| SBA Senior Finance II LLC, Term Loan B1, 3.25%, 3/24/21 | | 4,449 | 4,441,122 |
| Sinclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20 | | 197 | 196,891 |
| Trader Corp., Term Loan, 5.50%, 8/09/23 | | 1,565 | 1,565,986 |
| Tribune Media Co., Term Loan, 3.75%, 12/27/20 | | 3,928 | 3,935,101 |
| Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20 | | 7,095 | 7,090,562 |
| UPC Financing Partnership, Term Loan AN, 3.00%, 8/31/24 | | 1,510 | 1,504,579 |
| Virgin Media Investment Holdings Ltd.: | | | |
| Term Loan E, 4.25%, 6/30/23 | GBP | 2,840 | 3,724,384 |
| Term Loan F, 3.65%, 6/30/23 | USD | 2,299 | 2,299,070 |
| Ziggo Financing Partnership: | | | |
| Term Loan B1, 3.65%, 1/15/22 | | 1,232 | 1,225,590 |
| Term Loan B2A, 3.70%, 1/15/22 | | 803 | 798,940 |
| Term Loan B3, 3.70%, 1/15/22 | | 1,319 | 1,312,075 |
| | | | 72,321,236 |
| Metals & Mining 1.0% | | | |
| FMG Resources August 2006 Property Ltd., Term Loan B, 3.75%, 6/30/19 | | 335 | 332,571 |
| Freeport McMoran Copper & Gold Inc., Term Loan A, 3.28%, 5/31/18 | | 662 | 655,910 |
| Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22 | | 3,533 | 3,538,949 |
| WireCo WorldGroup, Inc., 2016 1st Lien Term Loan, 6.50%, 7/13/23 | | 750 | 750,622 |
| | | | 5,278,052 |
| Multiline Retail 2.2% | | | |
| BJ's Wholesale Club, Inc.: | | | |
| 1st Lien Term Loan, 4.50%, 9/26/19 | | 3,511 | 3,507,793 |
| 2nd Lien Term Loan, 8.50%, 3/26/20 | | 866 | 867,302 |
| Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 | | 3,654 | 3,659,650 |
| Hudson's Bay Co., 2015 Term Loan B, 4.75%, 9/30/22 | | 2,208 | 2,211,352 |
| Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20 | | 1,846 | 1,730,767 |
| | | | 11,976,864 |
| Oil, Gas & Consumable Fuels 4.7% | | | |
| California Resources Corp.: | | | |
| Second Out Term Loan, 11.50%, 8/04/21 | | 2,560 | 2,681,600 |
| Term Loan A, 3.70%, 10/01/19 | | 1,770 | 1,681,092 |
| Chesapeake Energy Corp., Term Loan, 8.50%, 8/15/21 | | 3,286 | 3,389,181 |
| CITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18 | | 1,066 | 1,072,071 |
| Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 | | 1,023 | 468,589 |

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

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

| | Par | |
|--|------------|--------------|
| | (000) | Value |
| Floating Rate Loan Interests (c) | | |
| Oil, Gas & Consumable Fuels (continued) | | |
| Energy Transfer Equity LP, Term Loan: 3.29%, 12/02/19 | USD 207 | \$ 202,792 |
| 2015, 4.04%, 12/02/19 | 1,057 | 1,047,355 |
| EP Energy LLC, 2016 Term Loan, 9.75%, 8/16/21 | 471 | 463,046 |
| EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 | 590 | 591,350 |
| Green Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21 | 895 | 843,538 |
| MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 | 3,150 | 2,890,661 |
| Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 | 1,408 | 1,337,748 |
| Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20 | 505 | 503,798 |
| PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20 | 470 | 465,300 |
| Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 | 1,451 | 1,306,005 |
| Seventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/20 | 263 | 228,537 |
| Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 | 54 | 43,257 |
| Southcross Holdings Borrower LP, Exit Term Loan B, 3.50%, 4/13/23 | 89 | 75,460 |
| Stonewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22 | 793 | 807,219 |
| TPF II Power LLC, Term Loan B, 5.00%, 10/02/21 | 1,978 | 1,986,234 |
| Ultra Resources, Inc., Revolver, 3.75%, 10/06/16 | 1,222 | 1,130,350 |
| Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 | 2,544 | 2,515,318 |
| | | 25,730,501 |
| Personal Products 1.0% | | |
| Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 | 2,240 | 2,248,154 |
| Revlon Consumer Products Corp., 2016 Term Loan B, 1.00%, 7/22/23 | 2,995 | 2,990,507 |
| | | 5,238,661 |
| Pharmaceuticals 5.7% | | |
| Akorn, Inc., Term Loan B, 5.25%, 4/16/21 | 2,483 | 2,505,026 |
| CCC Information Services, Inc., Term Loan, 4.00%, 12/20/19 | 897 | 894,928 |
| DPx Holdings BV, 2014 Incremental Term Loan, 4.25%, 3/11/21 | 6,087 | 6,060,021 |
| Endo Luxembourg Finance Co. I Sarl, 2015 Term Loan B, 3.75%, 9/26/22 | 2,285 | 2,271,818 |
| Grifols Worldwide Operations USA, Inc., Term Loan B, 3.44%, 2/27/21 | 4,197 | 4,225,712 |
| Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22 | 5,842 | 5,857,938 |
| NBTY, Inc., Term Loan B, 5.00%, 5/05/23 | 1,757 | 1,757,264 |
| Valeant Pharmaceuticals International, Inc.: | | |
| Series A3 Tranche A, 4.28%, 10/20/18 | 533 | 532,226 |
| Series A4 Tranche A, 4.26%, 4/01/20 | 564 | 559,371 |
| Series C2 Term Loan B, 5.25%, 12/11/19 | 3,964 | 3,969,068 |
| Series D2 Term Loan B, 5.00%, 2/13/19 | 1,097 | 1,095,464 |
| Series E Term Loan B, 5.25%, 8/05/20 | 1,405 | 1,402,371 |
| | | 31,131,207 |
| Professional Services 3.3% | | |
| Acosta Holdco, Inc., 2015 Term Loan, 4.25%, 9/26/21 | 698 | 678,129 |
| Advantage Sales & Marketing, Inc.: | | |
| 2014 1st Lien Term Loan, 4.25%, 7/23/21 | 2,607 | 2,585,231 |
| 2014 2nd Lien Term Loan, 7.50%, 7/25/22 | 880 | 836,730 |
| | Par | |
| Floating Rate Loan Interests (c) | | |
| Professional Services (continued) | | |
| Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 | USD 3,178 | \$ 3,174,356 |
| SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 | 1,742 | 1,713,559 |
| Sterling Infosystems, Inc., 1st Lien Term Loan B, 5.75%, 6/20/22 | 1,630 | 1,620,790 |
| TransUnion LLC, Term Loan B2, 3.50%, 4/09/21 | 7,368 | 7,389,424 |
| | | 17,998,219 |

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| | | |
|---|-------|------------|
| Real Estate Investment Trusts (REITs) 1.4% | | |
| Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22 | 2,382 | 2,381,706 |
| MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 | 5,444 | 5,487,786 |
| | | 7,869,492 |
| Real Estate Management & Development 1.6% | | |
| CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 | 2,154 | 2,164,736 |
| DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 | 2,431 | 2,418,190 |
| Realogy Corp.: | | |
| 2016 Term Loan B, 3.75%, 7/20/22 | 3,143 | 3,159,180 |
| Term Loan A, 2.50%, 10/23/20 | 1,116 | 1,104,539 |
| | | 8,846,645 |
| Road & Rail 0.2% | | |
| Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, 5.00%, 6/13/23 | 1,245 | 1,249,980 |
| Semiconductors & Semiconductor Equipment 3.0% | | |
| Avago Technologies Cayman Ltd., Term Loan B3, 3.51%, 2/01/23 | 9,927 | 10,012,301 |
| Cavium, Inc., Term Loan B, 3.75%, 8/16/22 | 930 | 932,325 |
| Microsemi Corp., 2015 Term Loan B, 3.75%, 1/15/23 | 496 | 499,080 |
| NXP BV, 2015 Term Loan B, 3.75%, 12/07/20 | 4,439 | 4,462,356 |
| ON Semiconductor Corp., Term Loan B, 5.25%, 3/31/23 | 675 | 683,316 |
| | | 16,589,378 |
| Software 6.2% | | |
| BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20 | 1,046 | 997,403 |
| Evertec Group LLC, Term Loan B, 3.25%, 4/17/20 | 497 | 490,033 |
| Infor US, Inc., Term Loan B5, 3.75%, 6/03/20 | 3,702 | 3,659,329 |
| Informatica Corp., Term Loan, 4.50%, 8/05/22 | 4,092 | 3,948,927 |
| IQOR US, Inc., Term Loan B, 6.00%, 4/01/21 | 619 | 525,992 |
| Kronos, Inc.: | | |
| 2nd Lien Term Loan, 9.75%, 4/30/20 | 1,786 | 1,822,395 |
| Initial Incremental Term Loan, 4.50%, 10/30/19 | 2,133 | 2,140,361 |
| Mitchell International, Inc.: | | |
| 1st Lien Term Loan, 4.50%, 10/13/20 | 2,121 | 2,115,609 |
| 2nd Lien Term Loan, 8.50%, 10/11/21 | 1,600 | 1,550,000 |
| SolarWinds, Inc., 2016 Term Loan, 5.50%, 2/03/23 | 3,245 | 3,255,546 |
| Solera LLC, Term Loan B, 5.75%, 3/03/23 | 998 | 1,002,847 |
| Sophia LP, 2015 Term Loan B, 4.75%, 9/30/22 | 1,920 | 1,921,056 |
| SS&C Technologies, Inc.: | | |
| 2015 Term Loan B1, 4.00%, 7/08/22 | 5,001 | 5,032,092 |
| 2015 Term Loan B2, 4.00%, 7/08/22 | 638 | 641,829 |
| Vertafore, Inc., 2016 1st Lien Term Loan, 4.75%, 6/30/23 | 4,800 | 4,807,344 |
| | | 33,910,763 |
| Specialty Retail 2.4% | | |
| Equinox Holdings, Inc., Repriced Term Loan B, 5.00%, 1/31/20 | 1,296 | 1,301,263 |

See Notes to Financial Statements.

Consolidated Schedule of Investments
(continued)

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

| | Par | |
|---|-----------|--------------------|
| | (000) | Value |
| Floating Rate Loan Interests (c) | | |
| Specialty Retail (continued) | | |
| Leslie's Poolmart, Inc., 2016 Term Loan, 5.25%, 7/27/23 | USD 1,215 | \$ 1,222,594 |
| Michaels Stores, Inc.: | | |
| Incremental 2014 Term Loan B2, 4.00%, 1/28/20 | 2,346 | 2,360,548 |
| Term Loan B, 3.75%, 1/28/20 | 2,207 | 2,215,396 |
| Party City Holdings, Inc., 2015 Term Loan B, 4.49%, 8/19/22 | 3,111 | 3,114,705 |
| Petco Animal Supplies, Inc.: | | |
| 2016 Term Loan B1, 5.00%, 1/26/23 | 831 | 837,629 |
| 2016 Term Loan B2, 5.00%, 1/26/23 | 1,617 | 1,628,242 |
| Things Remembered, Inc., 2016 Term Loan, 1.00%, 2/29/20 | 933 | 409,967 |
| | | 13,090,344 |
| Technology Hardware, Storage & Peripherals 1.3% | | |
| Dell International LLC, Term Loan B2, 4.00%, 4/29/20 | 1,403 | 1,407,598 |
| Dell, Inc.: | | |
| 2016 Term Loan B, 4.00%, 5/24/23 | 2,590 | 2,603,883 |
| Term Loan C, 3.75%, 10/29/18 | 2,177 | 2,173,924 |
| Linxens France SA, Term Loan, 5.00%, 10/14/22 | 791 | 791,523 |
| | | 6,976,928 |
| Textiles, Apparel & Luxury Goods 0.6% | | |
| Ascend Performance Materials Operations LLC, Term Loan B, 6.75%, 8/12/22 | 2,434 | 2,397,174 |
| J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 | 341 | 268,494 |
| Samsonite International SA, Term Loan B, 4.00%, 5/12/23 | 495 | 499,950 |
| | | 3,165,618 |
| Thrifts & Mortgage Finance 0.4% | | |
| IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 | 2,176 | 2,178,927 |
| Trading Companies & Distributors 0.3% | | |
| Beacon Roofing Supply, Inc., Term Loan B, 4.00%, 10/01/22 | 1,391 | 1,393,990 |
| Nexeo Solutions LLC, 2016 Term Loan, 5.25%, 6/09/23 | 250 | 250,783 |
| | | 1,644,773 |
| Transportation 0.2% | | |
| Gruden Acquisition, Inc., 1st Lien Term Loan, 5.75%, 8/18/22 | 1,264 | 1,128,604 |
| Wireless Telecommunication Services 2.8% | | |
| Ligado Networks LLC, PIK Exit Term Loan (9.75% PIK), 9.75%, 6/15/20 (a)(e)(f) | 7,469 | 6,777,672 |
| LTS Buyer LLC: | | |
| 1st Lien Term Loan, 4.00%, 4/13/20 | 4,915 | 4,906,970 |
| 2nd Lien Term Loan, 8.00%, 4/12/21 | 887 | 885,992 |
| T-Mobile USA, Inc., Term Loan B, 3.50%, 11/09/22 | 2,783 | 2,800,603 |
| | | 15,371,237 |
| Total Floating Rate Loan Interests 136.5% | | 751,331,034 |
| Non-Agency Mortgage-Backed Securities | | |
| Collateralized Mortgage Obligations 0.2% | | |
| Hilton USA Trust, Series 2013-HLT, Class EFX, 5.61%, 11/05/30 (b)(c) | 991 | 993,487 |
| Investment Companies | | |
| Capital Markets 0.5% | | |
| Eaton Vance Floating-Rate Income Trust | 54 | \$ 759 |
| Eaton Vance Senior Income Trust | 13,945 | 87,853 |
| iShares iBoxx \$ High Yield Corporate Bond ETF (g) | 27,839 | 2,413,920 |
| Total Investment Companies 0.5% | | 2,502,532 |

| | | Beneficial Interest (000) | |
|--|-------------|--|-----------|
| Other Interests (h) | | | |
| Auto Components | 0.0% | | |
| Intermet Liquidating Trust, Class A | | USD 256 | 3 |
| Household Durables | 0.3% | | |
| Stanley Martin, Class B Membership Units (i) | | 1,250 | 1,562,500 |
| Total Other Interests | 0.3% | | 1,562,503 |

| | | | Shares |
|--|-------------|--------|---------------|
| Preferred Securities | | | |
| Trust Preferred | 0.3% | | |
| Diversified Financial Services | 0.3% | | |
| GMAC Capital Trust I, Series 2, 6.41%, 2/15/40 (c) | | 60,894 | 1,533,845 |
| Total Preferred Securities | 0.3% | | 1,533,845 |

| | | | |
|--|---------------|-------|-------------|
| Warrants | 0.0% | | |
| Software | 0.0% | | |
| HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, Strike Price \$42.27) | | 2,406 | 4,902 |
| Total Long-Term Investments | | | |
| (Cost \$817,343,942) | 147.2% | | 809,859,079 |

| | | | |
|--|----------------|-----------|----------------|
| Short-Term Securities | | | |
| BlackRock Liquidity Funds, TempFund, Institutional Class, 0.33% (g)(j) | | 1,859,207 | 1,859,207 |
| Total Short-Term Securities | | | |
| (Cost \$1,859,207) | 0.3% | | 1,859,207 |
| Options Purchased | | | |
| (Cost \$43,022) | 0.0% | | |
| Total Investments (Cost \$819,246,171) | 147.5% | | 811,718,286 |
| Liabilities in Excess of Other Assets | (47.5)% | | (261,447,473) |
| Net Assets | 100.0% | | \$ 550,270,813 |

See Notes to Financial Statements.

Consolidated Schedule of Investments
(continued)

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

Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) Variable rate security. Rate as of period end.
- (d) Convertible security.
- (e) Issuer filed for bankruptcy and/or is in default.
- (f) 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.
- (g) During the year ended August 31, 2016, investments in issuers considered to be affiliates of the Fund for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate | Shares Held at August 31, 2015 | Shares Purchased | Shares Sold | Shares Held at August 31, 2016 | Value at August 31, 2016 | Income |
|--|--------------------------------------|------------------------|----------------|--------------------------------------|--------------------------------|-----------|
| BlackRock Liquidity Funds, TempFund, Institutional Class | | 1,859,207 ¹ | | 1,859,207 | \$ 1,859,207 | \$ 2,369 |
| iShares iBoxx \$ High Yield Corporate Bond ETF | | 27,839 | | 27,839 | 2,413,920 | 8,741 |
| Total | | | | | \$ 4,273,127 | \$ 11,110 |

¹ Represents net shares purchased.

- (h) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- (i) All or a portion of Security is held by a wholly owned subsidiary. See Note 1 of the Notes to Financial Statements for details on the wholly owned subsidiary.
- (j) Current yield as of period end.

* For Fund compliance purposes, the Fund's industry classifications refer to one or more of the industry sub-classifications used by one or more widely recognized market indexes or rating group indexes, and/or as defined by the investment adviser. These definitions may not apply for purposes of this report, which may combine such industry subclassifications for reporting ease.

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Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

| Contracts Short | Issue | Expiration | Notional Value | Unrealized Depreciation |
|-----------------|----------------------------|---------------|----------------|-------------------------|
| (17) | 10-Year U.S. Treasury Note | December 2016 | \$2,225,672 | \$ (1,521) |

Forward Foreign Currency Exchange Contracts

| Currency Purchased | | Currency Sold | | Counterparty | Settlement Date | Unrealized Appreciation (Depreciation) |
|--------------------|-----------|---------------|-----------|----------------------------|-----------------|--|
| USD | 829,928 | CAD | 1,082,000 | Westpac Banking Corp. | 9/06/16 | \$ 4,833 |
| USD | 3,747,581 | GBP | 2,844,000 | HSBC Bank PLC | 9/06/16 | 12,757 |
| USD | 820,236 | CAD | 1,076,000 | Westpac Banking Corp. | 10/05/16 | (406) |
| USD | 3,729,624 | GBP | 2,844,000 | Royal Bank of Scotland PLC | 10/05/16 | (8,010) |
| Total | | | | | | \$ 9,174 |

OTC Options Purchased

| Description | Put/Call | Counterparty | Expiration Date | Strike Price | Contracts | Value |
|--------------------------------|----------|---------------------|-----------------|--------------|-----------|-------|
| Marsico Parent Superholdco LLC | Call | Goldman Sachs & Co. | 12/14/19 | \$ 942.86 | 44 | |

OTC Total Return Swaps

| Reference Entity | Fixed Rate/ Floating Rate | Counterparty | Expiration Date | Effective Date | Notional Amount (000) | Premiums Paid Value (Received) | Unrealized Appreciation |
|-----------------------------------|---------------------------------------|--------------------------|-----------------|----------------|-----------------------|--------------------------------|-------------------------|
| IBoxx USD Liquid High Yield Index | 3-Month LIBOR Plus 0.00% ¹ | JPMorgan Chase Bank N.A. | 12/20/16 | N/A | \$ 570 | \$ 30,617 | \$ 30,617 |

¹ Fund pays the floating rate and receives the total return of the reference entity.

See Notes to Financial Statements.

Consolidated Schedule of Investments
 (continued)

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

Derivative Financial Instruments Categorized by Risk Exposure

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

| Assets | Derivative Financial Instruments | Commodity Contracts | Credit Contracts | Equity Contracts | Foreign | | | Total |
|---|--|------------------------|---------------------|---------------------|-----------------------|-------------------------------|--------------------|-----------|
| | | | | | Exchange Contracts | Interest Rate Contracts | Other Contracts | |
| Forward foreign currency exchange contracts | Unrealized appreciation on forward foreign currency exchange contracts | | | | \$ 17,590 | | | \$ 17,590 |
| Swap | OTC | | | | | | | |
| | Unrealized appreciation on OTC swaps | | | | | \$ 30,617 | | 30,617 |
| Total | | | | | \$ 17,590 | \$ 30,617 | | \$ 48,207 |

Liabilities Derivative Financial Instruments

| | | | | | | | | |
|---|--|--|--|--|----------|----------|--|----------|
| Futures contracts | Net unrealized depreciation ¹ | | | | | \$ 1,521 | | \$ 1,521 |
| Forward foreign currency exchange contracts | Unrealized depreciation on forward foreign currency exchange contracts | | | | \$ 8,416 | | | 8,416 |
| Total | | | | | \$ 8,416 | \$ 1,521 | | \$ 9,937 |

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

For the year ended August 31, 2016, the effect of derivative financial instruments in the Consolidated Statement of Operations was as follows:

| Net Realized Gain (Loss) from: | Commodity Contracts | Credit Contracts | Equity Contracts | Foreign | | | Total |
|---|------------------------|---------------------|---------------------|-----------------------|-------------------------------|--------------------|-------------|
| | | | | Exchange Contracts | Interest Rate Contracts | Other Contracts | |
| Futures contracts | | | | | \$ (95,510) | | \$ (95,510) |
| Forward foreign currency exchange contracts | | | | \$ 704,086 | | | 704,086 |
| Swaps | | \$ (93,335) | | | | (513) | (93,848) |
| Total | | \$ (93,335) | | \$ 704,086 | \$ (96,023) | | \$ 514,728 |

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Net Change in Unrealized Appreciation (Depreciation) on:

| | | | | |
|---|-----------|-------------|------------|------------|
| Futures contracts | | | \$ (3,734) | \$ (3,734) |
| Forward foreign currency exchange contracts | | \$ (55,944) | | (55,944) |
| Swaps | \$ 31,556 | | 30,617 | 62,173 |
| Total | \$ 31,556 | \$ (55,944) | \$ 26,883 | \$ 2,495 |

Average Quarterly Balances of Outstanding Derivative Financial Instruments

For the year ended August 31, 2016, the average quarterly balances of outstanding derivative financial instruments were as follows:

| | | |
|--|-----------------|---------------------------|
| Futures contracts: | | |
| Average notional value of contracts | short | \$ 2,199,641 |
| Forward foreign currency exchange contracts: | | |
| Average amounts purchased | in USD | \$ 8,622,227 |
| Average amounts sold | in USD | \$ 279,860 ¹ |
| Credit default swaps: | | |
| Average notional value | buy protection | \$ 2,600,000 ¹ |
| Average notional value | sell protection | \$ 2,895,750 ¹ |
| Total return swaps: | | |
| Average notional value | | \$ 285,000 |

¹ Actual amounts for the period are shown due to limited outstanding derivative financial instruments as of each quarter.

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

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

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

Derivative Financial Instruments – Offsetting as of Period End

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

| | Assets | Liabilities |
|--|------------------|-----------------|
| Forward foreign currency exchange contracts | \$ 17,590 | \$ 8,416 |
| Swaps – OTC | 30,617 | |
| Total derivative assets and liabilities in the Consolidated Statement of Assets and Liabilities | 48,207 | 8,416 |
| Derivatives not subject to a master netting agreement or similar agreement (MNA) | | |
| Total derivative assets and liabilities subject to an MNA | \$ 48,207 | \$ 8,416 |

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:

| Counterparty | Derivative Assets Subject to an MNA by Counterparty | Derivatives Available for Offset | Non-cash Collateral Received | Cash Collateral Received | Net Amount of Derivative Assets ¹ |
|--------------------------|--|--|------------------------------------|--------------------------------|---|
| HSBC Bank PLC | \$ 12,757 | | | | \$ 12,757 |
| JPMorgan Chase Bank N.A. | 30,617 | | | | 30,617 |
| Westpac Banking Corp | 4,833 | \$ (406) | | | 4,427 |
| Total | \$ 48,207 | \$ (406) | | | \$ 47,801 |

| Counterparty | Derivative Liabilities Subject to an MNA by Counterparty | Derivatives Available for Offset | Non-cash Collateral Pledged | Cash Collateral Pledged | Net Amount of Derivative Liabilities ² |
|----------------------------|--|--|-----------------------------------|-------------------------------|--|
| Royal Bank of Scotland PLC | \$ 8,010 | | | | \$ 8,010 |
| Westpac Banking Corp | 406 | \$ (406) | | | |
| Total | \$ 8,416 | \$ (406) | | | \$ 8,010 |

¹ Net amount represents the net amount receivable from the counterparty in the event of default.

² Net amount represents the net amount payable to the counterparty in the event of default.

Fair Value Hierarchy as of Period End

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

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

| | Level 1 | Level 2 | Level 3 | Total |
|--|---------------------|-----------------------|----------------------|-----------------------|
| Assets: | | | | |
| Investments: | | | | |
| Long-Term Investments: | | | | |
| Asset-Backed Securities | | \$ 15,511,471 | \$ 2,218,460 | \$ 17,729,931 |
| Common Stocks | \$ 18,526 | 11,299 | 140,083 | 169,908 |
| Corporate Bonds | | 32,503,067 | 1,527,870 | 34,030,937 |
| Floating Rate Loan Interests | | 706,335,728 | 44,995,306 | 751,331,034 |
| Investment Companies | 2,502,532 | | | 2,502,532 |
| Non-Agency Mortgage-Backed Securities | | 993,487 | | 993,487 |
| Other Interests | | | 1,562,503 | 1,562,503 |
| Preferred Securities | 1,533,845 | | | 1,533,845 |
| Warrants | | | 4,902 | 4,902 |
| Unfunded floating rate loan interests ¹ | | 11,116 | | 11,116 |
| Short-Term Securities | 1,859,207 | | | 1,859,207 |
| Total | \$ 5,914,110 | \$ 755,366,168 | \$ 50,449,124 | \$ 811,729,402 |

See Notes to Financial Statements.

Consolidated Schedule of Investments (concluded)

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

| | Level 1 | Level 2 | Level 3 | Total |
|---|------------|-----------|---------|-----------|
| Derivative Financial Instruments² | | | | |
| Assets: | | | | |
| Foreign currency exchange contracts | | \$ 17,590 | | \$ 17,590 |
| Interest rate contracts | | 30,617 | | 30,617 |
| Liabilities: | | | | |
| Foreign currency exchange contracts | | (8,416) | | (8,416) |
| Interest rate contracts | \$ (1,521) | | | (1,521) |
| Total | \$ (1,521) | \$ 39,791 | | \$ 38,270 |

¹ Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.

² Derivative financial instruments are forward foreign currency exchange contracts, futures contracts and swaps, 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, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

| | Level 1 | Level 2 | Level 3 | Total |
|------------------------------------|------------|------------------|---------|------------------|
| Assets: | | | | |
| Cash | \$ 960,528 | | | \$ 960,528 |
| Cash pledged for futures contracts | 23,000 | | | 23,000 |
| Foreign currency at value | 8,783 | | | 8,783 |
| Liabilities: | | | | |
| Bank borrowings payable | | \$ (225,000,000) | | (225,000,000) |
| Total | \$ 992,311 | \$ (225,000,000) | | \$ (224,007,689) |

During the year ended August 31, 2016, there were no transfers between Level 1 and Level 2.

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

| | Common Stocks | Asset-Backed Securities | Corporate Bonds | Floating Rate Loan Interests | Other Interests | Warrants | Total |
|--|---------------|-------------------------|-----------------|------------------------------|-----------------|-------------|---------------|
| Assets: | | | | | | | |
| Opening balance, as of August 31, 2015 | \$ 345,687 | \$ 10,022,033 | \$ 2,987,102 | \$ 33,105,389 | \$ 1,715,003 | \$ 20,682 | \$ 48,195,896 |
| Transfers into Level 3 ¹ | | | | 16,958,026 | | | 16,958,026 |
| Transfers out of Level 3 ² | | (5,666,402) | (944,697) | (12,418,640) | | | (19,029,739) |
| Accrued discounts/premiums | | 5,741 | 771 | 59,590 | | | 66,102 |
| Net realized gain (loss) | | (255,337) | | (1,146,500) | | | (1,401,837) |
| Net change in unrealized appreciation (depreciation) ^{3,4} | (215,446) | (10,757) | (606,007) | 420,579 | (51,079) | (15,780) | (478,490) |
| Purchases | 11,281 | 1,930,939 | 90,701 | 18,037,514 | | | 20,070,435 |
| Sales | (1,439) | (3,807,757) | | (10,020,652) | (101,421) | | (13,931,269) |
| Closing Balance, as of August 31, 2016 | \$ 140,083 | \$ 2,218,460 | \$ 1,527,870 | \$ 44,995,306 | \$ 1,562,503 | \$ 4,902 | \$ 50,449,124 |
| Net change in unrealized appreciation (depreciation) on investments still held at August 31, 2016 ⁴ | | | | | | | |
| | \$ (127,650) | \$ 1,471 | \$ (606,007) | \$ 6,476 | \$ (51,079) | \$ (15,780) | \$ (792,569) |

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¹ As of August 31, 2015, the Fund used observable inputs in determining the value of certain investments. As of August 31, 2016, 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.

² As of August 31, 2015, the Fund used significant unobservable inputs in determining the value of certain investments. As of August 31, 2016, 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.

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

⁴ Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at August 31, 2016 is generally due to investments no longer held or categorized as Level 3 at period end.

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

See Notes to Financial Statements.

Schedule of Investments August 31, 2016

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

| Common Stocks | Shares | Value |
|---|-------------|-----------|
| Chemicals 0.0% | | |
| LyondellBasell Industries NV, Class A | 37 | \$ 2,919 |
| Construction & Engineering 0.2% | | |
| USI United Subcontractors | 6,454 | 968,096 |
| Diversified Financial Services 0.0% | | |
| Kcad Holdings I Ltd. (a) | 546,753,936 | 185,897 |
| Health Care Management Services 0.0% | | |
| New Millennium HoldCo, Inc. | 8,511 | 6,451 |
| Household Durables 0.0% | | |
| Berklene Benchcraft Equity LLC (a)(b) | 3,155 | |
| Oil, Gas & Consumable Fuels 0.0% | | |
| Denbury Resources, Inc. (a) | 40,280 | 121,753 |
| Southcross Holdings LP | 40 | 12,000 |
| Vantage Drilling International (a) | 191 | |
| Whiting Petroleum Corp. | 12,947 | 94,384 |
| | | 228,137 |
| Real Estate Investment Trusts (REITs) 0.0% | | |
| Ovation Acquisition I LLC, (Acquired 12/28/15, cost \$15,599) (c) | 1,013 | 1,013 |
| Total Common Stocks 0.2% | | 1,392,513 |

| | Par | |
|--|-----------|-----------|
| Asset-Backed Securities 14.7% | (000) | |
| ACAS CLO Ltd., Series 2014-1A, Class C, 3.58%, 7/18/26 (d)(e) | USD 1,000 | 991,675 |
| Aircraft Lease Securitisation Ltd., Series 2007-1A, Class G3, 0.76%, 5/10/32 (d)(e) | 55 | 55,137 |
| ALM Loan Funding, Series 2013-7RA, Class D, 5.71%, 4/24/24 (d)(e) | 1,040 | 973,569 |
| ALM VI Ltd., Series 2012-6A, Class B2R, 3.48%, 7/15/26 (d)(e) | 1,000 | 993,775 |
| ALM XIV Ltd., Series 2014-14A, Class C, 4.19%, 7/28/26 (d) | 3,140 | 3,043,979 |
| AmeriCredit Automobile Receivables Series 2014-3, Class C, 2.58%, 9/08/20 | 4,850 | 4,921,391 |
| AMMC CLO Ltd., Series 2014-15A, Class D, 4.86%, 12/09/26 (d)(e) | 2,000 | 1,955,000 |
| Apidos CLO XVII, Series 2014-17A, Class B, 3.53%, 4/17/26 (d)(e) | 1,000 | 989,187 |
| Ares CLO Ltd. (d)(e): | | |
| Series 2012-2A, Class CR, 3.37%, 10/12/23 | 1,000 | 997,810 |
| Series 2014 32A, Class B, 4.07%, 11/15/25 | 1,250 | 1,267,746 |
| Atrium CDO Corp., Series 9A, Class D, 4.33%, 2/28/24 (d)(e) | 1,850 | 1,804,238 |
| Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.50%, 7/20/26 (d)(e) | 1,250 | 1,237,500 |
| Carlyle Global Market Strategies CLO Ltd., Class C (d)(e): | | |
| Series 2013-1A, 4.82%, 2/14/25 | 250 | 248,868 |
| Series 2014-5A, 4.83%, 10/16/25 | 2,000 | 1,999,917 |
| Series 2015-1A, 3.85%, 4/20/27 | 500 | 504,244 |
| CIFC Funding 2014-IV Ltd., Series 2014-4A, Class C1, 3.58%, 10/17/26 (d)(e) | 2,850 | 2,825,596 |
| CIFC Funding Ltd., Class D (d)(e): | | |
| Series 2014-3A, 4.10%, 7/22/26 | 420 | 387,750 |
| Series 2015-1A, 4.70%, 1/22/27 | 600 | 576,936 |

| Asset-Backed Securities | (000) | Value |
|---|-----------|--------------|
| Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 1/25/30 (e) | USD 1,469 | \$ 1,391,211 |
| DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (e) | 3,157 | 3,101,522 |
| Flagship CLO, Series 2014-8A, Class C, 3.81%, 1/16/26 (d)(e) | 1,000 | 990,014 |
| Gramercy Park CLO Ltd., Series 2012-1AR, Class CR, 4.73%, 7/17/23 (d)(e) | 5,000 | 4,989,680 |
| GSAA Trust, Series 2007-3, Class 1A2, 0.69%, 3/25/47 (d) | 2,457 | 1,188,442 |
| Litigation Fee Residual Funding, 4.00%, 10/30/27 | 1,806 | 1,803,967 |
| Madison Park Funding Ltd., Series 2012-10A, Class D, 4.95%, 1/20/25 (d)(e) | 700 | 704,586 |

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| | | |
|--|-------|------------|
| Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.21%, 10/23/25 (d)(e) | 420 | 397,707 |
| Madison Park Funding XV Ltd., Series 2014-15A, Class B1, 3.98%, 1/27/26 (d)(e) | 1,500 | 1,520,866 |
| Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class B, 3.97%, 11/14/25 (d)(e) | 1,000 | 1,000,046 |
| OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (e) | 4,000 | 3,979,770 |
| OZLM Funding Ltd., Series 2012-2A, Class C, 5.11%, 10/30/23 (d)(e) | 500 | 499,960 |
| OZLM IX Ltd., Series 2014-9A, Class C, 4.30%, 1/20/27 (d)(e) | 1,000 | 945,458 |
| OZLM VII Ltd., Series 2014-7A, Class C, 4.28%, 7/17/26 (d)(e) | 780 | 733,623 |
| OZLM VIII Ltd., Series 2014-8A (d)(e): | | |
| Class B, 3.68%, 10/17/26 | 2,500 | 2,499,507 |
| Class C, 4.18%, 10/17/26 | 500 | 467,638 |
| OZLM XII Ltd., Series 2015-12A, Class C, 4.46%, 4/30/27 (d)(e) | 1,000 | 928,064 |
| Regatta Funding LP, Series 2013-2A, Class C, 4.68%, 1/15/25 (d)(e) | 500 | 472,457 |
| Regatta V Funding Ltd., Series 2014-1A, Class B, 3.71%, 10/25/26 (d)(e) | 2,000 | 1,993,955 |
| Santander Drive Auto Receivables Trust: (e) | | |
| Series 2014-3, Class D, 2.65%, 8/17/20 | 4,015 | 4,054,097 |
| Series 2014-4, Class C, 2.60%, 11/16/20 | 4,500 | 4,549,656 |
| Series 2014-4, Class D, 3.10%, 11/16/20 | 4,500 | 4,580,124 |
| Series 2014-S4, 0.00%, 4/16/19 | 3 | 11,542,500 |
| Sound Point CLO Ltd., Series 2014-3A, Class D, 4.31%, 1/23/27 (d)(e) | 2,000 | 1,895,545 |
| Symphony CLO XV Ltd., Series 2014-15A, Class C, 3.88%, 10/17/26 (d)(e) | 4,000 | 4,000,075 |
| Venture XXI CLO Ltd., Series 2015-21A, Class D, 4.28%, 7/15/27 (d)(e) | 400 | 367,297 |
| Voya CLO Ltd., Series 2014-4A, Class C, 4.67%, 10/14/26 (d)(e) | 2,500 | 2,456,808 |
| World Financial Network Credit Card Master Trust, Series 2012-C, Class B, 3.57%, 8/15/22 | 3,000 | 3,082,063 |
| | | 91,910,956 |
| Interest Only Asset-Backed Securities 0.1% | | |
| Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 | 4,835 | 342,970 |
| Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 | 6,867 | 472,126 |
| | | 815,096 |
| Total Asset-Backed Securities 14.8% | | 92,726,052 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | | Par | |
|--|-----|-------|------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Aerospace & Defense 0.9% | | | |
| Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)(g) | USD | 560 | \$ 432,600 |
| Bombardier, Inc. (e): | | | |
| 5.50%, 9/15/18 | | 229 | 235,298 |
| 6.00%, 10/15/22 | | 28 | 26,460 |
| 6.13%, 1/15/23 | | 210 | 197,400 |
| 7.50%, 3/15/25 | | 682 | 647,900 |
| KLX, Inc., 5.88%, 12/01/22 (e) | | 305 | 320,097 |
| Moog, Inc., 5.25%, 12/01/22 (e) | | 270 | 278,100 |
| TransDigm, Inc.: | | | |
| 7.50%, 7/15/21 | | 263 | 278,944 |
| 6.00%, 7/15/22 (g) | | 1,825 | 1,898,000 |
| 6.50%, 7/15/24 (g) | | 680 | 705,500 |
| 6.38%, 6/15/26 (e) | | 428 | 436,560 |
| | | | 5,456,859 |
| Air Freight & Logistics 0.2% | | | |
| XPO Logistics, Inc.: | | | |
| 5.75%, 6/15/21 | EUR | 100 | 116,307 |
| 6.50%, 6/15/22 (e)(g) | USD | 1,100 | 1,142,625 |
| 6.13%, 9/01/23 (e) | | 230 | 236,325 |
| | | | 1,495,257 |
| Airlines 2.2% | | | |
| Air Canada Pass-Through Trust (e): | | | |
| Series 2013-1, Class C, 6.63%, 5/15/18 | | 651 | 672,157 |
| Series 2015-1, Class B, 3.88%, 9/15/24 (g) | | 1,455 | 1,402,341 |
| American Airlines Group, Inc., 4.63%, 3/01/20 (e) | | 315 | 315,788 |
| American Airlines Pass-Through Trust, | | | |
| Series 2013-2 (g): | | | |
| Class A, 4.95%, 7/15/24 | | 3,087 | 3,376,382 |
| Class B, 5.60%, 1/15/22 (e) | | 595 | 623,664 |
| Continental Airlines Pass-Through Trust, | | | |
| Series 2012-3, Class C, 6.13%, 4/29/18 (g) | | | |
| | | 780 | 819,000 |
| Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18 | | 176 | 180,972 |
| United Airlines Pass-Through Trust (g): | | | |
| Series 2014-2, Class B, 4.63%, 3/03/24 | | 2,187 | 2,209,049 |
| Series 2015-1, Class A, 3.70%, 6/01/24 | | 2,430 | 2,539,350 |
| US Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 4/22/20 | | 352 | 393,753 |
| Virgin Australia Trust, Series 2013-1 (e)(g): | | | |
| Class A, 5.00%, 4/23/25 | | 510 | 531,309 |
| Class C, 7.13%, 10/23/18 | | 617 | 625,021 |
| | | | 13,688,786 |
| Auto Components 0.6% | | | |
| Adient Global Holdings Ltd., 4.88%, 8/15/26 (e) | | 303 | 307,166 |
| CNH Industrial Finance Europe SA, 2.88%, 5/17/23 | EUR | 175 | 201,818 |
| Fiat Chrysler Finance Europe: | | | |
| 4.75%, 3/22/21 | | 100 | 124,463 |
| 4.75%, 7/15/22 | | 100 | 123,609 |
| Goodyear Tire & Rubber Co., 5.00%, 5/31/26 | USD | 67 | 70,140 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 (g) | | 1,314 | 1,307,430 |
| Schaeffler Holding Finance BV (h): | | | |
| (5.75% Cash or 6.50% PIK), 5.75%, 11/15/21 | EUR | 69 | 83,412 |
| (6.25% Cash), 6.25%, 11/15/19 (e)(g) | USD | 804 | 834,150 |
| (6.75% Cash), 6.75%, 11/15/22 (e)(g) | | 576 | 636,102 |
| (6.88% Cash), 6.88%, 8/15/18 | EUR | 141 | 160,782 |
| | | | 3,849,072 |

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Automobiles 0.4%

| | | | |
|---|-----|------------|-----------|
| General Motors Co., 3.50%, 10/02/18 (g) | USD | 2,478 | 2,552,893 |
| | | Par | |

Corporate Bonds

| | | (000) | Value |
|--|-----|-------|------------|
| Banks 1.6% | | | |
| Allied Irish Banks PLC, 4.13%, 11/26/25 (d) | EUR | 100 | \$ 105,968 |
| Banco Espirito Santo SA (a)(b): | | | |
| 4.75%, 1/15/18 | | 100 | 25,655 |
| 4.00%, 1/21/19 | | 100 | 25,655 |
| Bank of Ireland, 4.25%, 6/11/24 (d) | | 100 | 111,575 |
| Bankia SA, 4.00%, 5/22/24 (d) | | 100 | 111,181 |
| Barclays Bank PLC, 3.65%, 3/16/25 (g) | USD | 3,600 | 3,578,710 |
| CIT Group, Inc.: | | | |
| 5.50%, 2/15/19 (e)(g) | | 1,195 | 1,265,206 |
| 5.00%, 8/01/23 | | 235 | 249,100 |
| Commerzbank AG, 7.75%, 3/16/21 | EUR | 100 | 134,765 |
| Ibercaja Banco SA, 5.00%, 7/28/25 (d) | | 100 | 103,652 |
| Nordea Bank AB, 4.50%, 3/26/20 | | 1,020 | 1,298,274 |
| Santander Holdings USA, Inc., 4.50%, 7/17/25 (g) | USD | 1,750 | 1,833,258 |
| Santander UK Group Holdings PLC, 2.88%, 8/05/21 (g) | | 950 | 947,486 |
| | | | 9,790,485 |

Beverages 0.5%

| | | | |
|--|-----|-------|-----------|
| Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (g) | | 3,000 | 3,150,363 |
| Constellation Brands, Inc., 7.25%, 5/15/17 | | 82 | 85,177 |
| Verallia Packaging SASU, 5.13%, 8/01/22 | EUR | 100 | 119,409 |
| | | | 3,354,949 |

Building Materials 0.0%

| | | | |
|--|--|-----|---------|
| Titan Global Finance PLC, 3.50%, 6/17/21 | | 100 | 114,885 |
|--|--|-----|---------|

Building Products 0.9%

| | | | |
|---|-----|-------|-----------|
| American Builders & Contractors Supply Co., Inc. (e): | | | |
| 5.63%, 4/15/21 | USD | 190 | 197,125 |
| 5.75%, 12/15/23 | | 210 | 222,075 |
| Builders FirstSource, Inc., 5.63%, 9/01/24 (e) | | 223 | 226,902 |
| Building Materials Corp. of America, 6.00%, 10/15/25 (e)(g) | | 535 | 586,494 |
| CPG Merger Sub LLC, 8.00%, 10/01/21 (e)(g) | | 1,030 | 1,050,600 |
| HeidelbergCement AG, 2.25%, 3/30/23 | EUR | 75 | 89,767 |
| Masonite International Corp., 5.63%, 3/15/23 (e)(g) | USD | 404 | 428,240 |
| Ply Gem Industries, Inc., 6.50%, 2/01/22 | | 904 | 933,380 |
| Standard Industries, Inc. (e)(g): | | | |
| 5.13%, 2/15/21 | | 140 | 147,875 |
| 5.50%, 2/15/23 | | 229 | 243,026 |
| USG Corp.: | | | |
| 9.50%, 1/15/18 (g) | | 1,460 | 1,598,700 |
| 5.88%, 11/01/21 (e) | | 70 | 73,413 |
| 5.50%, 3/01/25 (e) | | 15 | 16,275 |
| | | | 5,813,872 |

Capital Markets 0.6%

| | | | |
|--|--|-------|-----------|
| American Capital Ltd., 6.50%, 9/15/18 (e)(g) | | 975 | 992,453 |
| BCD Acquisition, Inc., 9.63%, 9/15/23 (e) | | 80 | 83,600 |
| Blackstone CQP Holdco LP, 9.30%, 3/19/19 | | 1,173 | 1,184,277 |
| E*Trade Financial Corp. (g): | | | |
| 5.38%, 11/15/22 | | 272 | 292,060 |
| 4.63%, 9/15/23 | | 405 | 420,333 |
| Morgan Stanley, 4.00%, 7/23/25 (g) | | 965 | 1,042,959 |
| | | | 4,015,682 |

Chemicals 0.7%

| | | | |
|--|--|-----|---------|
| Axalta Coating Systems LLC, 4.88%, 8/15/24 (e) | | 239 | 249,157 |
| Chemours Co.: | | | |
| 6.63%, 5/15/23 | | 302 | 289,920 |
| 7.00%, 5/15/25 | | 195 | 186,591 |
| Huntsman International LLC: | | | |

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| | | | |
|-----------------|-----|-----|---------|
| 4.88%, 11/15/20 | | 133 | 137,987 |
| 5.13%, 4/15/21 | EUR | 100 | 119,911 |

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2016

35

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | | Par | Value |
|---|-----|-------|------------|
| | | (000) | |
| Corporate Bonds | | | |
| Chemicals (continued) | | | |
| Ineos Finance PLC, 4.00%, 5/01/23 | EUR | 100 | \$ 114,334 |
| Inovyn Finance PLC, 6.25%, 5/15/21 | | 100 | 117,959 |
| Momentive Performance Materials, Inc., 3.88%, 10/24/21 (g) | USD | 720 | 595,044 |
| NOVA Chemicals Corp., 5.25%, 8/01/23 (e) | | 130 | 134,875 |
| Platform Specialty Products Corp. (e): | | | |
| 10.38%, 5/01/21 | | 53 | 55,650 |
| 6.50%, 2/01/22 (g) | | 1,592 | 1,508,420 |
| PQ Corp., 6.75%, 11/15/22 (e) | | 319 | 338,140 |
| WR Grace & Co-Conn (e): | | | |
| 5.13%, 10/01/21 | | 41 | 43,665 |
| 5.63%, 10/01/24 | | 200 | 216,000 |
| | | | 4,107,653 |
| Commercial Services & Supplies 0.8% | | | |
| ADS Waste Holdings, Inc., 8.25%, 10/01/20 | | 247 | 258,424 |
| ADT Corp.: | | | |
| 3.50%, 7/15/22 | | 456 | 436,620 |
| 4.13%, 6/15/23 | | 78 | 76,440 |
| Aviation Capital Group Corp., 4.63%, 1/31/18 (e)(g) | | 1,000 | 1,040,000 |
| Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e) | | 689 | 687,277 |
| Iron Mountain, Inc., 6.00%, 10/01/20 (e) | | 315 | 334,691 |
| Mobile Mini, Inc., 5.88%, 7/01/24 | | 400 | 416,000 |
| Modular Space Corp., 10.25%, 1/31/19 (e)(g) | | 1,253 | 513,730 |
| S&P Global, Inc., 2.50%, 8/15/18 | | 445 | 452,264 |
| Silk Bidco AS, 7.50%, 2/01/22 | EUR | 120 | 143,425 |
| United Rentals North America, Inc.: | | | |
| 7.63%, 4/15/22 | USD | 128 | 136,480 |
| 5.75%, 11/15/24 (g) | | 579 | 605,055 |
| Verisure Holding AB, 6.00%, 11/01/22 | EUR | 125 | 152,677 |
| | | | 5,253,083 |
| Communications Equipment 0.9% | | | |
| Alcatel-Lucent USA, Inc., 6.45%, 3/15/29 (g) | USD | 1,525 | 1,658,437 |
| Avaya, Inc., 7.00%, 4/01/19 | | 125 | 93,125 |
| CommScope Technologies Finance LLC, 6.00%, 6/15/25 (e)(g) | | 564 | 598,545 |
| CommScope, Inc., 4.38%, 6/15/20 (e)(g) | | 465 | 481,275 |
| Motorola Solutions, Inc., 3.75%, 5/15/22 (g) | | 1,500 | 1,540,950 |
| Nokia OYJ, 6.63%, 5/15/39 | | 200 | 218,000 |
| Zayo Group LLC/Zayo Capital, Inc. (g): | | | |
| 6.00%, 4/01/23 | | 649 | 674,960 |
| 6.38%, 5/15/25 | | 589 | 621,519 |
| | | | 5,886,811 |
| Construction & Engineering 0.3% | | | |
| AECOM Co.: | | | |
| 5.75%, 10/15/22 | | 150 | 159,000 |
| 5.88%, 10/15/24 | | 344 | 376,250 |
| Aeropuerto Internacional de Tocumen SA, 5.63%, 5/18/36 (g) | | 449 | 471,450 |
| BlueLine Rental Finance Corp., | | | |
| 7.00%, 2/01/19 (e)(g) | | 575 | 497,375 |
| Engility Corp., 8.88%, 9/01/24 (e) | | 152 | 154,660 |
| Weekley Homes LLC/Weekley Finance Corp., 6.00%, 2/01/23 | | 320 | 294,400 |
| | | | 1,953,135 |
| Construction Materials 0.8% | | | |
| Beacon Roofing Supply, Inc., 6.38%, 10/01/23 | | 305 | 327,875 |
| HD Supply, Inc. (g): | | | |
| 7.50%, 7/15/20 | | 1,548 | 1,611,855 |

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| | | | |
|---|-----|--------------|--------------|
| 5.25%, 12/15/21 (e) | | 1,828 | 1,947,953 |
| 5.75%, 4/15/24 (e) | | 647 | 689,055 |
| LKQ Italia Bondco SpA, 3.88%, 4/01/24 | EUR | 100 | 120,748 |
| | | Par | |
| Corporate Bonds | | (000) | Value |
| Construction Materials (continued) | | | |
| PulteGroup, Inc., 5.50%, 3/01/26 | USD | 228 | \$ 243,960 |
| Rexel SA, 3.50%, 6/15/23 | EUR | 116 | 134,891 |
| | | | 5,076,337 |
| Consumer Finance 1.5% | | | |
| Alliance Data Systems Corp., 5.25%, 12/01/17 (e) | USD | 28 | 28,630 |
| Ally Financial, Inc. (g): | | | |
| 4.63%, 3/30/25 | | 1,891 | 1,961,912 |
| 8.00%, 11/01/31 | | 2,750 | 3,444,375 |
| General Motors Financial Co., Inc., 2.63%, 7/10/17 (g) | | 2,760 | 2,786,286 |
| Navient Corp.: | | | |
| 5.00%, 10/26/20 | | 310 | 311,550 |
| 6.63%, 7/26/21 | | 155 | 159,844 |
| 5.50%, 1/25/23 | | 25 | 23,750 |
| 6.13%, 3/25/24 | | 115 | 110,400 |
| 5.88%, 10/25/24 | | 125 | 117,813 |
| 5.63%, 8/01/33 | | 95 | 77,900 |
| OneMain Financial Holdings LLC (e): | | | |
| 6.75%, 12/15/19 | | 101 | 106,050 |
| 7.25%, 12/15/21 | | 117 | 122,557 |
| | | | 9,251,067 |
| Containers & Packaging 1.2% | | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.: | | | |
| 6.75%, 1/31/21 (e) | | 605 | 626,931 |
| 4.07%, 5/15/21 (d) | | 200 | 203,500 |
| 4.25%, 1/15/22 | EUR | 120 | 138,874 |
| 6.75%, 5/15/24 | | 100 | 120,747 |
| Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e): | | | |
| 4.63%, 5/15/23 | USD | 206 | 209,605 |
| 7.25%, 5/15/24 (g) | | 1,053 | 1,120,129 |
| Bahia Sul Holdings GmbH, 5.75%, 7/14/26 (e) | | 600 | 613,500 |
| Ball Corp., 5.00%, 3/15/22 (g) | | 360 | 388,800 |
| Crown Americas LLC/Crown Americas Capital Corp. IV, 4.50%, 1/15/23 | | 128 | 133,760 |
| Crown European Holdings SA, 4.00%, 7/15/22 | EUR | 149 | 186,163 |
| Fibria Overseas Finance Ltd., 5.25%, 5/12/24 | USD | 496 | 512,715 |
| JH-Holding Finance SA, (8.25% Cash), 8.25%, 12/01/22 (h) | EUR | 200 | 239,469 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer: | | | |
| 4.13%, 7/15/21 (d) | USD | 1,060 | 1,075,900 |
| 5.13%, 7/15/23 (e) | | 125 | 129,688 |
| 7.00%, 7/15/24 (e) | | 498 | 533,482 |
| Sealed Air Corp.: | | | |
| 4.88%, 12/01/22 (e) | | 80 | 84,000 |
| 4.50%, 9/15/23 | EUR | 100 | 124,306 |
| 5.13%, 12/01/24 (e) | USD | 151 | 161,570 |
| 6.88%, 7/15/33 (e) | | 99 | 107,168 |
| SGD Group SAS, 5.63%, 5/15/19 | EUR | 100 | 114,831 |
| Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 5/01/22 (e) | USD | 24 | 24,480 |
| Suzano Trading Ltd., 5.88%, 1/23/21 (e) | | 495 | 524,081 |
| | | | 7,373,699 |
| Diversified Consumer Services 0.4% | | | |
| ADT Corp., 4.88%, 7/15/32 (e) | | 120 | 102,600 |
| APX Group, Inc.: | | | |
| 6.38%, 12/01/19 | | 81 | 83,125 |
| 8.75%, 12/01/20 | | 113 | 108,621 |
| 7.88%, 12/01/22 (e) | | 130 | 136,825 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | | Par | |
|--|-----|-------|------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Diversified Consumer Services (continued) | | | |
| Laureate Education, Inc., 9.25%, 9/01/19 (e) | USD | 495 | \$ 454,781 |
| Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (e) | | 758 | 825,273 |
| Service Corp. International, 5.38%, 5/15/24 (g) | | 500 | 536,250 |
| | | | 2,247,475 |
| Diversified Financial Services 1.0% | | | |
| Aircastle Ltd.: | | | |
| 6.25%, 12/01/19 (g) | | 367 | 405,994 |
| 5.13%, 3/15/21 | | 16 | 17,360 |
| 5.50%, 2/15/22 | | 219 | 237,889 |
| 5.00%, 4/01/23 | | 100 | 106,000 |
| Deutsche Bank AG, 4.50%, 5/19/26 | EUR | 100 | 107,916 |
| FBM Finance, Inc., 8.25%, 8/15/21 (e) | USD | 115 | 120,463 |
| Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 | GBP | 100 | 135,254 |
| General Motors Financial Co., Inc.: | | | |
| 4.38%, 9/25/21 (g) | USD | 530 | 565,700 |
| HSH Nordbank AG, 0.54%, 2/14/17 (d) | EUR | 103 | 110,594 |
| International Lease Finance Corp. (g): | | | |
| 5.88%, 4/01/19 | USD | 160 | 172,600 |
| 8.25%, 12/15/20 | | 150 | 179,437 |
| 4.63%, 4/15/21 | | 147 | 155,893 |
| Jefferies Finance LLC/JFIN Co-Issuer Corp. (e): | | | |
| 7.38%, 4/01/20 | | 290 | 276,950 |
| 6.88%, 4/15/22 (g) | | 480 | 435,600 |
| Mercury Bondco PLC, (8.25% Cash, 9.00% PIK), 8.25%, 5/30/21 (h) | EUR | 100 | 116,576 |
| MSCI, Inc., 5.75%, 8/15/25 (e) | USD | 201 | 217,834 |
| Reynolds Group Issuer, Inc.: | | | |
| 5.75%, 10/15/20 (g) | | 1,062 | 1,095,187 |
| 6.88%, 2/15/21 | | 210 | 217,875 |
| 8.25%, 2/15/21 | | 795 | 826,800 |
| UniCredit SpA: | | | |
| 6.95%, 10/31/22 | EUR | 100 | 127,408 |
| 5.75%, 10/28/25 (d) | | 100 | 117,000 |
| 4.38%, 1/03/27 (d) | | 100 | 111,100 |
| WMG Acquisition Corp., 5.00%, 8/01/23 (e) | USD | 72 | 73,980 |
| | | | 5,931,410 |
| Diversified Telecommunication Services 1.8% | | | |
| CenturyLink, Inc., 6.45%, 6/15/21 | | 456 | 489,915 |
| Consolidated Communications, Inc., 6.50%, 10/01/22 | | 100 | 97,000 |
| Frontier Communications Corp.: | | | |
| 7.13%, 3/15/19 | | 170 | 183,175 |
| 6.25%, 9/15/21 | | 45 | 43,889 |
| 7.13%, 1/15/23 (g) | | 170 | 160,225 |
| 7.63%, 4/15/24 (g) | | 496 | 466,240 |
| 6.88%, 1/15/25 (g) | | 1,018 | 913,655 |
| 11.00%, 9/15/25 (g) | | 395 | 426,600 |
| Level 3 Financing, Inc.: | | | |
| 4.41%, 1/15/18 (d) | | 411 | 413,055 |
| 5.38%, 8/15/22 (g) | | 240 | 250,836 |
| 5.13%, 5/01/23 (g) | | 905 | 940,069 |
| 5.38%, 1/15/24 | | 240 | 251,700 |
| 5.38%, 5/01/25 (g) | | 391 | 410,550 |
| 5.25%, 3/15/26 (e) | | 167 | 173,054 |
| OTE PLC, 3.50%, 7/09/20 | EUR | 100 | 114,735 |
| SoftBank Group Corp., 4.75%, 7/30/25 | | 122 | 153,946 |
| Telecom Italia Capital SA: | | | |
| 6.38%, 11/15/33 | USD | 130 | 134,387 |
| 6.00%, 9/30/34 | | 630 | 633,213 |

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| | | | |
|--|------------|--------------|--------------|
| 7.20%, 7/18/36 | | 160 | 171,400 |
| Telecom Italia Finance SA, 7.75%, 1/24/33 | EUR | 37 | 56,474 |
| Telecom Italia SpA: | | | |
| 6.38%, 6/24/19 | GBP | 200 | 294,093 |
| 5.88%, 5/19/23 | | 100 | 156,031 |
| | Par | | |
| Corporate Bonds | | (000) | Value |
| Diversified Telecommunication Services (continued) | | | |
| Telenet Finance V Luxembourg SCA, 6.75%, 8/15/24 | EUR | 129 | \$ 161,160 |
| Verizon Communications, Inc. (g): | | | |
| 3.65%, 9/14/18 | USD | 3,855 | 4,032,847 |
| 4.50%, 9/15/20 | | 145 | 159,850 |
| | | | 11,288,099 |
| Electric Utilities 0.6% | | | |
| AES Corp., 4.88%, 5/15/23 | | 270 | 273,375 |
| AES Gener SA, 5.00%, 7/14/25 (e)(g) | | 657 | 680,377 |
| Black Hills Corp., 3.15%, 1/15/27 | | 305 | 308,639 |
| Exelon Corp., 3.40%, 4/15/26 (g) | | 140 | 147,503 |
| Mirant Mid Atlantic Pass-Through Trust, Series B, 9.13%, 6/30/17 (g) | | 197 | 177,069 |
| Southern Co., 2.95%, 7/01/23 (g) | | 1,920 | 1,983,731 |
| Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc. (a)(b): | | | |
| 10.50%, 11/01/16 | | 31 | 2,077 |
| 11.50%, 10/01/20 (e) | | 292 | 95,007 |
| Series A, 10.25%, 11/01/15 | | 47 | 3,149 |
| | | | 3,670,927 |
| Electrical Equipment 0.0% | | | |
| Belden, Inc., 5.50%, 4/15/23 | EUR | 149 | 177,022 |
| Electronic Equipment, Instruments & Components 0.3% | | | |
| CDW LLC/CDW Finance Corp.: | | | |
| 6.00%, 8/15/22 (g) | USD | 615 | 660,356 |
| 5.00%, 9/01/23 | | 122 | 126,423 |
| 5.50%, 12/01/24 (g) | | 815 | 873,435 |
| | | | 1,660,214 |
| Energy Equipment & Services 0.4% | | | |
| EnSCO PLC: | | | |
| 4.70%, 3/15/21 | | 75 | 64,725 |
| 4.50%, 10/01/24 (g) | | 138 | 98,239 |
| 5.20%, 3/15/25 (g) | | 43 | 30,960 |
| Genesis Energy LP/Genesis Energy Finance Corp.: | | | |
| 5.75%, 2/15/21 | | 30 | 29,775 |
| 6.75%, 8/01/22 | | 282 | 287,640 |
| Halliburton Co., 3.80%, 11/15/25 (g) | | 100 | 103,301 |
| Noble Holding International Ltd.: | | | |
| 4.63%, 3/01/21 | | 35 | 29,316 |
| 6.95%, 4/01/25 | | 55 | 44,825 |
| Transocean, Inc.: | | | |
| 3.75%, 10/15/17 (g) | | 414 | 412,965 |
| 6.00%, 3/15/18 (g) | | 740 | 740,925 |
| 7.38%, 4/15/18 | | 30 | 30,300 |
| 8.13%, 12/15/21 | | 212 | 198,750 |
| 5.05%, 10/15/22 | | 285 | 227,287 |
| Weatherford International Ltd., 7.75%, 6/15/21 | | 186 | 184,140 |
| | | | 2,483,148 |
| Environmental, Maintenance, & Security Service 0.0% | | | |
| Befesa Zinc SAU Via Zinc Capital SA, 8.88%, 5/15/18 | EUR | 100 | 113,776 |
| Food & Staples Retailing 1.1% | | | |
| Albertsons Cos. LLC/Safeway, Inc./New Albertson s, Inc./Albertson s LLC (e): | | | |
| 6.63%, 6/15/24 | USD | 226 | 242,634 |
| 5.75%, 3/15/25 | | 440 | 455,400 |
| Casino Guichard Perrachon SA: | | | |
| 3.31%, 1/25/23 | EUR | 100 | 121,797 |
| 3.25%, 3/07/24 | | 200 | 239,701 |
| 2.33%, 2/07/25 | | 100 | 112,581 |

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| | | | |
|---------------------------------------|-----|-----|---------|
| CVS Health Corp., 4.75%, 12/01/22 (g) | USD | 165 | 186,877 |
|---------------------------------------|-----|-----|---------|

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2016

37

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | | Par | |
|--|-----|-------|-----------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Food & Staples Retailing (continued) | | | |
| Dollar Tree, Inc.: | | | |
| 5.25%, 3/01/20 | USD | 58 | \$ 60,392 |
| 5.75%, 3/01/23 (g) | | 2,211 | 2,379,589 |
| Rite Aid Corp. (g): | | | |
| 9.25%, 3/15/20 | | 1,095 | 1,155,225 |
| 6.13%, 4/01/23 (e) | | 1,570 | 1,694,941 |
| Tesco PLC, 5.00%, 3/24/23 | GBP | 100 | 145,451 |
| | | | 6,794,588 |
| Food Products 0.8% | | | |
| Acosta, Inc., 7.75%, 10/01/22 (e) | USD | 464 | 428,620 |
| Aramark Services, Inc.: | | | |
| 5.13%, 1/15/24 (g) | | 729 | 755,882 |
| 5.13%, 1/15/24 (e) | | 138 | 143,089 |
| FAGE International SA/FAGE USA Dairy Industry, Inc., 5.63%, 8/15/26 (e) | | 200 | 206,750 |
| JBS USA LLC/JBS USA Finance, Inc.: | | | |
| 7.25%, 6/01/21 | | 40 | 41,400 |
| 5.75%, 6/15/25 | | 465 | 471,975 |
| Pinnacle Foods Finance Corp., 5.88%, 1/15/24 (e) | | 62 | 66,805 |
| Post Holdings, Inc. (e): | | | |
| 7.75%, 3/15/24 (g) | | 844 | 937,895 |
| 8.00%, 7/15/25 | | 416 | 475,280 |
| 5.00%, 8/15/26 | | 390 | 389,025 |
| Smithfield Foods, Inc., 5.88%, 8/01/21 (e) | | 193 | 201,685 |
| TreeHouse Foods, Inc., 6.00%, 2/15/24 (e)(g) | | 383 | 416,512 |
| WhiteWave Foods Co., 5.38%, 10/01/22 | | 168 | 189,420 |
| | | | 4,724,338 |
| Forest Products 0.2% | | | |
| Arcor SAIC, 6.00%, 7/06/23 (e) | | 302 | 324,197 |
| Marfrig Holdings Europe BV, 8.00%, 6/08/23 (e)(g) | | 610 | 633,638 |
| Tereos Finance Groupe I SA, 4.13%, 6/16/23 | EUR | 100 | 116,559 |
| | | | 1,074,394 |
| Health Care Equipment & Supplies 0.7% | | | |
| Crimson Merger Sub, Inc., 6.63%, 5/15/22 (e) | USD | 810 | 724,950 |
| DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (e)(g) | | 1,261 | 1,109,680 |
| Fresenius Medical Care US Finance II, Inc., 4.75%, 10/15/24 (e) | | 245 | 262,150 |
| Fresenius US Finance II, Inc., 4.50%, 1/15/23 (e) | | 260 | 274,950 |
| Hologic, Inc., Series 2010, 2.00%, 12/15/37 (i)(j) | | 265 | 444,869 |
| IDH Finance PLC, 6.25%, 8/15/22 | GBP | 100 | 130,711 |
| Mallinckrodt International Finance SA/Mallinckrodt CB LLC (e): | | | |
| 4.88%, 4/15/20 (g) | USD | 284 | 290,390 |
| 5.75%, 8/01/22 | | 330 | 331,237 |
| Teleflex, Inc.: | | | |
| 3.88%, 8/01/17 (i) | | 100 | 297,812 |
| 5.25%, 6/15/24 | | 250 | 261,875 |
| 4.88%, 6/01/26 | | 96 | 100,080 |
| Thermo Fisher Scientific, Inc., 3.00%, 4/15/23 (g) | | 305 | 312,640 |
| | | | 4,541,344 |
| Health Care Providers & Services 2.9% | | | |
| Acadia Healthcare Co., Inc.: | | | |
| 5.13%, 7/01/22 | | 105 | 104,738 |
| 5.63%, 2/15/23 | | 375 | 381,563 |
| 6.50%, 3/01/24 | | 61 | 64,126 |
| Aetna, Inc., 2.80%, 6/15/23 (g) | | 340 | 347,890 |
| Alere, Inc., 6.38%, 7/01/23 (e) | | 471 | 481,597 |

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| | | | |
|--|------------|--------------|--------------|
| Amsurg Corp., 5.63%, 7/15/22 (g) | | 618 | 638,085 |
| Centene Corp.: | | | |
| 5.63%, 2/15/21 | | 359 | 381,886 |
| 4.75%, 5/15/22 (g) | | 384 | 398,880 |
| 6.13%, 2/15/24 | | 213 | 232,170 |
| | Par | | |
| | | (000) | Value |
| Corporate Bonds | | | |
| Health Care Providers & Services (continued) | | | |
| CHS/Community Health Systems, Inc., 6.88%, 2/01/22 (g) | USD | 414 | \$ 343,620 |
| DaVita HealthCare Partners, Inc. (g): | | | |
| 5.13%, 7/15/24 | | 715 | 738,237 |
| 5.00%, 5/01/25 | | 161 | 163,174 |
| Envision Healthcare Corp., 5.13%, 7/01/22 (e) | | 165 | 166,650 |
| HCA Holdings, Inc., 6.25%, 2/15/21 | | 35 | 37,888 |
| HCA, Inc.: | | | |
| 3.75%, 3/15/19 (g) | | 786 | 810,562 |
| 6.50%, 2/15/20 (g) | | 125 | 138,125 |
| 7.50%, 2/15/22 (g) | | 342 | 389,880 |
| 5.88%, 3/15/22 (g) | | 82 | 90,200 |
| 4.75%, 5/01/23 | | 38 | 39,758 |
| 5.88%, 5/01/23 | | 70 | 74,375 |
| 5.00%, 3/15/24 (g) | | 335 | 355,100 |
| 5.38%, 2/01/25 (g) | | 828 | 852,840 |
| 5.25%, 4/15/25 (g) | | 1,230 | 1,317,637 |
| 5.88%, 2/15/26 | | 426 | 450,495 |
| 5.25%, 6/15/26 (g) | | 123 | 131,456 |
| 4.50%, 2/15/27 | | 388 | 391,395 |
| HealthSouth Corp.: | | | |
| 5.75%, 11/01/24 (g) | | 720 | 746,640 |
| 5.75%, 9/15/25 | | 207 | 216,574 |
| 2.00%, 12/01/43 (i) | | 335 | 394,672 |
| Hologic, Inc., 5.25%, 7/15/22 (e)(g) | | 720 | 765,900 |
| MEDNAX, Inc., 5.25%, 12/01/23 (e)(g) | | 201 | 211,553 |
| MPH Acquisition Holdings LLC, 7.13%, 6/01/24 (e) | | 307 | 330,025 |
| RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 | | 496 | 505,300 |
| Sterigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (e) | | 104 | 108,688 |
| Surgery Center Holdings, Inc., 8.88%, 4/15/21 (e) | | 71 | 75,793 |
| Tenet Healthcare Corp.: | | | |
| 6.25%, 11/01/18 (g) | | 264 | 281,820 |
| 4.75%, 6/01/20 (g) | | 520 | 533,000 |
| 4.15%, 6/15/20 (d)(g) | | 805 | 806,006 |
| 6.00%, 10/01/20 | | 241 | 254,556 |
| 6.75%, 6/15/23 (g) | | 1,361 | 1,294,651 |
| UnitedHealth Group, Inc., 3.75%, 7/15/25 (g) | | 1,470 | 1,629,485 |
| Voyage Care Bondco PLC, 6.50%, 8/01/18 | GBP | 255 | 333,011 |
| | | | 18,010,001 |
| Hotels, Restaurants & Leisure 4.3% | | | |
| Boyd Gaming Corp., 6.88%, 5/15/23 | USD | 261 | 281,880 |
| Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 (g) | | 2,076 | 2,107,140 |
| Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(h) | | 204 | 202,980 |
| Cemex Finance LLC, 9.38%, 10/12/22 (e) | | 246 | 272,752 |
| Codere Finance 2 Luxembourg SA (h): | | | |
| 9.00%, 6/30/21 (e) | | 24 | 24,720 |
| 9.00%, 6/30/21 | | 12 | 12,553 |
| CPUK Finance Ltd., 7.00%, 2/28/42 | GBP | 100 | 140,323 |
| Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (i) | | 100 | 103,476 |
| ESH Hospitality, Inc., 5.25%, 5/01/25 (e)(g) | USD | 686 | 685,787 |
| Gala Electric Casinos Ltd., 11.50%, 6/01/19 | GBP | 64 | 86,200 |
| GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (g) | USD | 357 | 371,280 |
| International Game Technology PLC, 4.75%, 2/15/23 | EUR | 125 | 153,137 |
| KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC (e): | | | |
| 5.00%, 6/01/24 | USD | 35 | 36,705 |
| 5.25%, 6/01/26 | | 222 | 235,875 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | | Par | |
|---|-----|-------|------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Hotels, Restaurants & Leisure (continued) | | | |
| McDonald's Corp., 3.70%, 1/30/26 (g) | USD | 405 | \$ 437,161 |
| MGM Resorts International: | | | |
| 8.63%, 2/01/19 | | 149 | 168,556 |
| 5.25%, 3/31/20 | | 368 | 393,760 |
| 6.75%, 10/01/20 | | 363 | 405,652 |
| 6.63%, 12/15/21 (g) | | 960 | 1,077,600 |
| 4.63%, 9/01/26 | | 229 | 226,710 |
| MGP Escrow Issuer LLC/MGP Escrow Co-Issuer, Inc., 5.63%, 5/01/24 (e)(g) | | 1,411 | 1,530,935 |
| New Red Finance, Inc., 6.00%, 4/01/22 (e)(g) | | 1,095 | 1,145,644 |
| PortAventura Entertainment Barcelona BV, 7.25%, 12/01/20 | EUR | 100 | 116,329 |
| RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 4/15/21 (g) | USD | 630 | 650,475 |
| Sabre GLBL, Inc. (e): | | | |
| 5.38%, 4/15/23 | | 192 | 198,480 |
| 5.25%, 11/15/23 | | 242 | 248,655 |
| Scientific Games International, Inc.: | | | |
| 7.00%, 1/01/22 (e)(g) | | 524 | 556,750 |
| 10.00%, 12/01/22 | | 303 | 280,275 |
| Six Flags Entertainment Corp. (e): | | | |
| 5.25%, 1/15/21 (g) | | 486 | 503,010 |
| 4.88%, 7/31/24 | | 31 | 31,620 |
| Spirit Issuer PLC: | | | |
| Series A1, 1.10%, 12/28/28 (d) | GBP | 445 | 409,396 |
| Series A2, 3.25%, 12/28/31 (d) | | 1,800 | 2,127,274 |
| Series A5, 5.47%, 12/28/28 | | 4,500 | 5,967,962 |
| Series A6, 2.35%, 12/28/36 (d) | | 2,670 | 3,295,725 |
| Station Casinos LLC, 7.50%, 3/01/21 (g) | USD | 1,025 | 1,089,979 |
| Tropicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(b) | | 375 | |
| Unique Pub Finance Co. PLC: | | | |
| Series A4, 5.66%, 6/30/27 | GBP | 712 | 968,208 |
| Series N, 6.46%, 3/30/32 | | 100 | 107,888 |
| Yum! Brands, Inc.: | | | |
| 3.75%, 11/01/21 | USD | 68 | 68,850 |
| 3.88%, 11/01/23 | | 30 | 29,700 |
| | | | 26,751,402 |
| Household Durables 0.6% | | | |
| Beazer Homes USA, Inc., 6.63%, 4/15/18 | | 250 | 254,687 |
| Berkline/Benchcraft LLC, 4.50%, 6/01/17 (a)(b) | | 200 | |
| Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 7/01/22 (e) | | 259 | 260,295 |
| CalAtlantic Group, Inc.: | | | |
| 8.38%, 1/15/21 | | 140 | 166,950 |
| 5.25%, 6/01/26 | | 35 | 35,525 |
| DR Horton, Inc., 4.00%, 2/15/20 (g) | | 340 | 356,150 |
| Lennar Corp.: | | | |
| 4.50%, 11/15/19 | | 370 | 390,812 |
| 4.75%, 4/01/21 | | 158 | 169,534 |
| 4.88%, 12/15/23 | | 122 | 127,795 |
| 4.75%, 5/30/25 | | 260 | 269,750 |
| PulteGroup, Inc., 6.38%, 5/15/33 (g) | | 600 | 631,500 |
| Riverbed Technology, Inc., 8.88%, 3/01/23 (e) | | 165 | 176,963 |
| Standard Pacific Corp., 5.88%, 11/15/24 | | 45 | 48,600 |
| TRI Pointe Group, Inc.: | | | |
| 4.38%, 6/15/19 | | 110 | 113,025 |
| 4.88%, 7/01/21 | | 190 | 195,700 |
| 5.88%, 6/15/24 (g) | | 340 | 355,300 |
| | | | 3,552,586 |
| Household Products 0.3% | | | |
| Prestige Brands, Inc., 6.38%, 3/01/24 (e) | | 150 | 160,125 |

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| | | | |
|---|-----|--------------|--------------|
| Spectrum Brands, Inc.: | | | |
| 6.38%, 11/15/20 | | 190 | 197,363 |
| | | Par | |
| Corporate Bonds | | (000) | Value |
| Household Products (continued) | | | |
| Spectrum Brands, Inc. (continued): | | | |
| 6.63%, 11/15/22 (g) | USD | 815 | \$ 872,050 |
| 6.13%, 12/15/24 | | 75 | 80,906 |
| 5.75%, 7/15/25 (g) | | 396 | 429,165 |
| Tempur Sealy International, Inc., 5.50%, 6/15/26 (e) | | 136 | 142,052 |
| | | | 1,881,661 |
| Independent Power and Renewable Electricity Producers 0.7% | | | |
| Calpine Corp.: | | | |
| 6.00%, 1/15/22 (e) | | 48 | 50,340 |
| 5.38%, 1/15/23 (g) | | 254 | 254,157 |
| 5.88%, 1/15/24 (e) | | 108 | 114,210 |
| Dynegy, Inc.: | | | |
| 6.75%, 11/01/19 (g) | | 610 | 625,250 |
| 7.38%, 11/01/22 | | 324 | 319,950 |
| 5.88%, 6/01/23 | | 35 | 31,763 |
| 7.63%, 11/01/24 | | 35 | 34,300 |
| NRG Energy, Inc.: | | | |
| 8.25%, 9/01/20 | | 30 | 30,825 |
| 7.88%, 5/15/21 (g) | | 380 | 396,150 |
| 6.25%, 7/15/22 | | 600 | 612,750 |
| 6.63%, 3/15/23 | | 40 | 40,800 |
| 6.25%, 5/01/24 | | 40 | 39,700 |
| 7.25%, 5/15/26 (e) | | 208 | 216,008 |
| 6.63%, 1/15/27 (e) | | 707 | 708,322 |
| NRG Yield Operating LLC, 5.38%, 8/15/24 (g) | | 135 | 140,738 |
| QEP Resources, Inc., 5.38%, 10/01/22 (g) | | 545 | 539,550 |
| | | | 4,154,813 |
| Insurance 1.3% | | | |
| Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 (g) | | 360 | 372,989 |
| American International Group, Inc., 3.75%, 7/10/25 (g) | | 2,705 | 2,855,566 |
| Aon PLC, 3.88%, 12/15/25 (g) | | 1,115 | 1,200,571 |
| Assicurazioni Generali SpA, 5.00%, 6/08/48 (d) | EUR | 100 | 115,031 |
| Forethought Financial Group, Inc., 8.63%, 4/15/21 (e)(g) | USD | 750 | 834,389 |
| HUB International Ltd. (e): | | | |
| 9.25%, 2/15/21 | | 129 | 136,095 |
| 7.88%, 10/01/21 (g) | | 678 | 693,255 |
| Lincoln National Corp., 3.35%, 3/09/25 (g) | | 845 | 859,926 |
| Muenchener Rueckversicherungs AG, 6.00%, 5/26/41 (d) | EUR | 400 | 531,993 |
| Trader Corp., 9.88%, 8/15/18 (e)(g) | USD | 112 | 114,800 |
| Wayne Merger Sub LLC, 8.25%, 8/01/23 (e) | | 435 | 449,627 |
| | | | 8,164,242 |
| Internet Software & Services 0.2% | | | |
| Equinix, Inc., 5.88%, 1/15/26 (g) | | 828 | 901,998 |
| Netflix, Inc., 5.75%, 3/01/24 (g) | | 600 | 648,000 |
| | | | 1,549,998 |
| IT Services 1.0% | | | |
| Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)(g) | | 219 | 226,665 |
| First Data Corp. (e)(g): | | | |
| 5.38%, 8/15/23 | | 1,093 | 1,133,988 |
| 7.00%, 12/01/23 | | 2,271 | 2,378,872 |
| 5.75%, 1/15/24 | | 2,289 | 2,343,364 |
| Millennium Corp., 12/31/49 | | 1,779 | |
| Western Digital Corp., 10.50%, 4/01/24 (e) | | 108 | 122,040 |
| WEX, Inc., 4.75%, 2/01/23 (e) | | 220 | 216,700 |
| | | | 6,421,629 |

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2016

39

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | | Par | Value |
|--|-----|-------|------------|
| | | (000) | |
| Corporate Bonds | | | |
| Machinery 0.1% | | | |
| Gardner Denver, Inc., 6.88%, 8/15/21 (e) | USD | 135 | \$ 124,538 |
| SPX FLOW, Inc. (e): | | | |
| 5.63%, 8/15/24 | | 292 | 300,030 |
| 5.88%, 8/15/26 | | 157 | 162,102 |
| | | | 586,670 |
| Media 7.2% | | | |
| Altice Financing SA: | | | |
| 6.50%, 1/15/22 (e)(g) | | 335 | 352,587 |
| 5.25%, 2/15/23 | EUR | 100 | 117,686 |
| 6.63%, 2/15/23 | USD | 350 | 364,437 |
| 7.50%, 5/15/26 | | 237 | 249,443 |
| Altice Luxembourg SA: | | | |
| 7.75%, 5/15/22 (e)(g) | | 465 | 494,934 |
| 6.25%, 2/15/25 | EUR | 175 | 192,764 |
| 7.63%, 2/15/25 (e)(g) | USD | 286 | 293,865 |
| Altice US Finance I Corp. (e): | | | |
| 5.38%, 7/15/23 (g) | | 1,146 | 1,199,002 |
| 5.50%, 5/15/26 | | 439 | 463,145 |
| AMC Networks, Inc.: | | | |
| 4.75%, 12/15/22 | | 70 | 72,100 |
| 5.00%, 4/01/24 | | 267 | 273,675 |
| Cablevision Systems Corp.: | | | |
| 8.63%, 9/15/17 | | 114 | 121,154 |
| 7.75%, 4/15/18 | | 464 | 495,320 |
| 8.00%, 4/15/20 | | 125 | 133,125 |
| CCO Holdings LLC/CCO Holdings Capital Corp.: | | | |
| 5.25%, 9/30/22 (g) | | 595 | 624,750 |
| 5.13%, 2/15/23 | | 270 | 283,500 |
| 5.13%, 5/01/23 (e)(g) | | 561 | 590,279 |
| 5.88%, 4/01/24 (e)(g) | | 566 | 609,865 |
| 5.75%, 2/15/26 (e)(g) | | 323 | 345,610 |
| 5.50%, 5/01/26 (e) | | 419 | 443,616 |
| 5.88%, 5/01/27 (e)(g) | | 1,025 | 1,096,750 |
| Cellnex Telecom SA, 2.38%, 1/16/24 | EUR | 100 | 115,070 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp. (e): | | | |
| 6.38%, 9/15/20 | USD | 150 | 155,063 |
| 5.13%, 12/15/21 | | 56 | 56,630 |
| 5.13%, 12/15/21 (g) | | 540 | 544,725 |
| 7.75%, 7/15/25 (g) | | 1,276 | 1,394,030 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, | | | |
| 4.91%, 7/23/25 (e)(g) | | 2,425 | 2,675,793 |
| Clear Channel International BV, 8.75%, 12/15/20 (e) | | | |
| | | 425 | 450,500 |
| Clear Channel Worldwide Holdings, Inc. (g): | | | |
| 6.50%, 11/15/22 | | 3,039 | 3,143,187 |
| Series B, 7.63%, 3/15/20 | | 952 | 959,140 |
| Columbus Cable Barbados Ltd., 7.38%, | | | |
| 3/30/21 (e)(g) | | 686 | 734,020 |
| CSC Holdings LLC: | | | |
| 10.13%, 1/15/23 (e) | | 426 | 486,439 |
| 5.25%, 6/01/24 (g) | | 690 | 671,453 |
| 6.63%, 10/15/25 (e)(g) | | 445 | 483,381 |
| 10.88%, 10/15/25 (e) | | 421 | 493,622 |
| Discovery Communications LLC (g): | | | |
| 3.25%, 4/01/23 | | 1,490 | 1,492,144 |
| 3.45%, 3/15/25 | | 170 | 167,253 |
| DISH DBS Corp.: | | | |
| 4.25%, 4/01/18 (g) | | 670 | 688,881 |
| 5.88%, 7/15/22 | | 18 | 18,360 |

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| | | | |
|---|-----|------------|---------|
| 5.88%, 11/15/24 (g) | | 308 | 303,765 |
| 7.75%, 7/01/26 (e)(g) | | 632 | 674,338 |
| DISH Network Corp., 3.38%, 8/15/26 (e)(i) | | 274 | 285,816 |
| eircom Finance DAC, 4.50%, 5/31/22 | EUR | 100 | 114,029 |
| | | Par | |

| Corporate Bonds | | (000) | Value |
|--|-----|--------------|--------------|
| Media (continued) | | | |
| Gray Television, Inc., 5.88%, 7/15/26 (e) | USD | 80 | \$ 83,400 |
| Hughes Satellite Systems Corp. (e): | | | |
| 5.25%, 8/01/26 (g) | | 218 | 216,254 |
| 6.63%, 8/01/26 | | 162 | 160,785 |
| iHeartCommunications, Inc.: | | | |
| 9.00%, 12/15/19 | | 380 | 307,325 |
| 9.00%, 3/01/21 | | 50 | 37,500 |
| 9.00%, 9/15/22 (g) | | 755 | 553,037 |
| 10.63%, 3/15/23 (g) | | 944 | 696,200 |
| Intelsat Jackson Holdings SA: | | | |
| 7.25%, 10/15/20 | | 496 | 385,640 |
| 5.50%, 8/01/23 (g) | | 501 | 341,933 |
| Lamar Media Corp., 5.75%, 2/01/26 | | 234 | 253,013 |
| McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance, | | | |
| 7.88%, 5/15/24 (e) | | 91 | 97,370 |
| MDC Partners, Inc., 6.50%, 5/01/24 (e) | | 420 | 399,000 |
| Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (e) | | 245 | 256,638 |
| NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (e)(g) | | 345 | 350,175 |
| National CineMedia LLC, 5.75%, 8/15/26 (e) | | 88 | 90,310 |
| Nexstar Escrow Corp., 5.63%, 8/01/24 (e) | | 258 | 263,160 |
| Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (e)(g) | | 635 | 652,380 |
| Numericable Group SA, 5.38%, 5/15/22 | EUR | 110 | 128,761 |
| Outfront Media Capital LLC/Outfront Media Capital Corp.: | | | |
| 5.25%, 2/15/22 | USD | 300 | 314,250 |
| 5.63%, 2/15/24 | | 439 | 466,986 |
| RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (e)(g) | | 450 | 479,812 |
| SFR Group SA: | | | |
| 6.00%, 5/15/22 (g) | | 370 | 378,140 |
| 5.63%, 5/15/24 | EUR | 113 | 133,609 |
| 6.25%, 5/15/24 | USD | 500 | 503,750 |
| 7.38%, 5/01/26 (g) | | 2,543 | 2,625,647 |
| Sirius XM Radio, Inc. (e): | | | |
| 5.75%, 8/01/21 (g) | | 424 | 443,080 |
| 4.63%, 5/15/23 | | 40 | 40,450 |
| Sterling Entertainment Corp., 9.75%, 12/15/19 | | 1,175 | 1,163,250 |
| TEGNA, Inc.: | | | |
| 5.13%, 10/15/19 | | 197 | 202,664 |
| 4.88%, 9/15/21 (e) | | 70 | 72,625 |
| Tribune Media Co., 5.88%, 7/15/22 (g) | | 786 | 803,685 |
| United Group BV, 7.88%, 11/15/20 | EUR | 100 | 117,167 |
| Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH: | | | |
| 5.50%, 1/15/23 (e) | USD | 210 | 221,025 |
| 4.00%, 1/15/25 | EUR | 136 | 161,198 |
| 5.00%, 1/15/25 (e)(g) | USD | 749 | 780,832 |
| Univision Communications, Inc. (e)(g): | | | |
| 5.13%, 5/15/23 | | 1,128 | 1,173,120 |
| 5.13%, 2/15/25 | | 1,218 | 1,272,810 |
| Virgin Media Finance PLC: | | | |
| 6.38%, 10/15/24 | GBP | 100 | 142,201 |
| 5.75%, 1/15/25 (e) | USD | 255 | 259,463 |
| Virgin Media Secured Finance PLC: | | | |
| 6.00%, 4/15/21 | GBP | 382 | 525,351 |
| 5.25%, 1/15/26 (e)(g) | USD | 355 | 362,987 |
| 5.50%, 8/15/26 (e)(g) | | 200 | 209,000 |
| WaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (e)(g) | | 790 | 824,562 |
| Wind Acquisition Finance SA, 7.38%, 4/23/21 (e) | | 200 | 206,000 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | | Par | |
|---|-----|-------|------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Media (continued) | | | |
| Ziggo Bond Finance BV: | | | |
| 4.63%, 1/15/25 | EUR | 137 | \$ 154,727 |
| 5.88%, 1/15/25 (e)(g) | USD | 470 | 472,350 |
| | | | 44,708,868 |
| Metals & Mining 2.8% | | | |
| Alcoa, Inc. (g): | | | |
| 5.87%, 2/23/22 | | 630 | 681,975 |
| 5.13%, 10/01/24 | | 498 | 525,390 |
| Anglo American Capital PLC: | | | |
| 2.75%, 6/07/19 | EUR | 100 | 114,620 |
| 1.50%, 4/01/20 | | 100 | 108,745 |
| 4.45%, 9/27/20 (e) | USD | 206 | 208,060 |
| 4.13%, 4/15/21 (e) | | 200 | 198,000 |
| 3.50%, 3/28/22 | EUR | 100 | 112,726 |
| 4.13%, 9/27/22 (e) | USD | 200 | 195,500 |
| ArcelorMittal: | | | |
| 6.13%, 6/01/18 | | 370 | 391,275 |
| 10.85%, 6/01/19 | | 145 | 172,913 |
| 7.25%, 2/25/22 | | 22 | 24,750 |
| 8.00%, 10/15/39 | | 94 | 101,050 |
| 7.75%, 3/01/41 | | 287 | 298,480 |
| Constellium NV (e): | | | |
| 8.00%, 1/15/23 | | 300 | 306,000 |
| 5.75%, 5/15/24 (g) | | 1,127 | 1,042,475 |
| First Quantum Minerals Ltd. (e): | | | |
| 7.00%, 2/15/21 | | 119 | 103,233 |
| 7.25%, 5/15/22 | | 356 | 305,270 |
| FMG Resources August 2006 Property Ltd., 9.75%, 3/01/22 (e) | | 189 | 218,295 |
| Freeport-McMoRan, Inc.: | | | |
| 2.30%, 11/14/17 | | 286 | 280,995 |
| 2.38%, 3/15/18 (g) | | 2,716 | 2,671,865 |
| 3.10%, 3/15/20 | | 160 | 147,200 |
| 4.00%, 11/14/21 | | 290 | 265,350 |
| 3.55%, 3/01/22 | | 705 | 615,112 |
| 3.88%, 3/15/23 | | 1,188 | 1,018,710 |
| 5.40%, 11/14/34 | | 126 | 98,280 |
| 5.45%, 3/15/43 | | 571 | 436,815 |
| Joseph T Ryerson & Son, Inc., 11.00%, 5/15/22 (e) | | 172 | 189,200 |
| Kaiser Aluminum Corp., 5.88%, 5/15/24 (e) | | 112 | 118,720 |
| Novelis Corp., 6.25%, 8/15/24 (e) | | 1,109 | 1,156,132 |
| Novelis, Inc., 8.75%, 12/15/20 (g) | | 1,019 | 1,067,402 |
| Steel Dynamics, Inc.: | | | |
| 5.13%, 10/01/21 (g) | | 645 | 670,800 |
| 6.38%, 8/15/22 (g) | | 555 | 585,525 |
| 5.25%, 4/15/23 (g) | | 200 | 208,000 |
| 5.50%, 10/01/24 | | 56 | 59,080 |
| Teck Resources Ltd.: | | | |
| 3.00%, 3/01/19 (g) | | 208 | 201,760 |
| 8.00%, 6/01/21 (e) | | 131 | 141,398 |
| 3.75%, 2/01/23 | | 350 | 300,125 |
| 8.50%, 6/01/24 (e) | | 445 | 500,625 |
| 6.00%, 8/15/40 (g) | | 339 | 274,590 |
| 6.25%, 7/15/41 (g) | | 315 | 260,466 |
| 5.20%, 3/01/42 (g) | | 140 | 102,550 |
| United States Steel Corp., 8.38%, 7/01/21 (e) | | 320 | 348,000 |
| Wise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (e)(g) | | 388 | 399,640 |

17,227,097

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| | | | |
|--|-------------|--------------|--------------|
| Multi-Utilities | 0.3% | | |
| Brooklyn Union Gas Co., 3.41%, 3/10/26 (e)(g) | | 1,475 | 1,567,767 |
| Multiline Retail | 0.1% | | |
| Neiman Marcus Group Ltd., 8.00%, 10/15/21 (e)(g) | | 646 | 552,782 |
| | | Par | |
| | | | |
| Corporate Bonds | | (000) | Value |
| Offshore Drilling & Other Services | 0.1% | | |
| Lam Research Corp., 3.90%, 6/15/26 (g) | USD | 355 | \$ 370,963 |
| Sensata Technologies BV, 5.63%, 11/01/24 (e) | | 179 | 189,740 |
| | | | 560,703 |
| Oil, Gas & Consumable Fuels | 6.4% | | |
| Antero Resources Corp., 5.63%, 6/01/23 | | 39 | 39,098 |
| California Resources Corp., 8.00%, 12/15/22 (e)(g) | | 847 | 571,725 |
| Carrizo Oil & Gas, Inc., 6.25%, 4/15/23 (g) | | 695 | 686,312 |
| Cenovus Energy, Inc.: | | | |
| 5.70%, 10/15/19 | | 44 | 47,287 |
| 5.20%, 9/15/43 | | 20 | 17,585 |
| Cheniere Corpus Christi Holdings LLC, 7.00%, 6/30/24 | | 973 | 1,041,110 |
| Chesapeake Energy Corp.: | | | |
| 6.50%, 8/15/17 | | 40 | 40,300 |
| 3.93%, 4/15/19 (d) | | 1,289 | 1,166,545 |
| 6.63%, 8/15/20 | | 140 | 124,600 |
| 6.88%, 11/15/20 | | 155 | 136,012 |
| Concho Resources, Inc., 5.50%, 4/01/23 | | 50 | 51,625 |
| ConocoPhillips Co., 4.20%, 3/15/21 (g) | | 290 | 312,939 |
| CONSOL Energy, Inc.: | | | |
| 5.88%, 4/15/22 (g) | | 2,581 | 2,335,805 |
| 8.00%, 4/01/23 | | 19 | 18,525 |
| Continental Resources, Inc.: | | | |
| 5.00%, 9/15/22 | | 97 | 93,848 |
| 4.50%, 4/15/23 | | 197 | 185,672 |
| 3.80%, 6/01/24 (g) | | 425 | 383,562 |
| 4.90%, 6/01/44 | | 98 | 81,830 |
| Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp.: | | | |
| 6.00%, 12/15/20 | | 35 | 34,475 |
| 6.25%, 4/01/23 | | 35 | 34,125 |
| CrownRock LP/CrownRock Finance, Inc., 7.13%, 4/15/21 (g) | | 1,070 | 1,112,800 |
| DCP Midstream LLC (e): | | | |
| 6.45%, 11/03/36 | | 143 | 138,352 |
| 6.75%, 9/15/37 | | 227 | 220,190 |
| Denbury Resources, Inc., 9.00%, 5/15/21 (e)(g) | | 578 | 593,895 |
| Diamondback Energy, Inc., 7.63%, 10/01/21 (g) | | 471 | 499,554 |
| Encana Corp. (g): | | | |
| 3.90%, 11/15/21 | | 147 | 145,340 |
| 6.50%, 8/15/34 | | 54 | 54,515 |
| 6.63%, 8/15/37 | | 161 | 163,198 |
| 6.50%, 2/01/38 | | 465 | 465,386 |
| 5.15%, 11/15/41 | | 193 | 169,361 |
| Energy Transfer Equity LP (g): | | | |
| 7.50%, 10/15/20 | | 429 | 469,755 |
| 5.88%, 1/15/24 | | 582 | 596,550 |
| 5.50%, 6/01/27 | | 500 | 501,250 |
| Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 | | 356 | 359,560 |
| Freeport-McMoran Oil & Gas LLC/FCX Oil & Gas, Inc., 6.88%, 2/15/23 | | 270 | 262,575 |
| Gazprom OAO Via Gaz Capital SA, | | | |
| 4.95%, 7/19/22 (e) | | 411 | 426,968 |
| Genesis Energy LP/Genesis Energy Finance Corp., 5.63%, 6/15/24 | | 83 | 79,888 |
| GNL Quintero SA: | | | |
| 4.63%, 7/31/29 (e)(g) | | 462 | 480,480 |
| 4.63%, 7/31/29 | | 240 | 249,600 |
| Gulfport Energy Corp.: | | | |
| 7.75%, 11/01/20 | | 218 | 226,720 |
| 6.63%, 5/01/23 | | 21 | 21,578 |
| Halcon Resources Corp., 8.63%, 2/01/20 | | 140 | 133,000 |
| Hilcorp Energy I LP/Hilcorp Finance Co. (e): | | | |
| 7.63%, 4/15/21 | | 45 | 46,238 |

5.00%, 12/01/24 (g)

377

365,690

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2016

41

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | Par | Value |
|---|---------|------------|
| | (000) | |
| Corporate Bonds | | |
| Oil, Gas & Consumable Fuels (continued) | | |
| Matador Resources Co., 6.88%, 4/15/23 | USD 390 | \$ 402,675 |
| MEG Energy Corp. (g): | | |
| 6.50%, 3/15/21 (e) | 384 | 314,880 |
| 7.00%, 3/31/24 | 1,669 | 1,343,545 |
| Memorial Resource Development Corp., 5.88%, 7/01/22 (g) | 470 | 474,700 |
| Murphy Oil Corp., 6.88%, 8/15/24 (g) | 165 | 172,549 |
| Newfield Exploration Co., 5.63%, 7/01/24 | 50 | 51,625 |
| NGPL PipeCo LLC: | | |
| 7.12%, 12/15/17 (g) | 2,353 | 2,455,944 |
| 9.63%, 6/01/19 (e) | 353 | 370,650 |
| 7.77%, 12/15/37 (e) | 129 | 138,514 |
| Oasis Petroleum, Inc.: | | |
| 7.25%, 2/01/19 | 40 | 39,400 |
| 6.50%, 11/01/21 | 407 | 375,457 |
| 6.88%, 3/15/22 (g) | 90 | 83,700 |
| 6.88%, 1/15/23 | 175 | 161,437 |
| ONEOK, Inc.: | | |
| 4.25%, 2/01/22 | 70 | 67,725 |
| 7.50%, 9/01/23 | 70 | 77,525 |
| Parsley Energy LLC/Parsley Finance Corp. (e): | | |
| 7.50%, 2/15/22 (g) | 515 | 543,325 |
| 6.25%, 6/01/24 | 110 | 113,575 |
| PDC Energy, Inc., 7.75%, 10/15/22 | 245 | 257,250 |
| Petrobras Argentina SA, 7.38%, 7/21/23 (e)(g) | 570 | 584,250 |
| Petrobras Global Finance BV (g): | | |
| 8.38%, 5/23/21 | 643 | 691,836 |
| 6.85%, 6/05/49 | 621 | 517,759 |
| QEP Resources, Inc.: | | |
| 6.88%, 3/01/21 | 74 | 77,367 |
| 5.25%, 5/01/23 | 35 | 34,300 |
| Range Resources Corp.: | | |
| 5.75%, 6/01/21 | 161 | 163,415 |
| 5.00%, 3/15/23 | 275 | 271,562 |
| Rockies Express Pipeline LLC (e): | | |
| 6.85%, 7/15/18 | 183 | 193,751 |
| 6.00%, 1/15/19 | 20 | 21,050 |
| 5.63%, 4/15/20 (g) | 550 | 575,437 |
| 6.88%, 4/15/40 | 55 | 55,550 |
| RSP Permian, Inc., 6.63%, 10/01/22 | 291 | 302,640 |
| Sabine Pass Liquefaction LLC: | | |
| 5.63%, 2/01/21 | 145 | 152,250 |
| 6.25%, 3/15/22 | 100 | 107,000 |
| 5.63%, 4/15/23 (g) | 1,662 | 1,749,255 |
| 5.75%, 5/15/24 (g) | 584 | 620,500 |
| 5.63%, 3/01/25 (g) | 252 | 266,490 |
| 5.88%, 6/30/26 | 354 | 378,780 |
| Sabine Pass LNG LP, 7.50%, 11/30/16 (g) | 2,249 | 2,279,924 |
| Sanchez Energy Corp.: | | |
| 7.75%, 6/15/21 | 50 | 43,500 |
| 6.13%, 1/15/23 (g) | 1,351 | 1,067,290 |
| SBA Communications Corp., 4.88%, 9/01/24 (e) | 579 | 586,961 |
| Seven Generations Energy Ltd. (e): | | |
| 8.25%, 5/15/20 (g) | 955 | 1,015,881 |
| 6.75%, 5/01/23 | 186 | 190,185 |
| SM Energy Co.: | | |
| 6.13%, 11/15/22 (g) | 13 | 12,643 |
| 5.00%, 1/15/24 | 10 | 9,138 |
| Southwestern Energy Co.: | | |
| 7.50%, 2/01/18 | 38 | 39,948 |

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| | | | |
|---|-----|--------------|--------------|
| 5.80%, 1/23/20 | | 206 | 206,000 |
| 4.10%, 3/15/22 | | 198 | 180,180 |
| 6.70%, 1/23/25 | | 55 | 56,513 |
| Sunoco Logistics Partners Operations LP, 3.90%, 7/15/26 (g) | | 235 | 236,953 |
| | | Par | |
| Corporate Bonds | | (000) | Value |
| Oil, Gas & Consumable Fuels (continued) | | | |
| Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp., 5.50%, 9/15/24 | USD | 307 | \$ 314,675 |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp.: | | | |
| 6.88%, 2/01/21 | | 73 | 75,555 |
| 6.38%, 8/01/22 | | 85 | 87,763 |
| 5.25%, 5/01/23 | | 15 | 15,225 |
| 6.75%, 3/15/24 (e) | | 73 | 77,563 |
| Tesoro Logistics LP/Tesoro Logistics Finance Corp.: | | | |
| 5.88%, 10/01/20 (g) | | 138 | 141,967 |
| 6.13%, 10/15/21 | | 39 | 40,853 |
| 6.38%, 5/01/24 | | 111 | 118,493 |
| Transcanada Trust, Series 16-A, 5.88%, 8/15/76 (d) | | 180 | 191,812 |
| Vantage Drilling International, 10.00%, 12/31/20 | | 3 | |
| Weatherford International LLC, 6.80%, 6/15/37 | | 27 | 20,115 |
| Weatherford International Ltd.: | | | |
| 6.50%, 8/01/36 | | 75 | 55,500 |
| 5.95%, 4/15/42 | | 71 | 49,878 |
| Whiting Petroleum Corp.: | | | |
| 1.25%, 6/05/20 (i) | | 675 | 580,085 |
| 5.75%, 3/15/21 | | 2 | 1,793 |
| 5.75%, 3/15/21 (i) | | 400 | 373,626 |
| 6.25%, 4/01/23 (i) | | 177 | 164,057 |
| Williams Cos., Inc.: | | | |
| 3.70%, 1/15/23 | | 58 | 56,260 |
| 4.55%, 6/24/24 | | 332 | 339,470 |
| 5.75%, 6/24/44 | | 181 | 185,977 |
| WPX Energy, Inc.: | | | |
| 5.25%, 1/15/17 | | 40 | 40,200 |
| 7.50%, 8/01/20 | | 70 | 71,881 |
| 6.00%, 1/15/22 | | 284 | 276,190 |
| 8.25%, 8/01/23 | | 190 | 197,600 |
| 5.25%, 9/15/24 | | 225 | 207,562 |
| YPF SA: | | | |
| 8.50%, 7/28/25 | | 83 | 89,092 |
| 8.50%, 7/28/25 (e) | | 859 | 922,051 |
| | | | 40,013,450 |
| Paper & Forest Products 0.0% | | | |
| Unifrax I LLC/Unifrax Holding Co., 7.50%, 2/15/19 (e) | | 260 | 234,000 |
| Pharmaceuticals 1.8% | | | |
| AbbVie, Inc., 3.60%, 5/14/25 (g) | | 695 | 735,505 |
| Actavis Funding SCS, 3.45%, 3/15/22 (g) | | 2,460 | 2,576,646 |
| Capsugel SA, (7.00% Cash or 7.75% PIK), 7.00%, 5/15/19 (e)(h) | | 121 | 122,210 |
| DPx Holdings BV, 7.50%, 2/01/22 (e) | | 110 | 116,895 |
| Endo Finance LLC/Endo Finco, Inc. (e): | | | |
| 7.25%, 1/15/22 | | 121 | 117,370 |
| 6.00%, 7/15/23 (g) | | 433 | 392,948 |
| 6.50%, 2/01/25 (g) | | 398 | 353,225 |
| Ephios Bondco PLC, 6.25%, 7/01/22 | EUR | 100 | 121,026 |
| Grifols Worldwide Operations Ltd., 5.25%, 4/01/22 (g) | USD | 479 | 500,555 |
| Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (e)(g) | | 1,179 | 1,235,002 |
| NBTY, Inc., 7.63%, 5/15/21 (e) | | 745 | 761,762 |
| Teva Pharmaceutical Finance Netherlands III BV, 2.80%, 7/21/23 (g) | | 775 | 779,178 |
| Valeant Pharmaceuticals International, Inc. (e): | | | |
| 6.75%, 8/15/18 | | 1,044 | 1,047,028 |
| 5.38%, 3/15/20 | | 594 | 559,845 |
| 6.38%, 10/15/20 | | 749 | 715,295 |
| 7.50%, 7/15/21 | | 335 | 329,241 |
| 5.63%, 12/01/21 | | 341 | 307,753 |
| 5.50%, 3/01/23 | | 16 | 13,960 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | Par | |
|--|---------|------------|
| | (000) | Value |
| Corporate Bonds | | |
| Pharmaceuticals (continued) | | |
| Valeant Pharmaceuticals International, Inc. (e) (continued): | | |
| 5.88%, 5/15/23 | USD 266 | \$ 234,080 |
| 6.13%, 4/15/25 | 400 | 351,500 |
| | | 11,371,024 |
| Real Estate 0.3% | | |
| AvalonBay Communities, Inc., 3.45%, 6/01/25 (g) | 1,245 | 1,310,913 |
| Prologis LP, 3.75%, 11/01/25 (g) | 255 | 275,657 |
| | | 1,586,570 |
| Real Estate Investment Trusts (REITs) 0.7% | | |
| ERP Operating LP, 3.38%, 6/01/25 (g) | 1,015 | 1,065,424 |
| Hilton Escrow Issuer LLC/Hilton Escrow Issuer Corp., 4.25%, 9/01/24 (e) | 309 | 314,987 |
| iStar, Inc., 4.00%, 11/01/17 | 250 | 250,312 |
| MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc., 4.50%, 9/01/26 (e) | 391 | 390,756 |
| Ventas Realty LP, 4.13%, 1/15/26 (g) | 650 | 704,164 |
| Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21 (g) | 1,300 | 1,447,302 |
| | | 4,172,945 |
| Real Estate Management & Development 0.5% | | |
| Realogy Group LLC/Realogy Co-Issuer Corp. (e): | | |
| 4.50%, 4/15/19 (g) | 301 | 312,288 |
| 5.25%, 12/01/21 | 873 | 914,467 |
| 4.88%, 6/01/23 | 1,542 | 1,561,275 |
| Rialto Holdings LLC/Rialto Corp., 7.00%, 12/01/18 (e) | 220 | 223,300 |
| | | 3,011,330 |
| Road & Rail 1.1% | | |
| Avis Budget Car Rental LLC/Avis Budget Finance, Inc. (e): | | |
| 5.13%, 6/01/22 | 205 | 208,588 |
| 6.38%, 4/01/24 | 30 | 31,665 |
| 5.25%, 3/15/25 (g) | 930 | 920,700 |
| Florida East Coast Holdings Corp., 6.75%, 5/01/19 (e)(g) | 701 | 722,030 |
| Herc Rentals, Inc. (e): | | |
| 7.50%, 6/01/22 | 175 | 182,000 |
| 7.75%, 6/01/24 | 12 | 12,540 |
| Hertz Corp. (g): | | |
| 6.75%, 4/15/19 | 405 | 413,100 |
| 5.88%, 10/15/20 | 435 | 450,769 |
| 7.38%, 1/15/21 | 225 | 234,281 |
| Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (e)(g) | 3,000 | 3,333,750 |
| Loxam SAS, 3.50%, 5/03/23 | EUR 100 | 116,565 |
| Watco Cos. LLC/Watco Finance Corp., 6.38%, 4/01/23 (e) | USD 319 | 319,797 |
| | | 6,945,785 |
| Semiconductors & Semiconductor Equipment 0.8% | | |
| Advanced Micro Devices, Inc., 7.50%, 8/15/22 | 115 | 111,550 |
| Analog Devices, Inc., 3.90%, 12/15/25 (g) | 375 | 400,361 |
| Applied Materials, Inc., 3.90%, 10/01/25 (g) | 285 | 316,437 |
| Micron Technology, Inc. (e): | | |
| 5.25%, 8/01/23 | 306 | 296,055 |
| 5.63%, 1/15/26 | 74 | 70,670 |
| Microsemi Corp., 9.13%, 4/15/23 (e) | 37 | 42,365 |
| NXP BV/NXP Funding LLC (e): | | |
| 4.13%, 6/15/20 (g) | 1,037 | 1,073,295 |
| 4.13%, 6/01/21 | 200 | 209,200 |
| 3.88%, 9/01/22 | 200 | 203,250 |

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| | | | |
|--|-----|--------------|--------------|
| 4.63%, 6/01/23 | | 224 | 236,320 |
| | | Par | |
| Corporate Bonds | | (000) | Value |
| Semiconductors & Semiconductor Equipment (continued) | | | |
| ON Semiconductor Corp., Series B, 2.63%, 12/15/26 (i) | USD | 250 | \$ 272,969 |
| QUALCOMM, Inc., 3.45%, 5/20/25 (g) | | 1,570 | 1,695,481 |
| Sensata Technologies BV, 5.00%, 10/01/25 (e)(g) | | 332 | 343,620 |
| | | | 5,271,573 |
| Software 0.9% | | | |
| ACI Worldwide, Inc., 6.38%, 8/15/20 (e) | | 360 | 371,700 |
| BMC Software Finance, Inc., 8.13%, 7/15/21 (e) | | 635 | 558,800 |
| Ensemble S Merger Sub, Inc., 9.00%, 9/30/23 (e) | | 303 | 313,226 |
| Hewlett Packard Enterprise Co., 4.90%, 10/15/25 (e)(g) | | 375 | 400,858 |
| Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 8/01/22 (e) | | 46 | 40,250 |
| Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 5/01/21 (e)(g)(h) | | 545 | 510,937 |
| Infor US, Inc., 6.50%, 5/15/22 (g) | | 1,089 | 1,103,974 |
| Informatica LLC, 7.13%, 7/15/23 (e) | | 437 | 412,965 |
| Nuance Communications, Inc. (e): | | | |
| 5.38%, 8/15/20 (g) | | 85 | 87,019 |
| 6.00%, 7/01/24 | | 160 | 166,400 |
| PTC, Inc., 6.00%, 5/15/24 | | 106 | 114,613 |
| Solera LLC/Solera Finance, Inc., 10.50%, 3/01/24 (e)(g) | | 824 | 912,580 |
| SS&C Technologies Holdings, Inc., 5.88%, 7/15/23 (g) | | 568 | 597,820 |
| Veritas US, Inc./Veritas Bermuda Ltd., 7.50%, 2/01/23 | EUR | 100 | 107,641 |
| | | | 5,698,783 |
| Specialty Retail 0.5% | | | |
| Asbury Automotive Group, Inc., | | | |
| 6.00%, 12/15/24 (g) | | 660 | 686,400 |
| Group 1 Automotive, Inc., 5.00%, 6/01/22 (g) | USD | 550 | 552,750 |
| JC Penney Corp., Inc.: | | | |
| 6.38%, 10/15/36 | | 49 | 41,160 |
| 7.40%, 4/01/37 | | 42 | 37,800 |
| L Brands, Inc., 6.88%, 11/01/35 (g) | | 515 | 562,637 |
| Penske Automotive Group, Inc.: | | | |
| 5.38%, 12/01/24 (g) | | 551 | 560,643 |
| 5.50%, 5/15/26 | | 190 | 190,118 |
| Sally Holdings LLC/Sally Capital, Inc., 5.50%, 11/01/23 | | 243 | 258,795 |
| THOM Europe SAS, 7.38%, 7/15/19 | EUR | 100 | 117,680 |
| | | | 3,007,983 |
| Technology Hardware, Storage & Peripherals 0.2% | | | |
| Diamond 1 Finance Corp./Diamond 2 Finance Corp. (e): | | | |
| 4.42%, 6/15/21 (g) | USD | 130 | 135,933 |
| 5.88%, 6/15/21 | | 208 | 219,927 |
| 7.13%, 6/15/24 | | 253 | 274,089 |
| 6.02%, 6/15/26 (g) | | 135 | 144,440 |
| 8.35%, 7/15/46 (g) | | 130 | 151,497 |
| Western Digital Corp., 7.38%, 4/01/23 (e)(g) | | 444 | 481,740 |
| | | | 1,407,626 |
| Textiles, Apparel & Luxury Goods 0.1% | | | |
| BiSoho SAS, 5.88%, 5/01/23 | EUR | 100 | 118,863 |
| Hanesbrands, Inc., 4.88%, 5/15/26 (e) | USD | 180 | 188,100 |
| Wolverine World Wide, Inc., 5.00%, 9/01/26 (e) | | 65 | 65,081 |
| | | | 372,044 |
| Thriffs & Mortgage Finance 0.1% | | | |
| MGIC Investment Corp., 5.75%, 8/15/23 | | 163 | 170,742 |
| Radian Group, Inc., 5.25%, 6/15/20 (g) | | 355 | 375,590 |
| | | | 546,332 |

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2016

43

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | | Par | |
|--|-----|-------|-------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Tobacco 0.1% | | | |
| Reynolds American, Inc., 3.25%, 6/12/20 (g) | USD | 396 | \$ 416,363 |
| Trading Companies & Distributors 0.0% | | | |
| Ashtead Capital, Inc., 5.63%, 10/01/24 (e)(g) | | 220 | 231,275 |
| Transportation Infrastructure 1.2% | | | |
| CEVA Group PLC, 7.00%, 3/01/21 (e) | | 460 | 374,900 |
| Jack Cooper Enterprises, Inc., (10.50% Cash or 11.25% PIK), 10.50%, 3/15/19 (e)(h) | | 968 | 261,282 |
| Onorato Armatori SpA, 7.75%, 2/15/23 | EUR | 100 | 114,635 |
| Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(g) | USD | 6,155 | 6,308,481 |
| Transurban Finance Co., 4.13%, 2/02/26 (e)(g) | | 435 | 464,341 |
| | | | 7,523,639 |
| Utilities 0.1% | | | |
| ContourGlobal Power Holdings SA, 5.13%, 6/15/21 | EUR | 100 | 118,795 |
| Generacion Mediterraneo SA/Generacion Frias SA/Central Termica Roca SA, 9.63%, 7/27/23 (e) | USD | 495 | 508,217 |
| | | | 627,012 |
| Wireless Telecommunication Services 1.9% | | | |
| Communications Sales & Leasing, Inc./CSL Capital LLC: | | | |
| 6.00%, 4/15/23 (e) | | 69 | 71,760 |
| 8.25%, 10/15/23 (g) | | 975 | 1,016,438 |
| Digicel Ltd., 6.00%, 4/15/21 (e)(g) | | 2,073 | 1,894,204 |
| GEO Group, Inc.: | | | |
| 5.88%, 1/15/22 | | 50 | 47,250 |
| 5.13%, 4/01/23 | | 340 | 303,450 |
| 6.00%, 4/15/26 | | 64 | 57,360 |
| Matterhorn Telecom SA, 3.88%, 5/01/22 | EUR | 100 | 111,532 |
| Rogers Communications, Inc., 5.00%, 3/15/44 (g) | USD | 545 | 651,666 |
| SBA Communications Corp., 5.63%, 10/01/19 | | 209 | 215,270 |
| Sprint Capital Corp.: | | | |
| 6.90%, 5/01/19 | | 135 | 136,350 |
| 6.88%, 11/15/28 (g) | | 1,131 | 1,017,900 |
| Sprint Communications, Inc.: | | | |
| 9.00%, 11/15/18 (e)(g) | | 1,454 | 1,601,217 |
| 7.00%, 8/15/20 | | 455 | 448,175 |
| Sprint Corp.: | | | |
| 7.25%, 9/15/21 | | 105 | 103,819 |
| 7.88%, 9/15/23 | | 255 | 247,857 |
| 7.13%, 6/15/24 (g) | | 1,503 | 1,401,547 |
| 7.63%, 2/15/25 | | 163 | 154,748 |
| T-Mobile USA, Inc.: | | | |
| 6.63%, 4/28/21 (g) | | 228 | 238,830 |
| 6.13%, 1/15/22 | | 75 | 79,125 |
| 6.73%, 4/28/22 | | 173 | 181,866 |
| 6.00%, 3/01/23 (g) | | 513 | 543,801 |
| 6.84%, 4/28/23 | | 55 | 58,988 |
| 6.50%, 1/15/24 (g) | | 535 | 575,125 |
| 6.38%, 3/01/25 | | 135 | 145,125 |
| 6.50%, 1/15/26 (g) | | 448 | 490,280 |
| Wind Acquisition Finance SA, 4.00%, 7/15/20 | EUR | 195 | 220,775 |
| | | | 12,014,458 |
| Total Corporate Bonds 60.0% | | | 373,883,671 |
| Floating Rate Loan Interests (d) | | | |
| Aerospace & Defense 0.5% | | | |
| BE Aerospace, Inc., 2014 Term Loan B, 3.75%, 12/16/21 | USD | 618 | 623,541 |

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| | | |
|---|--------------|--------------|
| Camp International Holding Co.: | | |
| 2016 1st Lien Term Loan, 4.75%, 8/11/23 | 300 | 297,876 |
| 2016 2nd Lien Term Loan, 8.25%, 8/12/24 | 140 | 139,650 |
| | Par | |
| Floating Rate Loan Interests (d) | (000) | Value |
| Aerospace & Defense (continued) | | |
| Engility Corp.: | | |
| Term Loan B1, 4.88%, 8/12/20 | USD 115 | \$ 115,647 |
| Term Loan B2, 5.75%, 8/12/23 | 223 | 224,771 |
| TransDigm, Inc.: | | |
| 2015 Term Loan E, 3.75%, 5/14/22 | 637 | 635,701 |
| 2016 Delayed Draw Term Loan F, 3.75%, 6/09/23 | 164 | 163,642 |
| 2016 Extended Term Loan F, 3.75%, 6/09/23 | 697 | 695,414 |
| 2016 Term Loan F, 3.75%, 6/09/23 | 183 | 181,825 |
| Term Loan D, 3.75%, 6/04/21 | 336 | 334,858 |
| | | 3,412,925 |
| Air Freight & Logistics 0.3% | | |
| CEVA Group PLC, Synthetic LOC, 6.50%, 3/19/21 | | |
| | 295 | 235,287 |
| CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 | | |
| | 304 | 242,538 |
| CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 | | |
| | 52 | 41,817 |
| CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 | | |
| | 420 | 334,535 |
| XPO Logistics, Inc., Term Loan B2, 4.25%, 10/30/21 | | |
| | 1,118 | 1,122,796 |
| | | 1,976,973 |
| Airlines 0.1% | | |
| Northwest Airlines, Inc.: | | |
| 2.75%, 3/10/17 | 150 | 149,316 |
| 2.13%, 9/10/18 | 345 | 336,375 |
| US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 | | |
| | 7 | 6,659 |
| | | 492,350 |
| Auto Components 0.5% | | |
| Autoparts Holdings Ltd.: | | |
| 1st Lien Term Loan, 7.00%, 7/29/17 | 876 | 827,438 |
| 2nd Lien Term Loan, 11.00%, 1/29/18 | 480 | 412,800 |
| Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 | | |
| | 1,748 | 1,719,155 |
| | | 2,959,393 |
| Automobiles 0.2% | | |
| FCA US LLC, Term Loan B: | | |
| 3.50%, 5/24/17 | 300 | 300,375 |
| 2018, 3.25%, 12/31/18 | 758 | 758,377 |
| | | 1,058,752 |
| Banks 0.1% | | |
| Redtop Acquisitions Ltd.: | | |
| 1st Lien Term Loan, 4.50%, 12/03/20 | 410 | 408,988 |
| 2nd Lien Term Loan, 8.25%, 6/03/21 | 346 | 339,203 |
| | | 748,191 |
| Building Materials 0.3% | | |
| USAGM HoldCo LLC: | | |
| 2015 2nd Lien Term Loan, 9.50%, 7/28/23 | 290 | 286,375 |
| 2015 Term Loan, 4.75%, 7/28/22 | 981 | 961,429 |
| 2016 Incremental Term Loan, 5.50%, 7/28/22 | 888 | 886,476 |
| | | 2,134,280 |
| Building Products 0.8% | | |
| Continental Building Products LLC, 1st Lien Term Loan, 3.50%, 8/10/23 | | |
| | 600 | 600,433 |
| CPG International, Inc., Term Loan, 4.75%, 9/30/20 | | |
| | 1,274 | 1,270,324 |
| GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21 | | |
| | 710 | 708,135 |
| Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21 | | |
| | 562 | 565,235 |
| Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21 | | |
| | 539 | 539,881 |
| Quikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20 | | |
| | 580 | 581,543 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | Par | Value |
|--|--------------|--------------|
| | (000) | Value |
| Floating Rate Loan Interests (d) | | |
| Building Products (continued) | | |
| Wilsonart LLC, Term Loan B, 4.00%, 10/31/19 | USD 662 | \$ 661,144 |
| | | 4,926,695 |
| Capital Markets 0.2% | | |
| Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18 | 215 | 206,828 |
| RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20 | 1,126 | 1,131,816 |
| | | 1,338,644 |
| Chemicals 1.1% | | |
| Allnex (Luxembourg) & Cy SCA, 2016 Term Loan B2, 5.00%, 5/31/23 | 183 | 183,303 |
| Allnex USA, Inc., Term Loan B3, 5.00%, 5/31/23 | 137 | 138,099 |
| Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20 | 605 | 607,739 |
| Chemours Co., Term Loan B, 3.75%, 5/12/22 | 85 | 83,743 |
| Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19 | 47 | 40,631 |
| Huntsman International LLC: | | |
| 2013 Incremental Term Loan, 3.75%, 10/01/21 | 404 | 405,385 |
| 2016 Term Loan B, 4.25%, 4/01/23 | 349 | 350,654 |
| MacDermid, Inc.: | | |
| 1st Lien Term Loan, 5.50%, 6/07/20 | 650 | 649,497 |
| Term Loan B3, 5.50%, 6/07/20 | 800 | 800,058 |
| OXEA Finance LLC, Term Loan B2, 4.25%, 1/15/20 | 1,055 | 1,002,285 |
| PQ Corp., Term Loan, 5.75%, 11/04/22 | 618 | 621,751 |
| Royal Holdings, Inc.: | | |
| 2015 1st Lien Term Loan, 4.50%, 6/19/22 | 460 | 460,861 |
| 2015 2nd Lien Term Loan, 8.50%, 6/19/23 | 185 | 182,225 |
| Solenis International LP: | | |
| 1st Lien Term Loan, 4.25%, 7/31/21 | 511 | 505,081 |
| 2nd Lien Term Loan, 7.75%, 7/31/22 | 600 | 573,300 |
| Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 | 519 | 516,899 |
| | | 7,121,511 |
| Commercial Services & Supplies 1.9% | | |
| ADMI Corp., 2015 Term Loan B, 5.25%, 4/30/22 | 185 | 185,804 |
| ADS Waste Holdings, Inc., Term Loan B2, 3.75%, 10/09/19 | 946 | 944,742 |
| Aramark Services, Inc.: | | |
| Term Loan E, 3.25%, 9/07/19 | 552 | 553,091 |
| Term Loan F, 3.25%, 2/24/21 | 455 | 456,621 |
| Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20 | 1,010 | 997,476 |
| Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21 | 1,377 | 1,384,271 |
| Connolly Corp.: | | |
| 1st Lien Term Loan, 4.50%, 5/14/21 | 1,290 | 1,292,087 |
| 2nd Lien Term Loan, 8.00%, 5/14/22 | 55 | 54,256 |
| Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21 | 231 | 231,161 |
| Employbridge LLC, Exit Term Loan, 7.50%, 5/16/20 | 269 | 230,410 |
| GCA Services Group, Inc., 2016 Term Loan, 5.75%, 3/01/23 | 574 | 576,906 |
| KAR Auction Services, Inc., Term Loan B3, 4.25%, 3/09/23 | 434 | 439,067 |
| Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 | 331 | 306,424 |
| Prime Security Services Borrower LLC: | | |
| 1st Lien Term Loan, 4.75%, 7/01/21 | 80 | 80,680 |
| 2016 Incremental Term Loan B1, 4.75%, 5/02/22 | 920 | 926,035 |
| PSSI Holdings LLC, Term Loan B, 5.00%, 12/02/21 | 349 | 349,987 |
| Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19 | 1,354 | 1,340,521 |
| TruGreen Limited Partnership, 1st Lien Term Loan B, 6.50%, 4/13/23 | 340 | 341,700 |
| US Security Associates Holdings, Inc., 2016 Term Loan, 6.00%, 7/14/23 | 605 | 603,990 |
| | Par | |
| Floating Rate Loan Interests (d) | (000) | Value |
| Commercial Services & Supplies (continued) | | |

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| | | | |
|--|-----|-----|------------|
| Waste Industries USA, Inc., 2016 Term Loan, 3.50%, 2/27/20 | USD | 683 | \$ 684,523 |
|--|-----|-----|------------|

| | | | |
|--|--|--|------------|
| | | | 11,979,752 |
|--|--|--|------------|

Communications Equipment 0.8%

Applied Systems, Inc.:

| | | | |
|--|-----|-------|-----------|
| 1st Lien Term Loan, 4.00%, 1/25/21 | | 265 | 265,773 |
| 2nd Lien Term Loan, 7.50%, 1/24/22 | | 262 | 262,842 |
| Avaya, Inc., Term Loan B7, 6.25%, 5/29/20 | | 242 | 180,403 |
| Checkout Holding Corp., 1st Lien Term Loan, 4.50%, 4/09/21 | | 55 | 48,428 |
| CommScope, Inc., Term Loan B5, 3.75%, 12/29/22 | | 496 | 497,803 |
| Riverbed Technology, Inc., 2016 Term Loan, 5.00%, 4/24/22 | | 687 | 691,192 |
| Telesat Canada, Term Loan A, 3.99%, 3/28/17 | CAD | 1,239 | 939,783 |
| Zayo Group LLC, Term Loan B, 3.75%, 5/06/21 | USD | 1,820 | 1,821,780 |

4,708,004

Construction & Engineering 0.2%

| | | | |
|---|--|-----|---------|
| CNT Holdings III Corp., Term Loan B, 5.25%, 1/22/23 | | 574 | 575,472 |
| Safway Group Holding LLC, Term Loan B, 5.75%, 8/19/23 | | 835 | 835,000 |

1,410,472

Construction Materials 0.3%

| | | | |
|---|--|-------|-----------|
| Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 | | 796 | 794,168 |
| HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21 | | 1,290 | 1,296,701 |

2,090,869

Containers & Packaging 0.6%

| | | | |
|---|--|-------|-----------|
| Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19 | | 902 | 905,591 |
| Berry Plastics Holding Corp., Term Loan H, 3.75%, 10/03/22 | | 1,845 | 1,843,701 |
| BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20 | | 1,191 | 1,194,265 |

3,943,557

Distributors 0.1%

| | | | |
|---|--|-----|---------|
| ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20 | | 546 | 547,428 |
| American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21 | | 222 | 219,503 |

766,931

Diversified Consumer Services 0.8%

| | | | |
|---|--|-------|-----------|
| AssuredPartners, Inc., 2015 1st Lien Term Loan, 5.75%, 10/21/22 | | 985 | 988,749 |
| Bright Horizons Family Solutions, Inc., Term Loan B, 3.75%, 1/30/20 | | 1,189 | 1,192,255 |
| Laureate Education, Inc., Term Loan B, 8.16%, 3/17/21 | | 105 | 103,955 |
| ROC Finance LLC, Term Loan, 5.00%, 6/20/19 | | 615 | 599,569 |
| ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21 | | 2,261 | 2,274,595 |

5,159,123

Diversified Financial Services 0.2%

| | | | |
|---|--|-----|---------|
| AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22 | | 799 | 802,957 |
| SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20 | | 170 | 169,004 |

971,961

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | Par | |
|---|--------------|--------------|
| | (000) | Value |
| Floating Rate Loan Interests (d) | | |
| Diversified Telecommunication Services 1.1% | | |
| Hawaiian Telcom Communications, Inc., Term Loan B, 5.25%, 6/06/19 | USD 700 | \$ 701,590 |
| Integra Telecom, Inc.: | | |
| 2015 1st Lien Term Loan, 5.25%, 8/14/20 | 840 | 831,293 |
| 2nd Lien Term Loan, 9.75%, 2/12/21 | 360 | 340,903 |
| Level 3 Financing, Inc.: | | |
| 2013 Term Loan B, 4.00%, 1/15/20 | 3,040 | 3,055,200 |
| 2019 Term Loan, 4.00%, 8/01/19 | 1,034 | 1,037,863 |
| Telenet International Finance Sarl, Term Loan AD, 4.25%, 6/30/24 | 827 | 829,433 |
| | | 6,796,282 |
| Electrical Equipment 0.2% | | |
| Texas Competitive Electric Holdings Co. LLC: | | |
| 2016 DIP Term Loan B, 5.00%, 10/31/17 | 819 | 821,052 |
| 2016 DIP Term Loan C, 5.00%, 10/31/17 | 187 | 187,320 |
| Extended Term Loan, 4.97%, 10/10/17 (a)(b) | 780 | 249,600 |
| | | 1,257,972 |
| Energy Equipment & Services 0.2% | | |
| Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 | 293 | 292,318 |
| Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 | 455 | 364,817 |
| Weatherford International Ltd., Term Loan, 1.95%, 7/13/20 | 663 | 623,251 |
| | | 1,280,386 |
| Food & Staples Retailing 1.0% | | |
| Albertsons LLC: | | |
| 2016 Term Loan B4, 4.50%, 8/25/21 | 1,477 | 1,482,685 |
| 2016 Term Loan B5, 4.75%, 12/21/22 | 109 | 109,513 |
| Hostess Brands LLC: | | |
| 1st Lien Term Loan, 4.50%, 8/03/22 | 1,082 | 1,087,364 |
| 2nd Lien Term Loan, 8.50%, 8/03/23 | 230 | 230,562 |
| Rite Aid Corp.: | | |
| 5.75%, 8/21/20 | 240 | 240,526 |
| 4.88%, 6/21/21 | 815 | 816,222 |
| US Foods, Inc., 2016 Term Loan B, 4.00%, 6/27/23 | 2,025 | 2,033,869 |
| | | 6,000,741 |
| Food Products 0.7% | | |
| Blue Ribbon LLC, Term Loan, 5.00%, 11/13/21 | 569 | 573,365 |
| Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18 | 697 | 699,188 |
| Pinnacle Foods Finance LLC: | | |
| 2016 Term Loan I, 3.27%, 1/13/23 | 368 | 370,145 |
| Term Loan G, 3.25%, 4/29/20 | 438 | 438,746 |
| Reddy Ice Corp.: | | |
| 1st Lien Term Loan, 6.75%, 5/01/19 | 649 | 591,241 |
| 2nd Lien Term Loan, 10.75%, 11/01/19 | 233 | 179,410 |
| Reynolds Group Holdings, Inc., 2016 Term Loan, 4.25%, 2/05/23 | 1,620 | 1,621,098 |
| | | 4,473,193 |
| Health Care Equipment & Supplies 1.4% | | |
| Alere, Inc.: | | |
| 2015 Term Loan A, 3.50%, 6/18/20 | 373 | 366,691 |
| 2015 Term Loan B, 4.25%, 6/18/22 | 487 | 480,957 |
| Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 | 1,044 | 1,046,840 |
| Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 | 1,256 | 1,261,411 |
| DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 | 1,397 | 1,345,910 |
| | Par | |
| Floating Rate Loan Interests (d) | (000) | Value |

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| Health Care Equipment & Supplies (continued) | | | |
|--|-----|-------|------------|
| Hill-Rom Holdings, Inc., Term Loan B, 3.50%, 9/08/22 | USD | 880 | \$ 884,770 |
| Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18 | | 167 | 165,146 |
| Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 | | 589 | 571,353 |
| National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21 | | 1,178 | 1,157,758 |
| Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21 | | 1,162 | 1,133,654 |
| | | | 8,414,490 |
| Health Care Providers & Services 2.5% | | | |
| Acadia Healthcare Co., Inc.: | | | |
| Term Loan B, 3.75%, 2/11/22 | | 234 | 234,137 |
| Term Loan B2, 4.50%, 2/16/23 | | 647 | 649,175 |
| Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 | | 197 | 193,796 |
| Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 | | 1,146 | 1,146,595 |
| CHG Healthcare Services, Inc., 2016 Term Loan B, 4.75%, 6/07/23 | | 983 | 988,069 |
| Community Health Systems, Inc.: | | | |
| Term Loan F, 4.08%, 12/31/18 | | 503 | 495,098 |
| Term Loan G, 3.75%, 12/31/19 | | 749 | 718,634 |
| Curo Health Services Holdings, Inc., 2015 1st Lien Term Loan, 6.50%, 2/07/22 | | 790 | 790,000 |
| DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 | | 1,746 | 1,754,841 |
| Envision Healthcare Corp., Term Loan: | | | |
| 4.25%, 5/25/18 | | 436 | 436,312 |
| B2, 4.50%, 10/28/22 | | 687 | 687,944 |
| HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 | | 595 | 596,233 |
| HCA, Inc.: | | | |
| Term Loan B6, 3.77%, 3/17/23 | | 1,395 | 1,410,721 |
| Term Loan B7, 3.57%, 2/15/24 | | 135 | 136,320 |
| NVA Holdings, Inc.: | | | |
| 1st Lien Term Loan, 4.75%, 8/14/21 | | 6 | 5,692 |
| 2016 Term Loan, 5.50%, 8/14/21 | | 370 | 369,970 |
| Precyse Acquisition Corp., 2016 1st Lien Term Loan, 6.50%, 10/20/22 | | 550 | 551,722 |
| Sterigenics-Nordion Holdings LLC, 2015 Term Loan B, 4.25%, 5/15/22 | | 968 | 964,668 |
| Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20 | | 399 | 399,320 |
| Surgical Care Affiliates, Inc., Term Loan B, 4.25%, 3/17/22 | | 713 | 715,465 |
| Team Health, Inc., 2016 Term Loan, 3.75%, 11/23/22 | | 1,321 | 1,323,420 |
| U.S. Renal Care, Inc., 2015 Term Loan B, 5.25%, 12/31/22 | | 560 | 539,413 |
| Vizient, Inc., 1st Lien Term Loan, 6.25%, 2/13/23 | | 648 | 655,267 |
| | | | 15,762,812 |
| Health Care Technology 0.1% | | | |
| IMS Health, Inc., Term Loan, 3.50%, 3/17/21 | | 695 | 694,670 |
| Hotels, Restaurants & Leisure 2.5% | | | |
| Amaya Holdings BV: | | | |
| 1st Lien Term Loan, 5.00%, 8/01/21 | | 832 | 823,037 |
| 2nd Lien Term Loan, 8.00%, 8/01/22 | | 246 | 243,845 |
| AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23 | | 508 | 503,768 |
| Boyd Gaming Corp.: | | | |
| Term Loan B, 4.00%, 8/14/20 | | 775 | 776,299 |
| Term Loan B2, 4.00%, 8/16/23 | | 380 | 381,425 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | Par | |
|--|------------|------------|
| | (000) | Value |
| Floating Rate Loan Interests (d) | | |
| Hotels, Restaurants & Leisure (continued) | | |
| Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20 | USD 1,083 | \$ 968,890 |
| Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21 | 1,722 | 1,728,160 |
| Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 | 2,577 | 2,518,501 |
| CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21 | 649 | 652,254 |
| Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22 | 967 | 967,240 |
| ESH Hospitality, Inc., 2016 Term Loan B, 3.80%, 8/16/23 (f) | 875 | 876,820 |
| Hilton Worldwide Finance LLC: | | |
| 2016 Term Loan B2, 3.10%, 10/25/23 | 438 | 439,655 |
| Term Loan B1, 3.50%, 10/26/20 | 43 | 42,824 |
| La Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 4/14/21 | 241 | 237,748 |
| MPH Acquisition Holdings LLC, 2016 Term Loan B, 5.00%, 6/07/23 | 1,175 | 1,187,243 |
| RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 | 546 | 546,914 |
| Sabre, Inc.: | | |
| Incremental Term Loan, 4.50%, 2/19/19 | 323 | 323,362 |
| Term Loan B, 4.00%, 2/19/19 | 580 | 582,107 |
| Scientific Games International, Inc.: | | |
| 2014 Term Loan B1, 6.00%, 10/18/20 | 380 | 380,484 |
| 2014 Term Loan B2, 6.00%, 10/01/21 | 233 | 232,839 |
| Station Casinos LLC, 2016 Term Loan B, 3.75%, 6/08/23 | 869 | 869,146 |
| Yum! Brands, Inc., 1st Lien Term Loan B, 3.26%, 6/16/23 | 450 | 452,651 |
| | | 15,735,212 |
| Household Products 0.2% | | |
| Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 | 358 | 356,497 |
| Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 | 1,008 | 1,011,592 |
| | | 1,368,089 |
| Independent Power and Renewable Electricity Producers 1.1% | | |
| Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 | 754 | 743,763 |
| Calpine Corp.: | | |
| Term Loan B5, 3.50%, 5/27/22 | 258 | 258,147 |
| Term Loan B6, 4.00%, 1/15/23 | 274 | 274,936 |
| Term Loan B7, 3.64%, 5/02/23 | 658 | 660,191 |
| Dynegy, Inc., Escrow, 5.00%, 6/27/23 | 1,200 | 1,200,192 |
| Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16 | 1,969 | 1,976,769 |
| Granite Acquisition, Inc.: | | |
| Term Loan B, 5.00%, 12/19/21 | 1,099 | 1,070,156 |
| Term Loan C, 5.00%, 12/19/21 | 49 | 47,804 |
| NRG Energy, Inc., 2016 Term Loan B, 3.50%, 6/30/23 | 580 | 579,182 |
| | | 6,811,140 |
| Industrial Conglomerates 0.0% | | |
| Sequa Corp., Term Loan B, 5.25%, 6/19/17 | 200 | 172,264 |
| Insurance 0.7% | | |
| AmWINS Group, LLC, 2016 Term Loan B, 4.75%, 9/06/19 | 723 | 726,881 |
| Asurion LLC: | | |
| 2nd Lien Term Loan, 8.50%, 3/03/21 | 405 | 403,380 |
| Term Loan B1, 5.00%, 5/24/19 | 1,067 | 1,067,606 |
| Term Loan B4, 5.00%, 8/04/22 | 231 | 230,917 |
| | Par | |
| Floating Rate Loan Interests (d) | | |
| Insurance (continued) | | |
| Sedgwick Claims Management Services, Inc.: | | |
| 2016 1st Lien Term Loan, 5.25%, 3/01/21 | USD 265 | \$ 266,492 |
| 1st Lien Term Loan, 3.75%, 3/01/21 | 807 | 797,141 |
| 2nd Lien Term Loan, 6.75%, 2/28/22 | 765 | 756,072 |

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| | | |
|--|-------|-----------|
| | | 4,248,489 |
| Internet & Catalog Retail 0.1% | | |
| Harbor Freight Tools USA, Inc., 2016 Term Loan B, 4.00%, 8/19/23 | 924 | 925,547 |
| Internet Software & Services 0.2% | | |
| Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21 | 1,087 | 1,091,966 |
| WaveDivision Holdings LLC, Term Loan B, 4.00%, 10/15/19 | 385 | 384,600 |
| | | 1,476,566 |
| IT Services 1.3% | | |
| Cision US Inc., Term Loan B, 7.00%, 6/16/23 | 535 | 507,581 |
| First Data Corp., 2021 Extended Term Loan, 4.52%, 3/24/21 | 4,379 | 4,399,472 |
| Global Payments Inc., Term Loan B, 4.02%, 4/22/23 | 876 | 881,609 |
| Vantiv LLC, 2014 Term Loan B, 3.50%, 6/13/21 | 791 | 793,500 |
| WEX, Inc., Term Loan B, 4.25%, 7/01/23 | 1,295 | 1,304,013 |
| | | 7,886,175 |
| Machinery 0.5% | | |
| Allison Transmission, Inc., Term Loan B3, 3.50%, 8/23/19 | 448 | 448,581 |
| Global Brass & Copper, Inc., 2016 Term Loan B, 5.25%, 7/18/23 | 490 | 493,062 |
| Mueller Water Products, Inc., Term Loan B, 4.00%, 11/26/21 | 300 | 300,927 |
| Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20 | 857 | 856,868 |
| Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 | 1,406 | 1,250,506 |
| | | 3,349,944 |
| Media 3.5% | | |
| Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 | 1,803 | 1,809,271 |
| Cengage Learning Acquisitions, Inc., 2016 Term Loan B, 5.25%, 6/07/23 | 733 | 731,629 |
| Charter Communications Operating LLC, 2016 Term Loan I, 3.50%, 1/24/23 | 2,579 | 2,591,430 |
| CSC Holdings LLC, 2015 Term Loan B, 5.00%, 10/09/22 | 1,551 | 1,563,072 |
| Gray Television, Inc., 2014 Term Loan B, 3.94%, 6/13/21 | 259 | 259,971 |
| Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 | 923 | 915,821 |
| iHeartCommunications, Inc.: | | |
| Extended Term Loan E, 8.02%, 7/30/19 | 215 | 164,297 |
| Term Loan D, 7.27%, 1/30/19 | 1,972 | 1,511,273 |
| Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19 | 1,176 | 1,115,786 |
| MGOC, Inc., Term Loan B, 4.00%, 7/31/20 | 692 | 691,732 |
| Numericable U.S. LLC: | | |
| Term Loan B6, 4.75%, 2/10/23 | 1,149 | 1,152,098 |
| Term Loan B7, 5.00%, 1/15/24 | 1,626 | 1,634,461 |
| SBA Senior Finance II LLC, Term Loan B1, 3.25%, 3/24/21 | 682 | 680,974 |
| Trader Corp., Term Loan, 5.50%, 8/09/23 | 455 | 455,287 |
| Tribune Media Co., Term Loan, 3.75%, 12/27/20 | 1,298 | 1,300,898 |
| Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20 | 2,117 | 2,115,425 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | Par | |
|--|------------|------------|
| | (000) | Value |
| Floating Rate Loan Interests (d) | | |
| Media (continued) | | |
| UPC Financing Partnership, Term Loan AN, 3.00%, 8/31/24 | USD 480 | \$ 478,277 |
| Virgin Media Investment Holdings Ltd.: | | |
| Term Loan E, 4.25%, 6/30/23 | GBP 305 | 399,978 |
| Term Loan F, 3.65%, 6/30/23 | USD 1,076 | 1,075,911 |
| Ziggo Financing Partnership: | | |
| Term Loan B1, 3.65%, 1/15/22 | 366 | 364,222 |
| Term Loan B2A, 3.60%, 1/15/22 | 250 | 248,320 |
| Term Loan B3, 3.70%, 1/15/22 | 410 | 407,970 |
| | | 21,668,103 |
| Metals & Mining 0.4% | | |
| Ameriforge Group, Inc., 2nd Lien Term Loan, 8.75%, 12/19/20 | 255 | 30,600 |
| FMG Resources August 2006 Property Ltd., Term Loan B, 3.75%, 6/30/19 | 148 | 147,331 |
| Freeport McMoran Copper & Gold Inc., Term Loan A, 3.28%, 5/31/18 | 774 | 766,816 |
| Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22 | 1,075 | 1,076,586 |
| WireCo WorldGroup, Inc., 2016 1st Lien Term Loan, 6.50%, 7/13/23 | 235 | 235,195 |
| | | 2,256,528 |
| Multiline Retail 0.8% | | |
| BJ's Wholesale Club, Inc.: | | |
| 1st Lien Term Loan, 4.50%, 9/26/19 | 1,229 | 1,227,510 |
| 2nd Lien Term Loan, 8.50%, 3/26/20 | 572 | 573,217 |
| Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 | 1,602 | 1,604,101 |
| Hudson's Bay Co., 2015 Term Loan B, 4.75%, 9/30/22 | 966 | 967,082 |
| Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20 | 495 | 463,829 |
| | | 4,835,739 |
| Oil, Gas & Consumable Fuels 1.4% | | |
| California Resources Corp.: | | |
| Second Out Term Loan, 11.50%, 8/04/21 | 845 | 885,138 |
| Term Loan A, 3.70%, 10/01/19 | 588 | 558,670 |
| Chesapeake Energy Corp., Term Loan, 8.50%, 8/15/21 | 1,194 | 1,231,083 |
| CITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18 | 347 | 348,622 |
| Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 | 444 | 203,245 |
| Energy Transfer Equity LP, Term Loan: | | |
| 3.29%, 12/02/19 | 87 | 85,042 |
| 2015, 4.04%, 12/02/19 | 244 | 241,667 |
| EP Energy LLC, 2016 Term Loan, 9.75%, 6/30/21 | 204 | 200,438 |
| EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 | 293 | 293,231 |
| MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 | 1,232 | 1,130,946 |
| Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 | 633 | 601,287 |
| PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20 | 275 | 272,250 |
| Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 | 262 | 235,716 |
| Seventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/20 | 103 | 89,705 |
| Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 | 23 | 18,615 |
| Southcross Holdings Borrower LP, Exit Term Loan B, 3.50%, 4/13/23 | 36 | 30,198 |
| TPF II Power LLC, Term Loan B, 5.00%, 10/02/21 | 921 | 924,307 |
| Ultra Resources, Inc., Revolver, 4.75%, 10/06/16 | 531 | 491,175 |
| | Par | |
| Floating Rate Loan Interests (d) | | |
| Oil, Gas & Consumable Fuels (continued) | | |
| Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 | USD 823 | \$ 813,586 |
| | | 8,654,921 |
| Personal Products 0.2% | | |
| Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 | 464 | 466,047 |
| Revlon Consumer Products Corp., 2016 Term Loan B, 1.00%, 7/22/23 | 915 | 913,627 |

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| | | |
|--|-------------|------------|
| | | 1,379,674 |
| Pharmaceuticals | 1.6% | |
| Akorn, Inc., Term Loan B, 5.25%, 4/16/21 | 609 | 614,060 |
| DPx Holdings BV, 2014 Incremental Term Loan, 4.25%, 3/11/21 | 1,640 | 1,633,231 |
| Endo Luxembourg Finance Co. I Sarl, 2015 Term Loan B, 3.75%, 9/26/22 | 754 | 749,093 |
| Grifols Worldwide Operations USA, Inc., Term Loan B, 3.44%, 2/27/21 | 1,613 | 1,623,836 |
| Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22 | 1,996 | 2,001,489 |
| NBTY, Inc., Term Loan B, 5.00%, 5/05/23 | 993 | 993,567 |
| Valeant Pharmaceuticals International, Inc.: | | |
| Series A3 Tranche A, 4.28%, 10/20/18 | 152 | 152,065 |
| Series A4 Tranche A, 4.26%, 4/01/20 | 226 | 223,749 |
| Series C2 Term Loan B, 5.25%, 12/11/19 | 1,556 | 1,557,734 |
| Series E Term Loan B, 5.25%, 8/05/20 | 472 | 471,246 |
| | | 10,020,070 |
| Professional Services | 0.9% | |
| Acosta Holdco, Inc., 2015 Term Loan, 4.25%, 9/26/21 | 146 | 141,799 |
| Advantage Sales & Marketing, Inc.: | | |
| 2014 1st Lien Term Loan, 4.25%, 7/23/21 | 595 | 590,096 |
| 2014 2nd Lien Term Loan, 7.50%, 7/25/22 | 605 | 575,252 |
| Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 | 1,044 | 1,042,585 |
| SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 | 452 | 444,694 |
| Sterling Infosystems, Inc., 1st Lien Term Loan B, 5.75%, 6/20/22 | 589 | 585,625 |
| TransUnion LLC, Term Loan B2, 3.50%, 4/09/21 | 2,342 | 2,348,749 |
| | | 5,728,800 |
| Real Estate Investment Trusts (REITs) | 0.4% | |
| Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22 | 781 | 781,115 |
| MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 | 1,396 | 1,407,354 |
| | | 2,188,469 |
| Real Estate Management & Development | 0.5% | |
| CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 | 756 | 759,945 |
| DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 | 1,044 | 1,038,377 |
| Realogy Corp.: | | |
| 2016 Term Loan B, 3.75%, 7/20/22 | 824 | 828,149 |
| Term Loan A, 2.50%, 10/23/20 | 479 | 474,072 |
| | | 3,100,543 |
| Semiconductors & Semiconductor Equipment | 0.9% | |
| Avago Technologies Cayman Ltd., Term Loan B3, 3.51%, 2/01/23 | 3,808 | 3,841,157 |
| Cavium, Inc., Term Loan B, 3.75%, 8/16/22 | 270 | 270,675 |
| Microsemi Corp., 2015 Term Loan B, 3.75%, 1/15/23 | 183 | 183,871 |
| NXP BV, 2015 Term Loan B, 3.75%, 12/07/20 | 908 | 913,137 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | Par | |
|--|--------------|--------------|
| | (000) | Value |
| Floating Rate Loan Interests (d) | | |
| Semiconductors & Semiconductor Equipment (continued) | | |
| ON Semiconductor Corp., Term Loan B, 5.25%, 3/31/23 | USD 210 | \$ 212,587 |
| | | 5,421,427 |
| Software 1.7% | | |
| BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20 | 453 | 431,954 |
| Infor US, Inc., Term Loan B5, 3.75%, 6/03/20 | 1,372 | 1,356,067 |
| Informatica Corp., Term Loan, 4.50%, 8/05/22 | 893 | 861,986 |
| IQOR US, Inc., Term Loan B, 6.00%, 4/01/21 | 339 | 288,321 |
| Kronos, Inc.: | | |
| 2nd Lien Term Loan, 9.75%, 4/30/20 | 666 | 679,879 |
| Initial Incremental Term Loan, 4.50%, 10/30/19 | 492 | 493,194 |
| Mitchell International, Inc.: | | |
| 1st Lien Term Loan, 4.50%, 10/13/20 | 611 | 608,949 |
| 2nd Lien Term Loan, 8.50%, 10/11/21 | 600 | 581,250 |
| SolarWinds, Inc., 2016 Term Loan, 5.50%, 2/03/23 | 920 | 922,990 |
| Solera LLC, Term Loan B, 5.75%, 3/03/23 | 439 | 441,252 |
| Sophia LP, 2015 Term Loan B, 4.75%, 9/30/22 | 502 | 501,971 |
| SS&C Technologies, Inc.: | | |
| 2015 Term Loan B1, 4.00%, 7/08/22 | 1,814 | 1,824,936 |
| 2015 Term Loan B2, 4.00%, 7/08/22 | 231 | 232,548 |
| Vertafore, Inc., 2016 1st Lien Term Loan, 4.75%, 6/30/23 | 1,460 | 1,462,234 |
| | | 10,687,531 |
| Specialty Retail 0.6% | | |
| Leslie's Poolmart, Inc., 2016 Term Loan, 5.25%, 7/27/23 | 370 | 372,312 |
| Michaels Stores, Inc.: | | |
| Incremental 2014 Term Loan B2, 4.00%, 1/28/20 | 559 | 562,830 |
| Term Loan B, 3.75%, 1/28/20 | 594 | 596,006 |
| Party City Holdings, Inc., 2015 Term Loan B, 4.49%, 8/19/22 | 1,211 | 1,212,102 |
| Petco Animal Supplies, Inc.: | | |
| 2016 Term Loan B1, 5.00%, 1/26/23 | 358 | 361,134 |
| 2016 Term Loan B2, 5.00%, 1/26/23 | 448 | 450,898 |
| | | 3,555,282 |
| Technology Hardware, Storage & Peripherals 0.4% | | |
| Dell International LLC, Term Loan B2, 4.00%, 4/29/20 | 993 | 995,685 |
| Dell, Inc.: | | |
| 2016 Term Loan B, 4.00%, 5/24/23 | 795 | 799,261 |
| Term Loan C, 3.75%, 10/29/18 | 576 | 575,576 |
| | | 2,370,522 |
| Textiles, Apparel & Luxury Goods 0.2% | | |
| Ascend Performance Materials Operations LLC, Term Loan B, 6.75%, 8/12/22 | 712 | 701,584 |
| J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 | 147 | 116,091 |
| Samsonite International SA, Term Loan B, 4.00%, 5/12/23 | 170 | 171,700 |
| | | 989,375 |
| Thrifts & Mortgage Finance 0.1% | | |
| IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 | 840 | 840,809 |
| Trading Companies & Distributors 0.2% | | |
| Beacon Roofing Supply, Inc., Term Loan B, 4.00%, 10/01/22 | 845 | 847,391 |
| Nexeo Solutions LLC, 2016 Term Loan, 5.25%, 6/09/23 | 110 | 110,344 |
| | | 957,735 |
| | Par | |
| Floating Rate Loan Interests (d) | (000) | Value |

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| Transportation 0.1% | | | |
|--|-----|-------|--------------------|
| Gruden Acquisition, Inc., 1st Lien Term Loan, 5.75%, 8/18/22 | USD | 498 | \$ 444,332 |
| Wireless Telecommunication Services 0.8% | | | |
| Ligado Networks LLC (a)(b): | | | |
| 2015 2nd Lien Term Loan, 13.50%, 12/07/20 | | 28 | 19,756 |
| PIK Exit Term Loan (9.75% PIK), 9.75%, 6/15/20 (h) | | 2,518 | 2,285,340 |
| LTS Buyer LLC: | | | |
| 1st Lien Term Loan, 4.00%, 4/13/20 | | 1,702 | 1,699,819 |
| 2nd Lien Term Loan, 8.00%, 4/12/21 | | 360 | 359,470 |
| T-Mobile USA, Inc., Term Loan B, 3.50%, 11/09/22 | | 695 | 699,006 |
| | | | 5,063,391 |
| Total Floating Rate Loan Interests 37.5% | | | 234,017,606 |

Foreign Agency Obligations

| | | | |
|---|-----|-------|-------------------|
| Argentine Republic Government International Bond (e): | | | |
| 6.25%, 4/22/19 | | 2,269 | 2,415,350 |
| 7.50%, 4/22/26 (g) | | 3,008 | 3,353,920 |
| 7.63%, 4/22/46 (g) | | 2,422 | 2,736,860 |
| Brazilian Government International Bond, 5.00%, 1/27/45 | | 513 | 477,090 |
| Cyprus Government International Bond, 4.63%, 2/03/20 (e) | EUR | 2,600 | 3,106,953 |
| Egypt Government International Bond, 5.88%, 6/11/25 | USD | 1,649 | 1,558,437 |
| Iceland Government International Bond, 5.88%, 5/11/22 | | 3,030 | 3,538,531 |
| Portugal Government International Bond, 5.13%, 10/15/24 (e) | | 4,680 | 4,697,475 |
| Turkey Government International Bond: | | | |
| 6.75%, 4/03/18 | | 3,580 | 3,813,452 |
| 7.00%, 3/11/19 | | 833 | 908,387 |
| 7.50%, 11/07/19 | | 2,190 | 2,456,111 |
| Total Foreign Agency Obligations 4.7% | | | 29,062,566 |

Investment Companies 0.1%

| Capital Markets 0.1% | | | |
|--|--|-------|---------|
| iShares iBoxx \$ High Yield Corporate Bond ETF (k) | | 8,500 | 737,035 |

Non-Agency Mortgage-Backed Securities

| Collateralized Mortgage Obligations 1.9% | | | |
|---|--|-------|------------|
| Countrywide Alternative Loan Trust, Series 2005-54CB, Class 3A4, 5.50%, 11/25/35 | | | |
| | | 3,396 | 2,981,733 |
| Countrywide Home Loan Mortgage Pass-Through Trust: | | | |
| Series 2005-17, Class 1A6, 5.50%, 9/25/35 | | 731 | 727,790 |
| Series 2006-17, Class A2, 6.00%, 12/25/36 | | 1,760 | 1,548,542 |
| Series 2007-HY5, Class 3A1, 4.68%, 9/25/37 (d) | | 1,255 | 1,123,436 |
| GSR Mortgage Loan Trust, Series 2005-AR5, Class 2A3, 3.18%, 10/25/35 (d) | | 1,219 | 1,070,520 |
| Hilton USA Trust, Series 2013-HLT, Class EFX, 5.61%, 11/05/30 (d) | | 4,162 | 4,172,446 |
| | | | 11,624,467 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | | Par | |
|--|-----|------------|--------------|
| | | (000) | Value |
| Non-Agency Mortgage-Backed Securities | | | |
| Commercial Mortgage-Backed Securities 9.7% | | | |
| Banc of America Commercial Mortgage Trust, Series 2007-4, Class A4, 5.93%, 2/10/51 (d) | USD | 1,422 | \$ 1,457,793 |
| Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (d)(e) | | 4,830 | 5,006,398 |
| Citigroup Commercial Mortgage Trust, Series 2015-SSHP, Class D, 3.56%, 9/15/27 (d)(e) | | 2,825 | 2,772,643 |
| Commercial Mortgage Pass-Through Certificates (d)(e): | | | |
| Series 2013-LC13, Class D, 5.21%, 8/10/46 | | 3,530 | 3,301,248 |
| Series 2014-PAT, Class E, 3.66%, 8/13/27 | | 1,000 | 985,561 |
| Series 2014-PAT, Class F, 2.95%, 8/13/27 | | 2,000 | 1,866,360 |
| Commercial Mortgage Trust: | | | |
| Series 2013-LC6, Class B, 3.74%, 1/10/46 | | 1,110 | 1,185,905 |
| Series 2015-3BP, Class A, 3.18%, 2/10/35 (e) | | 5,930 | 6,298,416 |
| Series 2015-CR22, Class B, 3.93%, 3/10/48 (d) | | 5,000 | 5,361,604 |
| Core Industrial Trust, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (d)(e) | | 3,615 | 3,688,222 |
| Credit Suisse Commercial Mortgage Trust, Series 2006-C5, Class AM, 5.34%, 12/15/39 | | 1,850 | 1,856,762 |
| Credit Suisse Mortgage Capital Certificates, Series 2007-C5, Class AAB, 5.62%, 9/15/40 (d) | | 123 | 123,344 |
| CSAIL Commercial Mortgage Trust, Series 2015-C1, Class B, 4.04%, 4/15/50 (d) | | 890 | 974,193 |
| GAHR Commercial Mortgage Trust, Series 2015-NRF (d)(e): | | | |
| Class DFX, 3.49%, 12/15/34 | | 4,830 | 4,860,732 |
| Class GFX, 3.49%, 12/15/34 | | 2,500 | 2,300,472 |
| Goldman Sachs Mortgage Securities Trust, Series 2014-GSFL, Class D, 4.41%, 7/15/31 (d)(e) | | 1,140 | 1,105,993 |
| Greenwich Capital Commercial Funding Corp. Commercial Mortgage Trust, Series 2006-GG7, Class AM, 5.96%, 7/10/38 (d) | | 716 | 715,246 |
| GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (e) | | 1,995 | 2,125,985 |
| JPMorgan Chase Commercial Mortgage Securities Corp.: | | | |
| Series 2004-LN2, Class A2, 5.12%, 7/15/41 | | 49 | 48,633 |
| Series 2007-CB19, Class A4, 5.88%, 2/12/49 (d) | | 2,076 | 2,108,632 |
| Series 2012-LC9, Class XA, 1.98%, 12/15/47 (d) | | 13,918 | 944,430 |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47 | | 1,663 | 1,675,179 |
| LB-UBS Commercial Mortgage Trust, Series 2007-C6, Class A4, 5.86%, 7/15/40 (d) | | 3,566 | 3,624,199 |
| Merrill Lynch Mortgage Trust, Series 2007-C1, Class A1A, 6.02%, 6/12/50 (d) | | 1,339 | 1,361,996 |
| Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 6.16%, 2/15/51 (d) | | 1,733 | 1,760,680 |
| WF-RBS Commercial Mortgage Trust, Series 2012-C8: | | | |
| Class B, 4.31%, 8/15/45 | | 1,085 | 1,187,945 |
| Class C, 5.04%, 8/15/45 (d) | | 1,395 | 1,508,190 |
| | | | 60,206,761 |
| Interest Only Commercial Mortgage-Backed Securities 0.3% | | | |
| Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 1.02%, 7/10/48 (d) | | 16,125 | 776,437 |
| | | Par | |
| Non-Agency Mortgage-Backed Securities (000) Value | | | |
| Interest Only Commercial Mortgage-Backed Securities (continued) | | | |
| WF-RBS Commercial Mortgage Trust, Series 2014-C20, Class XA, 1.35%, 5/15/47 (d) | USD | 14,551 | \$ 862,430 |
| | | | 1,638,867 |

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Total Non-Agency Mortgage-Backed Securities 11.9% 73,470,095

| | Beneficial Interest (000) | |
|------------------------------------|--|----------------|
| Other Interests (l) | | |
| Auto Components 0.0% | | |
| Lear Corp. Escrow | 1,000 | 10 |
| Construction Materials 0.0% | | |
| USI Senior Holdings | 6 | 193,619 |
| Total Other Interests 0.0% | | 193,629 |

Preferred Securities

| | Par (000) | |
|---|----------------------|-------------------|
| Capital Trusts | | |
| Banks 4.5% | | |
| Banco Bilbao Vizcaya Argentaria SA, 6.75% (d)(m) | 200 | 209,705 |
| Banco Nacional de Comercio Exterior SNC, 3.80% (d)(e)(m) | 509 | 511,494 |
| Banco Popular Espanol SA, 8.25% (d)(m) | 200 | 204,072 |
| Banco Santander SA, 6.25% (d)(m) | 200 | 202,454 |
| BNP Paribas SA, 7.38% (d)(e)(g)(m) | 200 | 203,500 |
| Capital One Financial Corp., Series E, 5.55% (d)(g)(m) | 3,000 | 3,069,450 |
| Citigroup, Inc. (d)(g)(m): | | |
| 5.90% | 5,000 | 5,188,050 |
| 5.95% | 1,370 | 1,424,800 |
| Series R, 6.13% | 950 | 991,230 |
| Cooperatieve Rabobank UA, 6.63% (d)(m) | 200 | 238,088 |
| Intesa Sanpaolo SpA, 7.00% (d)(m) | 200 | 218,628 |
| JPMorgan Chase & Co. (d)(g)(m): | | |
| Series U, 6.13% | 6,690 | 7,162,481 |
| Series V, 5.00% | 4,060 | 4,049,850 |
| Wells Fargo & Co. (d)(g)(m) | | |
| Series S, 5.90% | 3,000 | 3,191,250 |
| Series U, 5.88% | 1,110 | 1,225,939 |
| | | 28,090,991 |

| | | |
|---|-------|------------------|
| Capital Markets 1.2% | | |
| Goldman Sachs Group, Inc. (d)(g)(m): | | |
| 5.30% | 135 | 138,038 |
| Series L, 5.70% | 1,089 | 1,112,414 |
| Series M, 5.38% | 1,730 | 1,749,030 |
| Morgan Stanley, Series H, 5.45% (d)(g)(m) | 2,546 | 2,552,365 |
| State Street Corp., Series F, 5.25% (d)(g)(m) | 1,625 | 1,694,225 |
| UBS Group AG, 5.75% (d)(m) | 200 | 232,571 |
| | | 7,478,643 |

| | | |
|--|-------|-----------|
| Diversified Financial Services 1.4% | | |
| Bank of America Corp. (d)(g)(m): | | |
| Series AA, 6.10% | 1,241 | 1,304,601 |
| Series U, 5.20% | 1,250 | 1,227,125 |
| Series V, 5.13% | 510 | 502,605 |
| Series X, 6.25% | 1,929 | 2,025,450 |
| Barclays PLC, 7.88% (d)(m) | 200 | 200,450 |
| Credit Agricole SA, 6.50% (d)(m) | 100 | 111,545 |
| Macquarie Bank Ltd., 10.25% (d)(m) | 1,450 | 1,526,415 |
| Royal Bank of Scotland Group PLC, 8.63% (d)(m) | 200 | 203,750 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

| | | Par | Value |
|--|-----|---------|--------------|
| | | (000) | |
| Capital Trusts | | | |
| Diversified Financial Services (continued) | | | |
| Societe Generale SA, 6.00% (d)(e)(g)(m) | USD | 2,000 | \$ 1,850,160 |
| | | | 8,952,101 |
| Diversified Telecommunication Services 0.1% | | | |
| Telefonica Europe BV (d)(m): | | | |
| 4.20% | | 200 | 231,187 |
| 5.00% | | 100 | 118,195 |
| | | | 349,382 |
| Electric Utilities 0.0% | | | |
| Enel SpA (d): | | | |
| 5.00%, 1/15/75 | EUR | 100 | 120,584 |
| 7.75%, 9/10/75 | GBP | 100 | 148,162 |
| | | | 268,746 |
| Insurance 1.6% | | | |
| Hartford Financial Services Group, Inc., 8.13% (d)(g)(m) | | 2,500 | 2,731,250 |
| Prudential Financial, Inc., 5.63% (d)(g)(m) | | 3,250 | 3,485,625 |
| Voya Financial, Inc., 5.65% (d)(g)(m) | | 3,500 | 3,500,000 |
| | | | 9,716,875 |
| Oil, Gas & Consumable Fuels 0.1% | | | |
| DCP Midstream LLC, 5.85%, 5/21/43 (d)(e) | | 40 | 30,600 |
| Gas Natural Fenosa Finance BV, 3.38% (d)(m) | | 100 | 108,477 |
| Repsol International Finance BV, 4.50% (d)(m) | | 100 | 103,458 |
| TOTAL SA, 3.88% (d)(m) | | 100 | 119,802 |
| | | | 362,337 |
| Total Capital Trusts 8.9% | | | 55,219,075 |
| Preferred Stocks | | | |
| Capital Markets 1.6% | | | |
| CF-B L2 (D) LLC, (Acquired 4/08/15, cost \$11,497) (c) | | 127,973 | 105,693 |
| Goldman Sachs Group, Inc., Series J, 5.50% (d)(m) | | 202,526 | 5,478,328 |
| Morgan Stanley, 6.86% (d)(m) | | 120,000 | 3,594,000 |
| SCE Trust III, 5.75% (d)(m) | | 21,200 | 661,228 |
| Total Preferred Stocks 1.6% | | | 9,839,249 |
| Trust Preferred 0.4% | | | |
| Diversified Financial Services 0.4% | | | |
| GMAC Capital Trust I, Series 2, 8.13%, 2/15/40 (d) | | 105,753 | 2,663,787 |
| Total Preferred Securities 10.9% | | | 67,722,111 |
| U.S. Government Sponsored Agency Securities | | | |
| Interest Only Collateralized Mortgage Obligations 0.7% | | | |
| Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.20%, 12/25/17 (d) | USD | 12,438 | \$ 392,629 |
| Freddie Mac Mortgage-Backed Securities, Class X1 (d): | | | |
| Series K042, 1.19%, 12/25/24 | | 34,869 | 2,537,342 |
| Series K707, 1.67%, 12/25/18 | | 41,129 | 1,210,018 |

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| | | |
|--|----------------|----------------|
| | | 4,139,989 |
| Mortgage-Backed Securities | 0.4% | |
| Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23 (g) | | 2,278 |
| Total U.S. Government Sponsored Agency Securities | 1.1% | 6,500,831 |
| | | |
| U.S. Treasury Obligations | 0.8% | |
| U.S. Treasury Bonds, 2.50%, 2/15/46 (g) | | 5,000 |
| | | |
| Warrants | 0.0% | |
| Software | 0.0% | |
| HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, Strike Price \$42.27) | | 3,100 |
| Total Long-Term Investments | | 6,316 |
| (Cost \$881,024,434) | 142.0% | 884,995,435 |
| | | |
| Short-Term Securities | | |
| BlackRock Liquidity Funds, TempFund, Institutional Class, 0.33% (k)(n) | | 2,911,779 |
| Total Short-Term Securities | | 2,911,779 |
| (Cost \$2,911,779) | 0.5% | 2,911,779 |
| Options Purchased | | |
| (Cost \$467,877) | 0.0% | 173,775 |
| Total Investments Before Options Written | | 888,080,989 |
| (Cost \$884,404,090) | 142.5% | 888,080,989 |
| Options Written | | |
| (Premiums Received \$328,503) | (0.0)% | (212,314) |
| Total Investments, Net of Options Written | | 887,868,675 |
| (Cost \$884,075,587) | 142.5% | 887,868,675 |
| Liabilities in Excess of Other Assets | (42.5)% | (264,649,931) |
| | | |
| Net Assets | 100.0% | \$ 623,218,744 |

Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) Issuer filed for bankruptcy and/or is in default.
- (c) Restricted security as to resale, excluding 144A securities. As of period end, the Fund held restricted securities with a current value of \$106,706 and an original cost of \$27,096, which was less than 0.05% of its net assets.
- (d) Variable rate security. Rate as of period end.
- (e) 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.
- (f) When-issued security.
- (g) All or a portion of security has been pledged as collateral in connection with outstanding reverse repurchase agreements.

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- (h) 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.

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

(i) Convertible security.

(j) 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.

(k) During the year ended August 31, 2016, investments in issuers considered to be affiliates of the Fund for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate | Shares Held at August 31, 2015 | Shares Purchased | Shares Sold | Shares Held at August 31, 2016 | Value at August 31, 2016 | Income |
|--|--------------------------------|------------------|--------------------------|--------------------------------|--------------------------|-----------|
| BlackRock Liquidity Funds, TempFund, Institutional Class | 5,757,976 | | (2,846,197) ¹ | 2,911,779 | \$ 2,911,779 | \$ 20,284 |
| iShares iBoxx \$ High Yield Corporate Bond ETF | | 8,500 | | 8,500 | 737,035 | 1,533 |
| | | | | | \$ 3,648,814 | \$ 21,817 |

¹ Represents net shares sold.

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

(m) Perpetual security with no stated maturity date.

(n) Current yield as of period end.

Reverse Repurchase Agreements

| Counterparty | Interest Rate | Trade Date | Maturity Date ¹ | Face Value | Face Value Including Accrued Interest | Type of Underlying Collateral | Remaining Contractual Maturity of the Agreements ¹ |
|------------------------------------|---------------|------------|----------------------------|--------------|---------------------------------------|-------------------------------|---|
| Barclays Capital, Inc. | 0.55% | 12/17/15 | Open | \$ 3,189,062 | \$ 3,201,633 | Capital Trusts | Open/Demand |
| Barclays Capital, Inc. | 0.80% | 12/17/15 | Open | 1,206,752 | 1,213,671 | Capital Trusts | Open/Demand |
| Barclays Capital, Inc. | 0.80% | 12/17/15 | Open | 867,775 | 872,750 | Corporate Bonds | Open/Demand |
| Credit Suisse Securities (USA) LLC | 0.70% | 12/17/15 | Open | 904,618 | 909,157 | Corporate Bonds | Open/Demand |
| Credit Suisse Securities (USA) LLC | 0.70% | 12/17/15 | Open | 5,839,556 | 5,868,171 | Corporate Bonds | Open/Demand |
| Credit Suisse Securities (USA) LLC | 0.70% | 12/17/15 | Open | 1,283,750 | 1,290,194 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.65% | 12/17/15 | Open | 1,318,000 | 1,324,140 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.65% | 12/17/15 | Open | 2,353,000 | 2,363,961 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.65% | 12/17/15 | Open | 788,000 | 791,671 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.65% | 12/17/15 | Open | 2,560,000 | 2,571,925 | Capital Trusts | Open/Demand |
| HSBC Securities (USA), Inc. | 0.65% | 12/17/15 | Open | 3,326,000 | 3,341,494 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.80% | 12/17/15 | Open | 3,360,000 | 3,379,264 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.90% | 12/17/15 | Open | 1,437,000 | 1,446,269 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.90% | 12/17/15 | Open | 314,000 | 316,025 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 12/17/15 | Open | 334,800 | 336,336 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 12/17/15 | Open | 1,706,250 | 1,714,076 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 12/17/15 | Open | 239,700 | 240,799 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 12/17/15 | Open | 405,638 | 407,498 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 12/17/15 | Open | 2,079,000 | 2,088,536 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|-----------------------------|-------|----------|------|-----------|-----------|-----------------|-------------|
| RBC Capital Markets LLC | 0.64% | 12/17/15 | Open | 648,087 | 651,060 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 12/17/15 | Open | 619,125 | 621,965 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 12/17/15 | Open | 1,164,075 | 1,169,414 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 12/17/15 | Open | 1,447,950 | 1,454,591 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 12/17/15 | Open | 78,720 | 79,143 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 12/17/15 | Open | 321,300 | 323,027 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 12/17/15 | Open | 355,100 | 357,390 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 12/17/15 | Open | 520,838 | 524,197 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 12/17/15 | Open | 638,625 | 642,744 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 12/17/15 | Open | 394,088 | 396,629 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 12/17/15 | Open | 510,435 | 513,727 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 12/17/15 | Open | 1,607,350 | 1,617,717 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 12/17/15 | Open | 536,000 | 539,457 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 12/17/15 | Open | 719,510 | 724,409 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 12/17/15 | Open | 486,735 | 490,049 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 12/17/15 | Open | 603,000 | 607,105 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 12/17/15 | Open | 417,300 | 420,291 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 12/17/15 | Open | 675,360 | 680,200 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 12/17/15 | Open | 225,060 | 226,673 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 12/17/15 | Open | 469,463 | 472,827 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 12/17/15 | Open | 1,109,400 | 1,117,351 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 12/17/15 | Open | 220,100 | 221,677 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 12/17/15 | Open | 376,875 | 379,576 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 12/17/15 | Open | 285,488 | 287,533 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 12/17/15 | Open | 396,375 | 399,216 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.05% | 12/17/15 | Open | 584,600 | 588,999 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.80% | 12/18/15 | Open | 309,000 | 310,751 | Corporate Bonds | Open/Demand |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

Reverse Repurchase Agreements (continued)

| Counterparty | Interest Rate | Trade Date | Maturity Date ¹ | Face Value | Face Value Including Accrued Interest | Type of Underlying Collateral | Remaining Contractual Maturity of the Agreements ¹ |
|--------------------------------|---------------|------------|----------------------------|--------------|---------------------------------------|-------------------------------|---|
| HSBC Securities (USA), Inc. | 0.80% | 12/18/15 | Open | \$ 1,083,000 | \$ 1,089,137 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.90% | 12/18/15 | Open | 153,000 | 153,975 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.80% | 12/29/15 | Open | 2,340,000 | 2,352,792 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.80% | 12/29/15 | Open | 2,950,000 | 2,966,127 | Capital Trusts | Open/Demand |
| HSBC Securities (USA), Inc. | 0.80% | 12/29/15 | Open | 510,000 | 512,788 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.85% | 12/29/15 | Open | 5,910,000 | 5,944,327 | Capital Trusts | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 1/13/16 | Open | 724,496 | 728,932 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 1/14/16 | Open | 1,264,000 | 1,272,076 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 1/14/16 | Open | 305,000 | 306,949 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 1/26/16 | Open | 863,785 | 869,040 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 0.75% | 2/2/16 | Open | 1,278,700 | 1,284,342 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 0.75% | 2/2/16 | Open | 2,482,500 | 2,493,454 | Capital Trusts | Open/Demand |
| UBS Ltd. | 0.75% | 2/2/16 | Open | 2,850,000 | 2,862,576 | Capital Trusts | Open/Demand |
| UBS Ltd. | 1.00% | 2/2/16 | Open | 4,450,000 | 4,476,082 | Capital Trusts | Open/Demand |
| UBS Ltd. | 1.00% | 2/5/16 | Open | 420,323 | 422,728 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 2/5/16 | Open | 1,016,170 | 1,021,985 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 2/5/16 | Open | 1,485,362 | 1,493,862 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 2/5/16 | Open | 1,075,275 | 1,081,428 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 2/5/16 | Open | 301,750 | 303,477 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 2/5/16 | Open | 766,875 | 771,263 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 2/5/16 | Open | 506,300 | 509,197 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 2/5/16 | Open | 177,285 | 178,299 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 2/5/16 | Open | 922,500 | 927,779 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 2/8/16 | Open | 923,550 | 926,932 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 2/8/16 | Open | 1,295,555 | 1,300,300 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 2/9/16 | Open | 745,000 | 749,242 | Capital Trusts | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 2/10/16 | Open | 229,000 | 230,298 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 2/10/16 | Open | 840,000 | 844,760 | Capital Trusts | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 2/11/16 | Open | 298,560 | 300,151 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 2/17/16 | Open | 825,000 | 829,515 | Capital Trusts | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 2/18/16 | Open | 443,000 | 445,400 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 3/1/16 | Open | 368,950 | 370,741 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 3/1/16 | Open | 1,492,500 | 1,500,128 | Capital Trusts | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 3/2/16 | Open | 1,053,675 | 1,057,103 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 3/2/16 | Open | 713,125 | 716,750 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 3/2/16 | Open | 681,225 | 684,688 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 3/2/16 | Open | 519,750 | 522,392 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 3/3/16 | Open | 850,000 | 854,297 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.65% | 3/15/16 | Open | 1,414,000 | 1,418,340 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.65% | 3/15/16 | Open | 588,000 | 589,805 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 3/16/16 | Open | 369,000 | 370,712 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 3/16/16 | Open | 909,922 | 913,956 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 3/17/16 | Open | 991,850 | 996,143 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.95% | 3/22/16 | Open | 542,000 | 544,331 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 3/22/16 | Open | 95,500 | 95,777 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 3/22/16 | Open | 288,563 | 289,399 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 3/22/16 | Open | 381,563 | 382,668 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 3/22/16 | Open | 477,225 | 478,608 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 3/22/16 | Open | 215,833 | 216,565 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 3/22/16 | Open | 190,950 | 191,598 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 3/22/16 | Open | 244,900 | 245,732 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.95% | 3/23/16 | Open | 308,000 | 309,317 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.95% | 3/28/16 | Open | 174,000 | 174,716 | Capital Trusts | Open/Demand |
| HSBC Securities (USA), Inc. | 0.95% | 3/30/16 | Open | 411,000 | 412,659 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 3/30/16 | Open | 192,500 | 193,236 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|--------------------------------|-------|---------|------|-----------|-----------|-----------------|-------------|
| RBC Capital Markets LLC | 1.00% | 3/30/16 | Open | 597,600 | 600,140 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 4/1/16 | Open | 366,000 | 367,525 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.95% | 4/4/16 | Open | 1,485,000 | 1,490,839 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.95% | 4/6/16 | Open | 554,000 | 556,164 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.95% | 4/6/16 | Open | 534,000 | 536,086 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 4/6/16 | Open | 123,970 | 124,350 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 4/6/16 | Open | 160,125 | 160,615 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 4/6/16 | Open | 138,180 | 138,603 | Corporate Bonds | Open/Demand |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

Reverse Repurchase Agreements (continued)

| Counterparty | Interest Rate | Trade Date | Maturity Date ¹ | Face Value | Face Value Including Accrued Interest | Type of Underlying Collateral | Remaining Contractual Maturity of the Agreements ¹ |
|------------------------------------|---------------|------------|----------------------------|------------|---------------------------------------|-------------------------------|---|
| RBC Capital Markets LLC | 0.75% | 4/6/16 | Open | \$ 152,000 | \$ 152,466 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 4/6/16 | Open | 114,358 | 114,708 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 4/6/16 | Open | 129,850 | 130,248 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 4/6/16 | Open | 117,968 | 118,329 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 4/6/16 | Open | 124,688 | 125,069 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 4/6/16 | Open | 360,800 | 362,200 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 4/6/16 | Open | 808,350 | 811,651 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.10% | 4/6/16 | Open | 139,375 | 140,001 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.10% | 4/6/16 | Open | 227,500 | 228,522 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 4/7/16 | Open | 134,135 | 134,535 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 4/20/16 | Open | 322,920 | 324,104 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.05% | 4/21/16 | Open | 493,000 | 494,898 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.05% | 4/21/16 | Open | 701,000 | 703,699 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.05% | 4/21/16 | Open | 601,000 | 603,314 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.05% | 4/21/16 | Open | 565,000 | 567,175 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.05% | 4/21/16 | Open | 405,000 | 406,559 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.05% | 4/21/16 | Open | 606,000 | 608,333 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.05% | 4/21/16 | Open | 393,000 | 394,513 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.05% | 4/21/16 | Open | 464,000 | 465,786 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.05% | 4/21/16 | Open | 379,000 | 380,459 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.05% | 4/21/16 | Open | 432,000 | 433,663 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 0.80% | 4/21/16 | Open | 967,087 | 969,924 | Capital Trusts | Open/Demand |
| Deutsche Bank Securities, Inc. | 0.85% | 4/21/16 | Open | 283,000 | 283,882 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.05% | 4/21/16 | Open | 828,000 | 831,188 | Capital Trusts | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.05% | 4/21/16 | Open | 134,000 | 134,516 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.08% | 4/22/16 | Open | 443,000 | 444,666 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 4/22/16 | Open | 1,043,125 | 1,046,648 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 4/27/16 | Open | 302,120 | 303,169 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 4/28/16 | Open | 520,160 | 521,923 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.25% | 4/29/16 | Open | 288,576 | 288,818 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 4/29/16 | Open | 524,400 | 526,074 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 5/2/16 | Open | 493,850 | 495,496 | Corporate Bonds | Open/Demand |
| Credit Suisse Securities (USA) LLC | 0.42% | 5/3/16 | Open | 4,850,000 | 4,852,668 | U.S. Treasury Obligations | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 5/4/16 | Open | 673,126 | 675,333 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 5/4/16 | Open | 480,967 | 482,544 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 5/4/16 | Open | 702,720 | 705,062 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 5/4/16 | Open | 527,363 | 529,091 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 5/4/16 | Open | 436,800 | 438,232 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 5/5/16 | Open | 2,445,000 | 2,453,082 | Capital Trusts | Open/Demand |
| HSBC Securities (USA), Inc. | 0.95% | 5/5/16 | Open | 356,000 | 357,080 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 5/5/16 | Open | 971,355 | 974,458 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 5/5/16 | Open | 502,500 | 504,105 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 5/5/16 | Open | 579,438 | 581,288 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.10% | 5/5/16 | Open | 1,924,672 | 1,931,436 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 5/5/16 | Open | 1,010,970 | 1,014,199 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.95% | 5/6/16 | Open | 1,039,000 | 1,042,126 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 5/10/16 | Open | 1,020,000 | 1,023,173 | Corporate Bonds | Open/Demand |
| Credit Suisse Securities (USA) LLC | 1.25% | 5/11/16 | Open | 1,904,297 | 1,911,769 | Foreign Agency Obligations | Open/Demand |
| Credit Suisse Securities (USA) LLC | 1.25% | 5/11/16 | Open | 2,462,800 | 2,472,463 | Foreign Agency Obligations | Open/Demand |
| UBS Ltd. | 1.00% | 5/11/16 | Open | 292,530 | 293,448 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 5/12/16 | Open | 509,230 | 510,758 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.95% | 5/13/16 | Open | 372,000 | 373,050 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 5/13/16 | Open | 500,822 | 502,367 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.05% | 5/16/16 | Open | 1,552,000 | 1,556,844 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 0.75% | 5/18/16 | Open | 400,000 | 400,875 | Corporate Bonds | Open/Demand |

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|--------------------------------|-------|---------|------|-----------|-----------|-----------------|-------------|
| BNP Paribas Securities Corp. | 0.85% | 5/18/16 | Open | 574,000 | 575,423 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.04% | 5/18/16 | Open | 966,000 | 968,930 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.04% | 5/18/16 | Open | 1,310,000 | 1,313,974 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.05% | 5/18/16 | Open | 916,000 | 918,805 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.05% | 5/18/16 | Open | 598,000 | 599,831 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 5/19/16 | Open | 261,120 | 261,853 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 5/20/16 | Open | 308,015 | 308,871 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 1.08% | 5/23/16 | Open | 564,000 | 565,677 | Corporate Bonds | Open/Demand |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

Reverse Repurchase Agreements (continued)

| Counterparty | Interest Rate | Trade Date | Maturity Date ¹ | Face Value | Face Value Including Accrued Interest | Type of Underlying Collateral | Remaining Contractual Maturity of the Agreements ¹ |
|--------------------------------|---------------|------------|----------------------------|------------|---------------------------------------|-------------------------------|---|
| Deutsche Bank Securities, Inc. | 1.00% | 5/23/16 | Open | \$ 161,370 | \$ 161,823 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 5/23/16 | Open | 437,750 | 438,894 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 5/24/16 | Open | 287,000 | 287,781 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.95% | 5/24/16 | Open | 460,000 | 461,190 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 5/24/16 | Open | 196,080 | 196,560 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 5/25/16 | Open | 2,238,390 | 2,243,007 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 5/26/16 | Open | 484,544 | 485,863 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 5/27/16 | Open | 2,935,000 | 2,942,501 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 5/31/16 | Open | 571,200 | 572,644 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 6/3/16 | Open | 538,670 | 539,957 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.05% | 6/6/16 | Open | 385,000 | 385,954 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.05% | 6/7/16 | Open | 670,000 | 671,642 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 6/7/16 | Open | 324,530 | 325,249 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.65% | 6/13/16 | Open | 181,000 | 181,261 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 0.95% | 6/13/16 | Open | 157,000 | 157,323 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 6/15/16 | Open | 79,000 | 79,167 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | 0.78% | 6/16/16 | Open | 3,901,000 | 3,907,043 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.05% | 6/27/16 | Open | 718,000 | 719,382 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 6/29/16 | Open | 264,128 | 264,590 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 0.80% | 7/7/16 | Open | 2,862,000 | 2,865,498 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 0.80% | 7/7/16 | Open | 1,535,000 | 1,536,876 | Capital Trusts | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 2,114,000 | 2,117,230 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 671,000 | 672,025 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 1,290,000 | 1,291,971 | Capital Trusts | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 945,000 | 946,444 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 362,000 | 362,553 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 1,476,000 | 1,478,255 | Capital Trusts | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 1,715,000 | 1,717,620 | Capital Trusts | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 1,104,000 | 1,105,687 | Capital Trusts | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 1,279,000 | 1,280,954 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 665,000 | 666,016 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 1,870,000 | 1,872,857 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 645,000 | 645,985 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 604,000 | 604,923 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 464,000 | 464,709 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 719,000 | 720,098 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 543,000 | 543,830 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 1,149,000 | 1,150,755 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 542,000 | 542,828 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 343,000 | 343,524 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 131,000 | 131,200 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 918,000 | 919,403 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 620,000 | 620,947 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 1,072,000 | 1,073,638 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 298,000 | 298,455 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 363,000 | 363,555 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 1,437,000 | 1,439,195 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/7/16 | Open | 423,000 | 423,646 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 7/15/16 | Open | 578,550 | 579,044 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 7/15/16 | Open | 1,881,600 | 1,883,206 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 7/18/16 | Open | 235,950 | 236,232 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | (0.25)% | 7/21/16 | Open | 535,973 | 535,820 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 7/25/16 | Open | 327,590 | 327,811 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 7/25/16 | Open | 463,594 | 463,907 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 7/25/16 | Open | 357,059 | 357,300 | Corporate Bonds | Open/Demand |

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|--------------------------------|-------|---------|------|---------|---------|-----------------|-------------|
| RBC Capital Markets LLC | 0.64% | 7/25/16 | Open | 225,318 | 225,470 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 7/25/16 | Open | 296,735 | 296,935 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 7/25/16 | Open | 654,635 | 655,077 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 7/25/16 | Open | 139,825 | 139,919 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.64% | 7/25/16 | Open | 154,019 | 154,123 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 7/25/16 | Open | 52,380 | 52,419 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 7/25/16 | Open | 113,940 | 114,060 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 1.00% | 7/27/16 | Open | 392,241 | 392,612 | Corporate Bonds | Open/Demand |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

Reverse Repurchase Agreements (continued)

| Counterparty | Interest Rate | Trade Date | Maturity Date ¹ | Face Value | Face Value Including Accrued Interest | Type of Underlying Collateral | Remaining Contractual Maturity of the Agreements ¹ |
|--------------------------------|---------------|------------|----------------------------|------------|---------------------------------------|-------------------------------|---|
| Deutsche Bank Securities, Inc. | 1.05% | 7/27/16 | Open | \$ 40,225 | \$ 40,266 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 1.00% | 7/27/16 | Open | 220,800 | 221,009 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.75% | 7/28/16 | Open | 446,220 | 446,536 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 7/28/16 | Open | 342,785 | 343,076 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 7/28/16 | Open | 315,000 | 315,268 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 7/28/16 | Open | 322,560 | 322,834 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 7/28/16 | Open | 892,080 | 892,838 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.90% | 7/28/16 | Open | 549,450 | 549,917 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 7/28/16 | Open | 882,090 | 882,881 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 0.95% | 7/28/16 | Open | 715,145 | 715,787 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 7/28/16 | Open | 321,100 | 321,403 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 7/28/16 | Open | 238,080 | 238,305 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 7/28/16 | Open | 1,118,380 | 1,119,436 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 7/28/16 | Open | 905,580 | 906,435 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 7/28/16 | Open | 1,396,000 | 1,397,318 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00% | 7/28/16 | Open | 833,000 | 833,787 | Corporate Bonds | Open/Demand |
| BNP Paribas Securities Corp. | | | | | | | |