

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.  
Form N-CSR  
November 03, 2017

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: 08/31/2017

Date of reporting period: 08/31/2017

Item 1 Report to Stockholders

AUGUST 31, 2017

ANNUAL REPORT

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

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

Not FDIC Insured   May Lose Value   No Bank Guarantee

## The Markets in Review

Dear Shareholder,

In the 12 months ended August 31, 2017, risk assets, such as stocks and high-yield bonds, continued to deliver strong performance. These markets showed great resilience during a period with big surprises, including the aftermath of the U.K.'s vote to leave the European Union and the outcome of the U.S. presidential election, which brought only brief spikes in equity market volatility. These expressions of isolationism and discontent were countered by the closely watched and less surprising elections in France, the Netherlands and Australia.

Interest rates rose, which worked against high-quality assets with more interest rate sensitivity. As a result, longer-term U.S. Treasuries posted negative returns, as rising energy prices, modest wage increases, and steady job growth led to expectations of higher inflation and anticipation of interest rate increases by the U.S. Federal Reserve (the Fed).

Market prices began to reflect reflationary expectations toward the end of 2016, as investors sensed that a global recovery was afoot. And those expectations have been largely realized in 2017, as many countries throughout the world experienced sustained and synchronized growth for the first time since the financial crisis. Growth rates and inflation are still relatively low, but they are finally rising together.

The Fed responded to these positive developments by increasing interest rates three times and setting expectations for additional interest rate increases. The Fed also appears to be approaching the implementation of its plan to reduce the vast balance sheet reserves that provided liquidity to the global economy in the aftermath of the financial crisis in 2008. Also, growing skepticism about the near-term likelihood of significant U.S. tax reform and infrastructure spending has tempered reflationary expectations in the United States.

By contrast, the European Central Bank and the Bank of Japan reiterated their commitments to economic stimulus and balance sheet expansion despite nascent signs of sustained economic growth in both countries. The Eurozone also benefited from the relatively stable political environment, which is creating momentum for economic reform and pro-growth policies.

Financial markets and to an extent the Fed have adopted a wait-and-see approach to the economic data and potential fiscal stimulus. Escalating tensions with North Korea and our nation's divided politics are significant concerns. Nevertheless, benign credit conditions, modest inflation, and the positive outlook for growth in the world's largest economies have kept markets relatively tranquil.

However, the capacity for rapid global growth is restrained by structural factors, including an aging population in developed countries, low productivity growth, and excess savings. Cyclical factors, such as the Fed moving toward the normalization of monetary policy and the length of the current expansion, also limit economic growth. Tempered economic growth and high valuations across most assets have laid the groundwork for muted returns going forward. At current valuation levels, potential equity gains will likely be closely tied to the pace of earnings growth, which has remained solid thus far in 2017.

In this environment, investors need to think globally, extend their scope across a broad array of asset classes, and be nimble as market conditions change. We encourage you to talk with your financial advisor and visit [blackrock.com](http://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, 2017**

	<b>6-month</b>	<b>12-month</b>
U.S. large cap equities (S&P 500® Index)	5.65%	16.23%
U.S. small cap equities (Russell 2000® Index)	2.04	14.91
International equities (MSCI Europe, Australasia, Far East Index)	12.14	17.64
Emerging market equities (MSCI Emerging Markets Index)	18.02	24.53
3-month Treasury bills (BofA Merrill Lynch 3-Month U.S. Treasury Bill Index)	0.40	0.62
U.S. Treasury securities (BofA Merrill Lynch 10-Year U.S. Treasury Index)	3.10	(3.26)
U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index)	2.74	0.49
Tax-exempt municipal bonds (S&P Municipal Bond Index)	3.51	0.92
U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	3.03	8.62

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

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## Fund Summary as of August 31, 2017

BlackRock Floating Rate Income Strategies Fund, Inc.

## Fund Overview

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

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

## Fund Information

Symbol on New York Stock Exchange ( NYSE )	FRA
Initial Offering Date	October 31, 2003
Current Distribution Rate on Closing Market Price as of August 31, 2017 (\$14.10) <sup>1</sup>	5.19%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0610
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.7320
Economic Leverage as of August 31, 2017 <sup>3</sup>	30%

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

<sup>2</sup> The distribution rate is not constant and is subject to change.

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

## Market Price and Net Asset Value Per Share Summary

	8/31/17	8/31/16	Change	High	Low
Market Price	\$14.10	\$13.70	2.92%	\$14.85	\$13.36
Net Asset Value	\$14.93	\$14.78	1.01%	\$15.11	\$14.76

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

**Performance and Portfolio Management Commentary**

Returns for the period ended August 31, 2017 were as follows:

	Average Annual Total Returns		
	1 Year	3 Years	5 Years
Fund at NAV <sup>1,2</sup>	6.93%	4.92%	6.16%
Fund at Market Price <sup>1,2</sup>	8.95	5.57	4.65
S&P/LSTA Leveraged Loan Index <sup>3</sup>	5.80	3.53	4.24

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices. Performance results reflect the Fund's use of leverage.

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

<sup>3</sup> An unmanaged market value-weighted index (the Reference Benchmark) designed to measure the performance of the U.S. leveraged loan market based upon market weightings, spreads and interest payments.

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

Past performance is not indicative of future results.

Beginning with this reporting period, FRA is presenting the Reference Benchmark to accompany fund performance. The Reference Benchmark is presented for informational purposes only, as the Fund is actively managed and does not seek to track or replicate the performance of the Reference Benchmark or any other index. The portfolio investments of the Fund may differ substantially from the securities that comprise the indices within the Reference Benchmark, which may cause the Fund's performance to differ materially from that of the Reference Benchmark. The Fund employs leverage as part of its investment strategy, which may change over time at the discretion of BlackRock Advisors, LLC (the Manager) as market and other conditions warrant. In contrast, the Reference Benchmark is not adjusted for leverage. Therefore, leverage generally may result in the Fund outperforming the Reference Benchmark in rising markets and underperforming in declining markets. The Board considers additional factors to evaluate the Fund's performance, such as the performance of the Fund relative to a peer group of funds, a leverage-adjusted benchmark and/or other information provided by the Manager.

More information about the Fund's historical performance can be found in the Closed End Funds section of <http://www.blackrock.com>.

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

**What factors influenced performance?**

Floating rate loan interests (bank loans) benefited from a strong appetite for credit over much of the 12-month period. The largest contributors to performance over the annual period included the electric, consumer cyclical services, and pharmaceuticals sectors, while more modest contributions came from government-related, real estate investment trust, and environmental loans. The Fund's allocation to B-rated names was a significant contributor, along with the BB-rated portion of the portfolio and unrated names. In terms of asset allocation, high yield bonds and equities were substantial contributors to performance.

On the downside, holdings within technology, metals & mining, and oil field services were the largest detractors. Names rated CCC and below detracted over the annual period. Finally, the Fund's risk-management strategies detracted slightly over the period.



**Describe recent portfolio activity.**

Early in the period, the Fund maintained an overall focus on the higher quality segments of the loan market. As the period progressed, the Fund moderately added risk as the broad leveraged finance markets displayed strength. The Fund added to its high yield bond position as relative value for the segment became more appealing with the bank loan universe trading at a premium to par value. At the same time, the Fund's net equity long exposure was reduced and the Fund added to positions within the wirelines and cable & satellite sectors. By contrast, the Fund reduced broad energy exposure and shifted its focus to higher quality issuers within the space. While the Fund's broad credit positioning remained consistent over the annual period, the BBB-rated allocation was slightly trimmed in favor of CCC-rated names.

**Describe portfolio positioning at period end.**

At period end, the Fund held the majority of its portfolio in floating rate bank loans, with a meaningful position in high yield corporate bonds as well. The Fund maintained its highest concentration in higher coupon BB-rated loans of select issuers, while limiting exposure to both higher quality loans with less compelling risk/reward profiles and lower-rated loans with more equity-like profiles and greater downside risk, should credit sentiment weaken. The Fund's largest positions were within the technology, health care, and consumer cyclical services sectors. In addition, the Fund avoided certain retailers and leisure issuers, where fundamentals continued to deteriorate. Within energy, the Fund favored higher quality issuers within the independent energy sector, while avoiding more cyclical names within oil field services. The Fund also remained focused on industries and companies with stable business profiles and consistent cash flow, while avoiding areas of the markets with longer-term concerns and/or deteriorating fundamental trends.

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

## Overview of the Fund's Total Investments

Portfolio Composition	8/31/17	8/31/16
Floating Rate Loan Interests	93%	93%
Corporate Bonds	6	4
Asset-Backed Securities	1	3
Common Stocks <sup>1</sup>		
Short-Term Securities <sup>1</sup>		
Other	2	3

<sup>1</sup> Representing less than 1% of the Fund's total investments.

<sup>2</sup> Includes a less than 1% holding in each of the following investment types: Options Purchased, Other Interests, Preferred Securities, Rights and Warrants.

<sup>3</sup> 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 <sup>4,5</sup>	8/31/17	8/31/16
A <sup>1</sup>		
BBB/Baa	9%	11%
BB/Ba	42	44
B	40	39
CCC/Caa	5	3
N/R	4	3

<sup>4</sup> 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.

<sup>5</sup> Excludes Options Purchased and Short-Term Securities.

## Fund Summary as of August 31, 2017

BlackRock Limited Duration Income Trust

## Fund Overview

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

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

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

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

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

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

## Fund Information

Symbol on NYSE	BLW
Initial Offering Date	July 30, 2003
Current Distribution Rate on Closing Market Price as of August 31, 2017 (\$15.99) <sup>1</sup>	5.97%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0795
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.9540
Economic Leverage as of August 31, 2017 <sup>3</sup>	29%

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

<sup>2</sup> The distribution rate is not constant and is subject to change.

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

## Market Price and Net Asset Value Per Share Summary

	8/31/17	8/31/16	Change	High	Low
Market Price	\$ 15.99	\$ 15.74	1.59%	\$ 16.14	\$ 14.75

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Net Asset Value	\$ 17.02	\$ 16.84	1.07%	\$ 17.11	\$ 16.54
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Market Price and Net Asset Value History For the Past Five Years

ANNUAL REPORT

AUGUST 31, 2017

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**Performance and Portfolio Management Commentary**

Returns for the period ended August 31, 2017 were as follows:

	Average Annual Total Returns		
	1 Year	3 Years	5 Years
Fund at NAV <sup>1,2</sup>	9.62%	6.46%	7.86%
Fund at Market Price <sup>1,2</sup>	10.18	6.89	5.78
Reference Benchmark <sup>3</sup>	5.27	3.37	4.14
Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index <sup>4</sup>	8.62	4.79	6.47
S&P/LSTA Leveraged Loan Index <sup>5</sup>	5.80	3.53	4.24
BATS S Benchmark <sup>6</sup>	1.48	1.73	1.70

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices. Performance results reflect the Fund's use of leverage.

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

<sup>3</sup> The Reference Benchmark is comprised of the Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index (33.33%), the S&P/LSTA Leveraged Loan Index (33.33%), and the BATS S Benchmark (33.34%). The Reference Benchmark's index content and weightings may have varied over past periods.

<sup>4</sup> An unmanaged index comprised of issuers that meet the following criteria: at least \$150 million par value outstanding; maximum credit rating of Ba1; at least one year to maturity; and no issuer represents more than 2% of the index.

<sup>5</sup> An unmanaged market value-weighted index designed to measure the performance of the U.S. leveraged loan market based upon market weightings, spreads and interest payments.

<sup>6</sup> A composite index comprised of Bloomberg Barclays ABS 1-3 Year AAA Rated ex Home Equity Index, Bloomberg Barclays Corporate 1-5 year Index, Bloomberg Barclays CMBS Investment Grade 1-3.5 Yr. Index, Bloomberg Barclays MBS 15 Yr Index and Bloomberg Barclays Credit Ex-Corporate 1-5 Yr Index.

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

Past performance is not indicative of future results.

Beginning with this reporting period, BLW is presenting the Reference Benchmark to accompany fund performance. The Reference Benchmark is presented for informational purposes only, as the Fund is actively managed and does not seek to track or replicate the performance of the Reference Benchmark or any other index. The portfolio investments of the Fund may differ substantially from the securities that comprise the indices within the Reference Benchmark, which may cause the Fund's performance to differ materially from that of the Reference Benchmark. The Fund employs leverage as part of its investment strategy, which may change over time at the discretion of the Manager as market and other conditions warrant. In contrast, the Reference Benchmark is not adjusted for leverage. Therefore, leverage generally may result in the Fund outperforming the Reference Benchmark in rising markets and underperforming in declining markets. The Board considers additional factors to evaluate the Fund's performance, such as the performance of the Fund relative to a peer group of funds, a leverage-adjusted benchmark and/or other information provided by the Manager.

More information about the Fund's historical performance can be found in the "Closed End Funds" section of <http://www.blackrock.com>.

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

**What factors influenced performance?**

The largest contributors to the Fund's performance over the period were its allocations to high yield bonds, leveraged loans, asset-backed securities (ABS), capital securities and investment grade credit. The Fund's allocations to emerging market debt, foreign sovereign debt, foreign currency exposure obtained through currency derivatives and commercial mortgage-backed securities (CMBS) also aided returns.

The largest detractor from the Fund's performance was its stance with respect to duration and yield curve positioning. (Duration is the portfolio's sensitivity to changes in the level of rates while yield curve positioning is the portfolio's sensitivity to changes in the shape of the yield curve.)

**Describe recent portfolio activity.**

Given the trend of tighter yield spreads across the fixed-income spectrum, the Fund's trading activity during the period was focused on sector and sub-sector rotation. Allocations to ABS and investment grade corporate issues were reduced and rotated into residential mortgage-backed securities (RMBS), which have lagged the rally seen in other spread sectors and therefore appear to be relatively attractively valued. Further, the investment adviser believes that interest rate volatility will likely remain low, a backdrop which typically is supportive of MBS returns. Within CMBS, concerns regarding big box retailers resulted in spreads for lower quality issues widening, leading the Fund to increase its allocation to BBB-rated issues. The Fund's allocation within emerging market debt also was increased, as a stable global growth environment, fundamental recovery in several emerging market economies and attractive yields increased the appeal of the sector. From the standpoint of duration and corresponding interest rate sensitivity, the Fund moved to lower duration, with increased exposure to the front end of the yield curve, on the view that interest rates are likely to rise by the end of 2017.

**Describe portfolio positioning at period end.**

At period end, the Fund maintained a diversified exposure to non-government spread sectors including high yield corporate bonds, senior loans, investment grade corporate credit, CMBS, ABS, agency and non-agency residential MBS, emerging market debt and foreign sovereign debt.

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.

## Overview of the Fund's Total Investments

Portfolio Composition	8/31/17	8/31/16
Corporate Bonds	45%	42%
Floating Rate Loan Interests	27	26
Asset-Backed Securities	9	10
Preferred Securities	8	8
Non-Agency Mortgage-Backed Securities	6	8
Foreign Agency Obligations	4	4
U.S. Government Sponsored Agency Securities	1	1
U.S. Treasury Obligations	<sup>1</sup>	1
Other	2	<sup>3</sup>

<sup>1</sup> Representing less than 1% of the Fund's total investments.

<sup>2</sup> Includes a less than 1% holding in each of the following investment types: Common Stocks, Options Purchased, Options Written, Other Interests, Rights, Short-Term Securities and Warrants.

<sup>3</sup> 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 <sup>4,5</sup>	8/31/17	8/31/16
AAA/Aaa <sup>6</sup>	4%	4%
AA/Aa	1	1
A	6	7
BBB/Baa	19	19
BB/Ba	33	32
B	29	25
CCC/Caa	4	4
N/R	4	8

<sup>4</sup> 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.

<sup>5</sup> Excludes Options Purchased, Options Written and Short-Term Securities.

<sup>6</sup> 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, the 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 ), each Fund is permitted to issue debt up to  $\frac{3}{3}$ 3% of its total managed assets. A Fund may voluntarily elect to limit its leverage to less than the maximum amount permitted under the 1940 Act. In addition, a Fund may also be subject to certain asset coverage, leverage or portfolio composition requirements imposed by its credit facility, which may be more stringent than those imposed by the 1940 Act.

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

## Derivative Financial Instruments



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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.

Consolidated Schedule of Investments August 31,  
2017

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

(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>Chemicals 0.0%</b>		
GEO Specialty Chemicals, Inc. (a)(b)	167,777	\$ 53,689
<b>Diversified Financial Services 0.1%</b>		
Kcad Holdings I Ltd. (a)(b)	309,827,230	424,463
<b>Health Care Management Services 0.0%</b>		
New Millennium HoldCo, Inc. (b)	14,906	15,845
<b>Semiconductors &amp; Semiconductor Equipment 0.0%</b>		
SunPower Corp.	1,860	16,443
<b>Specialty Retail 0.0%</b>		
Things Remembered, Inc. (a)(b)	932,803	9
<b>Total Common Stocks 0.1%</b>		510,449

	Par (000)	Value
<b>Asset-Backed Securities</b>		
ALM Loan Funding, Series 2012-5A, Class BR, (3 mo. LIBOR US + 3.000%), 4.30%, 10/18/27 (c)(d)	USD 250	250,765
ALM VII R Ltd., Series 2013-7RA, Class BR, (3 mo. LIBOR US + 2.700%), 4.00%, 10/15/28 (c)(d)	250	252,456
ALM XIV Ltd., Series 2014-14A, Class C, (3 mo. LIBOR US + 3.450%), 4.76%, 7/28/26 (c)(d)	463	464,857
ALM XVII Ltd., Series 2015-17A, Class C1, (3 mo. LIBOR US + 4.150%), 5.45%, 1/15/28 (c)(d)	500	504,996
AMMC CLO Ltd., Series 2014-15A, Class D, (3 mo. LIBOR US + 4.200%), 5.52%, 12/09/26 (c)(d)	250	253,783
Ares CLO Ltd., Series 2016-40A, Class C, (3 mo. LIBOR US + 3.700%), 5.00%, 10/15/27 (c)(d)	250	252,112
Ares XXXII CLO Ltd., Series 2014-32A, Class CR, (3 mo. LIBOR US + 3.450%), 4.77%, 11/15/25 (c)(d)	1,000	1,000,102
Ares XXXIII CLO Ltd., Series 2015-1A, Class A2R, (3 mo. LIBOR US + 1.950%), 3.27%, 12/05/25 (c)(d)	450	453,680
Atlas Senior Loan Fund VI Ltd., Series 2014-6A, Class DR, (3 mo. LIBOR US + 3.600%), 4.90%, 10/15/26 (c)(d)	750	751,163
Atrium X, Series 10A, Class DR, (3 mo. LIBOR US + 3.000%), 4.30%, 7/16/25 (c)(d)	250	249,903
Atrium XII, Series 12A, Class D, (3 mo. LIBOR US + 3.900%), 5.21%, 10/22/26 (c)(d)	250	250,448
Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class A2R, (3 mo. LIBOR US + 2.050%), 3.36%, 1/20/29 (c)(d)	500	504,832
Benefit Street Partners CLO VIII, Ltd., Series 2015-8A (c)(d): Class B, (3 mo. LIBOR US + 3.000%), 4.31%, 1/20/28	500	502,398

	Par (000)	Value
<b>Asset-Backed Securities</b>		
Benefit Street Partners CLO VIII, Ltd., Series 2015-8A (c)(d) (continued): Class C, (3 mo. LIBOR US + 3.900%), 5.21%, 1/20/28	USD 500	\$ 500,296
CIFC Funding Ltd. (c)(d): Series 2013-4A, Class DR, (3 mo. LIBOR US + 3.350%), 4.67%, 11/27/24	250	250,717
Series 2014-2A, Class A3LR, (3 mo. LIBOR US + 2.250%), 3.57%, 5/24/26	280	280,376
Dryden Senior Loan Fund, Series 2014-36A, Class CR, (3 mo. LIBOR US + 2.800%), 4.10%, 1/15/28 (c)(d)	250	252,947
Goldentree Loan Management US CLO 1 Ltd., Series 2017-1A, Class C, (3 mo. LIBOR US + 2.200%), 3.51%, 4/20/29 (c)(d)	250	250,136
Grippen Park CLO Ltd., Series 2017-1A, Class C, (3 mo. LIBOR US + 2.300%), 3.55%, 1/20/30 (c)(d)	280	280,201
LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (d)	1,000	653,166
Sound Point CLO III, Ltd., Series 2013-2A, Class DR, (3 mo. LIBOR US + 3.350%), 4.65%, 7/15/25 (c)(d)	250	250,005
TCI-Cent CLO Ltd., Series 2016-1A, Class A2, (3 mo. LIBOR US + 2.200%), 3.52%, 12/21/29 (c)(d)	300	302,772
	1,400	1,402,505

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Tremam Park CLO LLC, Series 2015-1A, Class D, (3 mo. LIBOR US + 3.860%), 5.17%, 4/20/27 (c)(d)		
Venture XIX CLO Ltd., Series 2014-19A, Class BR, (3 mo. LIBOR US + 2.000%), 3.30%, 1/15/27 (c)(d)	250	251,868
Webster Park CLO Ltd., Series 2015-1A, Class C, (3 mo. LIBOR US + 4.050%), 5.36%, 1/20/27 (c)(d)	500	504,883
<b>Total Asset-Backed Securities 2.0%</b>		<b>10,871,367</b>

### Corporate Bonds

<b>Airlines 0.5%</b>		
US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 6/03/18	2,605	2,662,831
<b>Banks 0.0%</b>		
CIT Group, Inc., 5.00%, 8/01/23	135	146,644
<b>Capital Markets 0.3%</b>		
Blackstone CQP Holdco LP (d):		
6.50%, 3/20/21	1,536	1,583,263
6.00%, 8/18/21	249	248,708
		<b>1,831,971</b>

### Portfolio Abbreviations

<b>ABS</b>	Asset-Backed Security
<b>AUD</b>	Australian Dollar
<b>CAD</b>	Canadian Dollar
<b>CHF</b>	Swiss Franc
<b>CLO</b>	Collateralized Loan Obligation
<b>DIP</b>	Debtor-In-Possession
<b>ETF</b>	Exchange-Traded Fund
<b>EUR</b>	Euro
<b>EURIBOR</b>	Euro Interbank Offered Rate
<b>GBP</b>	British Pound
<b>IDR</b>	Indonesian Rupiah
<b>JPY</b>	Japanese Yen
<b>LIBOR</b>	London Interbank Offered Rate
<b>NOK</b>	Norwegian Krone
<b>NZD</b>	New Zealand Dollar
<b>OTC</b>	Over-the-Counter
<b>PIK</b>	Payment-In-Kind
<b>S&amp;P</b>	S&P Global Ratings
<b>SEK</b>	Swedish Krona
<b>USD</b>	U.S. Dollar

See Notes to Financial Statements.

## Consolidated Schedule of Investments (continued)

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

	Par (000)	Value
<b>Corporate Bonds</b>		
<b>Chemicals 0.6%</b>		
GEO Specialty Chemicals, Inc., 7.50%, 10/30/18 (a)	USD 1,779	\$ 2,513,176
Momentive Performance Materials, Inc., 3.88%, 10/24/21	1,083	1,085,708
		3,598,884
<b>Communications Equipment 0.2%</b>		
Avaya, Inc., 7.00%, 4/01/19 (b)(d)(e)	1,347	1,134,847
<b>Consumer Finance 0.1%</b>		
Ally Financial, Inc., 8.00%, 11/01/31	300	386,250
<b>Containers &amp; Packaging 1.0%</b>		
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 7.25%, 5/15/24 (d)	300	330,930
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC, (3 mo. LIBOR US + 3.500%), 4.80%, 7/15/21 (c)(d)	5,360	5,460,500
		5,791,430
<b>Diversified Consumer Services 0.1%</b>		
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (d)	300	331,500
<b>Electric Utilities 0.0%</b>		
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., 11.50%, 10/01/20 (a)	1,061	
<b>Environmental, Maintenance, &amp; Security Service 0.1%</b>		
Tervita Escrow Corp., 7.63%, 12/01/21 (d)	540	542,700
<b>Health Care Providers &amp; Services 0.4%</b>		
CHS/Community Health Systems, Inc., 5.13%, 8/01/21	1,540	1,541,925
Envision Healthcare Corp., 6.25%, 12/01/24 (d)	259	279,073
HCA, Inc., 5.25%, 6/15/26	325	349,781
		2,170,779
<b>Hotels, Restaurants &amp; Leisure 0.2%</b>		
Scientific Games International, Inc., 7.00%, 1/01/22 (d)	1,160	1,238,300
<b>Internet Software &amp; Services 0.1%</b>		
Symantec Corp., 5.00%, 4/15/25 (d)	280	293,216
<b>Media 1.3%</b>		
Altice Financing SA (d):		
6.63%, 2/15/23	550	581,625
7.50%, 5/15/26	875	958,300
Altice US Finance I Corp., 5.50%, 5/15/26 (d)	350	370,344
Clear Channel Worldwide Holdings, Inc.:		
6.50%, 11/15/22	800	824,000
Series B, 7.63%, 3/15/20	545	542,956
CSC Holdings LLC, 10.88%, 10/15/25 (d)	410	504,300
SFR Group SA (d):		
6.00%, 5/15/22	842	887,241
7.38%, 5/01/26	1,857	2,005,597
Virgin Media Secured Finance PLC, 5.25%, 1/15/26 (d)	350	364,000
		7,038,363
<b>Metals &amp; Mining 1.3%</b>		
Constellium NV, 6.63%, 3/01/25 (d)	300	315,000
Freeport-McMoRan, Inc.:		
2.38%, 3/15/18	2,021	2,021,000
3.88%, 3/15/23	625	618,750
	<b>Par (000)</b>	<b>Value</b>
<b>Corporate Bonds</b>		
<b>Metals &amp; Mining (continued)</b>		
Novelis Corp., 6.25%, 8/15/24 (d)	USD 1,460	\$ 1,542,125
Teck Resources Ltd., 3.75%, 2/01/23	3,058	3,079,253

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		7,576,128
<b>Oil, Gas &amp; Consumable Fuels 1.4%</b>		
Cheniere Corpus Christi Holdings LLC, 7.00%, 6/30/24	670	762,125
CONSOL Energy, Inc., 5.88%, 4/15/22	2,262	2,262,000
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 9/30/21 (d)	995	990,025
Halcon Resources Corp., 6.75%, 2/15/25 (d)	1,175	1,180,875
MEG Energy Corp., 6.50%, 1/15/25 (d)	1,866	1,733,047
NGPL PipeCo LLC (d):		
4.38%, 8/15/22	590	606,225
4.88%, 8/15/27	415	427,450
		7,961,747
<b>Real Estate Investment Trusts (REITs) 0.1%</b>		
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc., 5.63%, 5/01/24	510	554,625
<b>Software 0.1%</b>		
Solera LLC/Solera Finance, Inc., 10.50%, 3/01/24 (d)	520	592,150
<b>Wireless Telecommunication Services 0.1%</b>		
Sprint Communications, Inc., 7.00%, 8/15/20	325	356,281
<b>Total Corporate Bonds 7.9%</b>		44,208,646
<b>Floating Rate Loan Interests</b>		
<b>Aerospace &amp; Defense 2.5%</b>		
Accudyne Industries LLC, 2017 Term Loan, (2 mo. LIBOR + 3.750%, 1.00% Floor), 5.01%, 8/02/24 (f)	3,490	3,488,918
DAE Aviation Holdings, Inc., 2017 1st Lien Term Loan, 7/07/22 (i)	510	511,275
Engility Corp. (f):		
Term Loan B1, (1 mo. LIBOR + 2.750%), 3.99%, 8/12/20	329	329,403
Term Loan B2, (PRIME + 2.750%, 1.00% Floor), 4.49%, 8/12/23	594	598,190
GTCR Valor Companies, Inc., 2017 Term Loan B1, (3 mo. LIBOR + 4.250%), 5.50%, 6/16/23 (f)	772	777,512
TransDigm, Inc. (f):		
2015 Term Loan E, (1 mo. LIBOR + 3.000%), 4.24%, 5/14/22	861	861,785
2016 Extended Term Loan F, (1 mo. LIBOR + 3.000%), 4.24%, 6/09/23	6,319	6,326,579
Term Loan D, (3 mo. LIBOR + 3.000%), 4.30%, 6/04/21	1,131	1,132,141
		14,025,803
<b>Air Freight &amp; Logistics 1.6%</b>		
Avolon TLB Borrower 1 (Luxembourg) Sarl, Term Loan B2, (1 mo. LIBOR + 2.750%), 3.98%, 3/20/22 (f)	6,299	6,315,800
CEVA Group PLC, Letter of Credit, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.50%, 3/19/21 (f)	733	684,973
CEVA Intercompany BV, Dutch Term Loan, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.81%, 3/19/21 (f)	749	704,818

See Notes to Financial Statements.

## Consolidated Schedule of Investments (continued)

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

	Par (000)	Value
<b>Floating Rate Loan Interests</b>		
<b>Air Freight &amp; Logistics (continued)</b>		
CEVA Logistics Canada ULC, Canadian Term Loan, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.81%, 3/19/21 (f)	USD 129	\$ 121,522
CEVA Logistics US Holdings, Inc., Term Loan, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.81%, 3/19/21 (f)	997	938,745
		8,765,858
<b>Airlines 0.1%</b>		
Northwest Airlines, Inc., Term Loan, (6 mo. LIBOR + 1.230%), 2.65%, 9/10/18 (a)(f)	359	355,326
<b>Auto Components 1.0%</b>		
Anchor Glass Container Corp., 2016 2nd Lien Term Loan, (1 mo. LIBOR + 7.750%), 8.98%, 12/07/24 (f)	395	400,265
Dayco Products LLC, 2017 Term Loan B, (3 mo. LIBOR + 5.000%), 6.32%, 5/19/23 (a)(f)	1,027	1,029,994
FPC Holdings, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 4.000%), 5.30%, 11/19/19	987	970,942
Goodyear Tire & Rubber Co., 2nd Lien Term Loan, (1 mo. LIBOR + 2.000%), 3.23%, 4/30/19	582	582,394
GPX International Tire Corp. (i), Term Loan (a)(b)(e): 3/30/12	1,098	
PIK, 3/30/12 (g)	18	
TKC Holdings, Inc., 2017 2nd Lien Term Loan, (1 mo. LIBOR + 8.000%, 1.00% Floor), 9.24%, 2/01/24 (f)	1,337	1,337,000
USI, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.31%, 5/16/24 (f)	1,305	1,297,118
		5,617,713
<b>Automobiles 0.3%</b>		
CH Hold Corp. (f):		
1st Lien Term Loan, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 2/01/24	1,284	1,288,332
2nd Lien Term Loan, (1 mo. LIBOR + 7.250%, 1.00% Floor), 8.49%, 2/01/25	245	249,900
		1,538,232
<b>Building Materials 0.5%</b>		
Allied Universal HoldCo LLC, 2015 Term Loan, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.05%, 7/28/22 (f)	1,869	1,867,313
USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (3 mo. LIBOR + 8.500%, 1.00% Floor), 9.81%, 7/28/23 (f)	645	640,969
		2,508,282
<b>Building Products 1.5%</b>		
Continental Building Products LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.500%), 3.80%, 8/18/23 (a)(f)	1,118	1,117,790
CPG International Inc., 2017 Term Loan, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.05%, 5/03/24 (f)	1,952	1,949,778
Jeld-Wen, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 7/01/22 (f)	1,764	1,772,899
Ply Gem Industries, Inc., Term Loan, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 2/01/21 (f)	916	921,698
		8,496,680
<b>Floating Rate Loan Interests</b>		
<b>Building Products (continued)</b>		
Wilsonart LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 12/19/23 (f)	USD 2,734	\$ 2,734,515
		8,496,680
<b>Capital Markets 0.6%</b>		

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FinCo I LLC, 2017 Term Loan B, 6/14/22 (i)	1,460	1,471,680
RPI Finance Trust, Term Loan B6, (3 mo. LIBOR + 2.000%), 3.30%, 3/27/23 (f)	1,737	1,743,204
		3,214,884
<b>Chemicals 3.7%</b>		
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 1/31/24 (f)	1,025	1,025,000
Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 2.000%), 3.30%, 6/01/24 (f)	2,375	2,380,201
CeramTec Acquisition Corp., Term Loan B2, (3 mo. LIBOR + 2.750%), 4.07%, 8/30/20	113	113,319
Charter NEX US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 5/16/24 (f)	1,455	1,456,368
Chemours Company, 2017 Term Loan B, (1 mo. LIBOR + 2.500%), 3.74%, 5/12/22 (f)	908	909,990
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.75%, 6/01/24 (f)	620	625,971
Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.750%), 5.06%, 7/09/19 (f)	300	279,339
Huntsman International LLC, Term Loan B2, (1 mo. LIBOR + 3.000%), 4.24%, 4/01/23 (f)	958	961,829
MacDermid, Inc. (f):		
Term Loan B5, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 6/07/20	1,907	1,918,750
Term Loan B6, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.23%, 6/07/23	1,426	1,430,568
OXEA Finance LLC, Term Loan B2, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.48%, 1/15/20 (f)	3,010	2,994,768
PQ Corp., 2017 Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.56%, 11/04/22 (f)	1,378	1,383,274
Royal Holdings, Inc. (f):		
2015 2nd Lien Term Loan, (3 mo. LIBOR + 7.500%, 1.00% Floor), 8.79%, 6/19/23 (a)	257	255,910
2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 6/19/22	1,115	1,120,756
Solenis International LP (f):		
1st Lien Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.57%, 7/31/21	1,493	1,495,281
2nd Lien Term Loan, (3 mo. LIBOR + 6.750%, 1.00% Floor), 8.07%, 7/31/22	1,725	1,724,275
Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.06%, 8/07/20 (f)	422	421,990
		20,497,589

See Notes to Financial Statements.

## Consolidated Schedule of Investments (continued)

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

<b>Floating Rate Loan Interests</b>	<b>Par (000)</b>	<b>Value</b>
<b>Commercial Services &amp; Supplies 6.8%</b>		
Advanced Disposal Services, Inc., Term Loan B3, (1 Week LIBOR + 2.750%), 3.94%, 11/10/23 (f)	USD 3,321	\$ 3,336,486
Asurion LLC: 2017 2nd Lien Term Loan, 8/04/25 (i)	565	576,537
2017 Term Loan B4, (1 mo. LIBOR + 2.750%), 3.99%, 8/04/22 (f)	2,000	2,004,546
2017 Term Loan B5, (1 mo. LIBOR + 3.000%), 4.24%, 11/03/23 (f)	3,568	3,580,912
Camelot UK Holdco Ltd., 2017 Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 10/03/23 (f)	3,884	3,899,241
Casella Waste Systems, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.750%), 3.98%, 10/17/23	935	937,058
Catalent Pharma Solutions, Inc., Term Loan B, (1 Week LIBOR + 2.750%, 1.00% Floor), 3.99%, 5/20/21 (f)	3,613	3,629,088
Clean Harbors, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.000%), 3.24%, 6/27/24 (f)	660	661,650
Creative Artists Agency LLC, 2017 1st Lien Term Loan B, (PRIME + 2.500%, 1.00% Floor), 4.73%, 2/15/24 (f)	2,080	2,090,821
Dealer Tire LLC, 2016 Term Loan B, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.06%, 12/22/21 (a)(f)	995	1,003,758
Employbridge LLC, Exit Term Loan, (3 mo. LIBOR + 6.500%, 1.00% Floor), 7.80%, 5/16/20 (f)	372	348,536
Garda World Security Corp., 2017 Term Loan, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.31%, 5/24/24 (f)	923	927,669
GCA Services Group, Inc., 2016 Term Loan, (3 mo. LIBOR + 4.750%, 1.00% Floor), 6.05%, 3/01/23 (f)	1,861	1,865,638
Harland Clarke Holdings Corp., Term Loan B6, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.80%, 2/09/22 (f)	1,048	1,050,797
KAR Auction Services, Inc.: Term Loan B4, (3 mo. LIBOR + 2.250%), 3.56%, 3/11/21	869	872,414
Term Loan B5, (3 mo. LIBOR + 2.500%), 3.81%, 3/09/23 (f)	1,375	1,379,893
Livingston International, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 4.250%), 5.55%, 4/18/19 (f)	544	514,520
Packers Holdings LLC, Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.73%, 12/02/21 (a)(f)	1,548	1,559,599
Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 5/02/22 (f)	2,802	2,814,888
US Security Associates Holdings, Inc., 2016 Term Loan, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.30%, 7/14/23 (f)	2,410	2,420,905
Waste Industries USA, Inc., 2016 Term Loan, (1 mo. LIBOR + 2.750%), 3.99%, 2/27/20 (f)	2,084	2,085,788
		37,560,744
<b>Floating Rate Loan Interests</b>		
<b>Commercial Services &amp; Supplies 0.2%</b>		
TruGreen Limited Partnership, 2017 Term Loan, (1 mo. LIBOR + 4.000%, 1.00% Floor), 5.23%, 4/13/23 (a)(f)	USD 1,140	\$ 1,151,249
<b>Communications Equipment 1.1%</b>		
Applied Systems, Inc. (f): 1st Lien Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 1/25/21	906	911,446
2nd Lien Term Loan, (3 mo. LIBOR + 6.500%, 1.00% Floor), 7.80%, 1/24/22	376	380,547
Avaya, Inc.: DIP Term Loan, (1 mo. LIBOR + 7.500%, 1.00% Floor), 8.73%, 1/24/18 (f)	60	60,900
Term Loan B7, 6.28%, 5/29/20 (e)	248	209,267
Colorado Buyer, Inc., Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.31%, 5/01/24 (f)	1,725	1,732,556
CommScope, Inc., Term Loan B5, (3 mo. LIBOR + 2.000%), 3.30%, 12/29/22 (f)	802	805,127



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Riverbed Technology, Inc., 2016 Term Loan, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 4/24/22 (f)	854	828,024
Securus Technologies Holdings, Inc., 2017 1st Lien Term Loan, 6/20/24 (i)	1,160	1,168,944
		6,096,811
<b>Construction &amp; Engineering 1.6%</b>		
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (2 mo. LIBOR + 4.250%, 1.00% Floor), 5.56%, 6/21/24 (f)	6,457	6,472,239
CNT Holdings III Corp., 2017 Term Loan, (2 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 1/22/23 (f)	1,319	1,298,587
Pike Corp., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.750%, 1.00% Floor), 4.99%, 3/10/24 (f)	419	422,880
USIC Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.500%), 4.92%, 12/08/23 (f)	926	929,065
		9,122,771
<b>Construction Materials 1.0%</b>		
Filtration Group Corp., 1st Lien Term Loan, (2 mo. LIBOR + 3.000%, 1.00% Floor), 4.26%, 11/21/20 (f)	3,523	3,535,048
GYP Holdings III Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.31%, 4/01/23 (f)	2,225	2,230,452
		5,765,500
<b>Containers &amp; Packaging 1.7%</b>		
Anchor Glass Container Corp., 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.750%, 1.00% Floor), 4.01%, 12/07/23	527	528,173
Berlin Packaging LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 10/01/21 (f)	585	586,589
Berry Plastics Group, Inc., Term Loan M, (1 mo. LIBOR + 2.250%), 3.48%, 10/01/22 (f)	5,035	5,035,928
BWAY Holding Co., 2017 Term Loan B, (1 mo. LIBOR + 3.250%), 4.48%, 4/03/24 (f)	1,799	1,799,558

See Notes to Financial Statements.

## Consolidated Schedule of Investments (continued)

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

	Par (000)	Value
<b>Floating Rate Loan Interests</b>		
<b>Containers &amp; Packaging (continued)</b>		
Flex Acquisition Co., Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 12/29/23	USD 1,182	\$ 1,179,673
Proampac PG Borrower LLC, 2016 1st Lien Term Loan, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.31%, 11/18/23	493	498,050
		9,627,971
<b>Distributors 0.7%</b>		
American Builders & Contractors Supply Co., Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.500%), 3.74%, 10/31/23 (f)	2,674	2,676,265
American Tire Distributors Holdings, Inc., 2015 Term Loan, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 9/01/21 (f)	930	936,339
		3,612,604
<b>Diversified Consumer Services 4.7%</b>		
AI Aqua Merger Sub, Inc., 2017 Incremental Term Loan, 12/13/23 (i)	2,095	2,098,939
Ascend Learning LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.53%, 7/12/24 (f)	1,165	1,168,879
Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.250%), 3.49%, 11/07/23 (f)	2,948	2,957,055
Equian LLC:		
Delayed Draw Term Loan, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.05%, 5/20/24	200	202,117
Term Loan B, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.07%, 5/20/24	1,302	1,313,748
J.D. Power and Associates, 1st Lien Term Loan, (2 mo. LIBOR + 4.250%, 1.00% Floor), 5.55%, 9/07/23	1,411	1,413,202
Serta Simmons Bedding LLC (f):		
1st Lien Term Loan, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.80%, 11/08/23	5,006	4,858,566
2nd Lien Term Loan, (3 mo. LIBOR + 8.000%, 1.00% Floor), 9.31%, 11/08/24	1,604	1,547,225
ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.500%), 3.74%, 11/08/23 (f)	4,169	4,172,177
Spin Holdco, Inc., 2017 Term Loan B, (2 mo. LIBOR + 3.750%, 1.00% Floor), 5.01%, 11/14/22 (f)	1,173	1,176,106
Wand Intermediate I LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 9/17/21	1,379	1,386,585
Weight Watchers International, Inc., Term Loan B2, (3 mo. LIBOR + 3.250%), 4.49%, 4/02/20 (f)	4,003	3,908,967
		26,203,566
<b>Diversified Financial Services 1.6%</b>		
AlixPartners LLP, 2017 Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 4/04/24 (f)	2,648	2,660,492
Diamond (BC) BV, Term Loan, (1 mo. LIBOR + 3.50%), 4.32%, 7/12/24 (f)	2,315	2,299,096
Diamond US Holding LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 3/29/24	953	953,663
	<b>Par (000)</b>	<b>Value</b>
<b>Floating Rate Loan Interests</b>		
<b>Diversified Financial Services (continued)</b>		
Kingpin Intermediate Holdings LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 6/28/24 (f)	USD 1,570	\$ 1,581,116
Nomad Foods Europe Midco Ltd., Term Loan B, (1 mo. LIBOR + 2.750%), 3.98%, 4/18/24 (f)	880	883,027
SAM Finance Luxembourg Sarl, Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.50%, 12/17/20 (f)	641	641,705
		9,019,099
<b>Diversified Telecommunication Services 7.0%</b>		
CenturyLink, Inc., 2017 Term Loan B, 2.75%, 1/31/25	13,200	12,908,544
Consolidated Communications, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 10/04/23 (f)	787	772,182

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Frontier Communications Corp., 2017 Term Loan B1, (1 mo. LIBOR + 3.750%), 4.99%, 6/15/24 (f)		1,769	1,689,395
Hargray Communications Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 5/16/24 (f)		1,515	1,514,530
Level 3 Financing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.250%), 3.49%, 2/22/24 (f)		8,255	8,247,240
Sprint Communications, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 2.500%), 3.75%, 2/02/24 (f)		2,898	2,897,738
Telenet International Finance Sarl, Term Loan AI, (1 mo. LIBOR + 2.750%), 3.98%, 6/30/25 (f)		6,045	6,054,249
Telesat Canada, Term Loan B4, (3 mo. LIBOR + 3.000%), 4.30%, 11/17/23		1,138	1,146,142
Virgin Media Investment Holdings Ltd., Term Loan J, (1 mo. LIBOR + 3.500%), 3.75%, 1/31/26 (f)	GBP	2,830	3,669,492
			38,899,512
<b>Electric Utilities 2.0%</b>			
Energy Future Intermediate Holding Co. LLC, 2017 DIP Term Loan, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.23%, 6/30/18 (f)	USD	6,640	6,666,560
PrimeLine Utility Services LLC, Term Loan, (2 mo. LIBOR + 5.500%, 1.00% Floor), 6.76%, 11/12/22		1,363	1,357,542
TEX Operations Co. LLC (f):			
Exit Term Loan B, (1 mo. LIBOR + 2.750%), 3.98%, 8/04/23		2,051	2,051,065
Exit Term Loan C, (1 mo. LIBOR + 2.750%), 3.98%, 8/04/23		471	471,248
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., Term Loan, 11/10/17 (a)(i)		1,710	
Vistra Operations Co. LLC, 2016 Term Loan B2, (1 mo. LIBOR + 2.750%), 3.98%, 12/14/23 (f)		722	722,407
			11,268,822
<b>Electrical Equipment 0.7%</b>			
Gates Global LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 4/01/24 (f)		4,016	4,027,837

See Notes to Financial Statements.

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## Consolidated Schedule of Investments (continued)

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

	Par (000)	Value
<b>Floating Rate Loan Interests</b>		
<b>Energy Equipment &amp; Services 0.9%</b>		
Exgen Texas Power LLC, Term Loan B, (3 mo. LIBOR + 4.750%, 1.00% Floor), 6.05%, 9/16/21 (f)	USD 852	\$ 573,335
Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.000%, 1.00% Floor), 7.23%, 3/01/24 (f)	2,550	2,400,188
Seadrill Partners Finco LLC, Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 2/21/21 (f)	656	421,428
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 2.300%), 3.54%, 7/13/20 (a)(f)	1,369	1,300,345
		4,695,296
<b>Food &amp; Staples Retailing 2.2%</b>		
Albertsons LLC, 2017 Term Loan B4, (1 mo. LIBOR + 2.750%), 3.99%, 8/25/21 (f)	2,052	1,989,801
BJ's Wholesale Club, Inc. (f):		
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.750%, 1.00% Floor), 4.97%, 2/03/24	2,365	2,275,055
2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.500%, 1.00% Floor), 8.71%, 2/03/25	229	220,092
Rite Aid Corp. (f):		
2nd Lien Term Loan, (1 mo. LIBOR + 4.750%, 1.00% Floor), 5.99%, 8/21/20	1,247	1,255,871
2nd Lien Term Loan, (1 mo. LIBOR + 3.875%, 1.00% Floor), 5.12%, 6/21/21	2,373	2,382,379
US Foods, Inc., 2016 Term Loan B, (1 mo. LIBOR + 2.750%), 3.99%, 6/27/23 (f)	4,165	4,178,123
		12,301,321
<b>Food Products 3.2%</b>		
Chobani LLC, 1st Lien Term Loan, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 10/07/23 (f)	2,491	2,507,250
Dole Food Co., Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.01%, 4/06/24 (f)	1,060	1,061,993
Hostess Brands LLC, 2017 Term Loan, (1 mo. LIBOR + 2.500%), 3.74%, 8/03/22 (f)	2,761	2,767,392
JBS USA LLC, 2017 Term Loan B, (2 mo. LIBOR + 2.500%), 3.80%, 10/30/22 (f)	3,711	3,666,570
Pinnacle Foods Finance LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.000%), 3.23%, 2/02/24 (f)	2,627	2,632,395
Reddy Ice Corp. (f):		
1st Lien Term Loan, (3 mo. LIBOR + 5.500%), 6.88%, 5/01/19	1,583	1,560,743
2nd Lien Term Loan, (3 mo. LIBOR + 9.500%), 10.81%, 11/01/19	532	498,085
Reynolds Group Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 3.000%), 4.24%, 2/05/23 (f)	3,222	3,223,127
		17,917,555
<b>Health Care Equipment &amp; Supplies 3.7%</b>		
Alere, Inc. (f):		
2015 Term Loan A, (1 mo. LIBOR + 3.000%), 4.24%, 6/18/20	446	445,857
2015 Term Loan B, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 6/18/22	1,886	1,881,623
<b>Floating Rate Loan Interests</b>		
<b>Health Care Equipment &amp; Supplies (continued)</b>		
Cotiviti Corp., Term Loan B, (3 mo. LIBOR + 2.500%), 3.80%, 9/28/23 (f)	USD 1,644	\$ 1,647,180
DJO Finance LLC, 2015 Term Loan, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 6/08/20 (f)	5,260	5,232,960
Immucor, Inc., Extended Term Loan B, (1 mo. LIBOR + 5.000%, 1.00% Floor), 6.24%, 6/15/21 (f)	2,744	2,778,745
Mallinckrodt International Finance SA, Term Loan B, (3 mo. LIBOR + 2.750%), 4.05%, 9/24/24 (f)	1,673	1,674,245
National Vision, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 3/12/21 (f)	3,404	3,411,113
Ortho-Clinical Diagnostics, Inc., Term Loan B, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.05%, 6/30/21 (f)	3,356	3,361,774
		20,433,497

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**Health Care Providers & Services 6.8%**

Acadia Healthcare Co., Inc. (f):		
Term Loan B, (1 mo. LIBOR + 2.750%), 3.99%, 2/11/22	457	459,850
Term Loan B2, (1 mo. LIBOR + 2.750%), 3.98%, 2/16/23	2,128	2,138,238
Auris Luxembourg III Sarl, 2017 Term Loan B7, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 1/17/22 (f)	2,432	2,433,693
CHG Healthcare Services, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.51%, 6/07/23 (f)	3,382	3,406,133
Community Health Systems, Inc., Term Loan G, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.07%, 12/31/19 (f)	1,059	1,055,368
Curo Health Services Holdings, Inc., 2015 1st Lien Term Loan, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.26%, 2/07/22 (f)	824	824,061
DaVita HealthCare Partners, Inc., Term Loan B, (1 mo. LIBOR + 2.750%), 3.99%, 6/24/21 (f)	2,038	2,050,398
DuPage Medical Group, Ltd. (a):		
1st Lien Term Loan, (3 mo. LIBOR + 3.000%), 4.32%, 8/15/24	1,135	1,132,163
2nd Lien Term Loan, (3 mo. LIBOR + 7.000%), 8.32%, 8/15/25	395	393,025
Envision Healthcare Corp., 2016 Term Loan B, (3 mo. LIBOR + 3.000%), 4.30%, 12/01/23 (f)	7,582	7,633,078
Explorer Holdings, Inc., 2016 Term Loan B, 5/02/23 (i)	1,080	1,084,050
HC Group Holdings III, Inc., Term Loan B, (3 mo. LIBOR + 5.000%, 1.00% Floor), 6.32%, 4/07/22 (a)(f)	1,427	1,433,709
HCA, Inc., Term Loan B9, (1 mo. LIBOR + 2.000%), 3.24%, 3/17/23 (f)	2,179	2,185,368
Iasis Healthcare LLC, Term Loan B3, (3 mo. LIBOR + 4.000%), 5.30%, 2/16/21 (f)	334	334,914
MPH Acquisition Holdings LLC, 2016 Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 6/07/23 (f)	2,491	2,500,087
National Mentor Holdings, Inc., Term Loan B, (3 mo. LIBOR + 3.000%), 4.30%, 1/31/21	483	485,543

See Notes to Financial Statements.

## Consolidated Schedule of Investments (continued)

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

<b>Floating Rate Loan Interests</b>	<b>Par (000)</b>	<b>Value</b>
<b>Health Care Providers &amp; Services (continued)</b>		
nThrive, Inc., 2016 1st Lien Term Loan, (1 mo. LIBOR + 4.500%, 1.00% Floor), 5.74%, 10/20/22 (a)(f)	USD 1,633	\$ 1,639,626
NVA Holdings, Inc., 1st Lien Term Loan B2, (3 mo. LIBOR + 3.500%), 4.80%, 8/14/21 (f)	1,498	1,503,742
Surgery Center Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 6/06/24 (f)	860	851,039
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 2/06/24 (f)	1,455	1,435,475
Vizient, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.73%, 2/13/23 (f)	1,817	1,835,065
WP CityMD Bidco LLC, 1st Lien Term Loan, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.30%, 5/25/24	950	952,375
		37,767,000
<b>Health Care Technology 1.9%</b>		
Change Healthcare Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 3/01/24 (f)	6,461	6,457,557
Press Ganey Holdings, Inc. (f):		
1st Lien Term Loan, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 10/21/23 (a)	1,358	1,363,268
2nd Lien Term Loan, (1 mo. LIBOR + 7.250%, 1.00% Floor), 8.49%, 10/21/24	495	504,282
Quintiles IMS, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.000%), 3.30%, 3/07/24	2,357	2,370,565
		10,695,672
<b>Hotels, Restaurants &amp; Leisure 8.4%</b>		
Amaya Holdings BV (f):		
2nd Lien Term Loan, (3 mo. LIBOR + 7.000%, 1.00% Floor), 8.30%, 8/01/22	839	841,118
Repriced Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.80%, 8/01/21	2,730	2,736,701
Boyd Gaming Corp., Term Loan B3, (1 Week LIBOR + 2.500%), 3.70%, 9/15/23 (f)	1,991	1,992,964
Bronco Midstream Funding LLC, Term Loan B, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.32%, 8/15/20 (f)	2,217	2,236,508
Burger King Newco Unlimited Liability Co., Term Loan B3, (3 mo. LIBOR + 2.250%, 1.00% Floor), 3.55%, 2/16/24 (f)	5,592	5,573,080
Caesars Entertainment Operating Co., Term Loan B7, 6.25%, 3/01/22 (b)(e)	2,435	3,096,102
Caesars Entertainment Resort Properties LLC, Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 10/11/20 (f)	7,981	8,014,170
Caesars Growth Properties Holdings LLC, 2017 Term Loan, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 5/08/21 (f)	2,029	2,033,484
CCM Merger, Inc., Term Loan B, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 8/08/21 (f)	1,332	1,334,957
CEC Entertainment, Inc., Term Loan B, 2/14/21 (i)	715	709,251
<b>Floating Rate Loan Interests</b>		
<b>Hotels, Restaurants &amp; Leisure (continued)</b>		
Cyan Blue Holdco 3 Ltd., 2017 Term Loan B, 7/26/24 (i)	USD 1,300	\$ 1,307,319
ESH Hospitality, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.500%), 3.74%, 8/30/23 (f)	3,221	3,231,782
Four Seasons Hotels Ltd., 1st Lien Term Loan, (1 mo. LIBOR + 2.500%), 3.74%, 11/30/23 (f)	224	224,652
Gateway Casinos & Entertainment Ltd., Term Loan B1, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.05%, 2/22/23 (f)	305	305,763
Hilton Worldwide Finance LLC, Term Loan B2, (1 mo. LIBOR + 2.000%), 3.23%, 10/25/23 (f)	1,804	1,809,590
La Quinta Intermediate Holdings LLC, Term Loan B, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.05%, 4/14/21 (f)	823	824,641
Playa Resorts Holding BV, 2017 Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.32%, 4/05/24	1,425	1,424,401
RHP Hotel Properties LP, 2017 Term Loan B, (3 mo. LIBOR + 2.250%), 3.56%, 5/11/24 (a)(f)	1,367	1,373,408
Sabre GLBL, Inc., Incremental Term Loan B, (3 mo. LIBOR + 2.250%, 1.00% Floor), 3.49%, 2/22/24 (f)	2,572	2,580,444

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Scientific Games International, Inc., 2017 Term Loan B4, (3 mo. LIBOR + 3.250%), 4.51%, 8/14/24 (f)	2,691	2,708,870
Station Casinos LLC, 2016 Term Loan B, (1 mo. LIBOR + 2.500%), 3.74%, 6/08/23	811	809,560
Yum! Brands, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 2.000%), 3.23%, 6/16/23	1,444	1,450,041
		46,618,806
<b>Household Products 0.7%</b>		
Spectrum Brands, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.000%), 3.31%, 6/23/22 (f)	3,845	3,859,599
<b>Independent Power and Renewable Electricity Producers 3.3%</b>		
AES Corp., 2017 Term Loan B, (3 mo. LIBOR + 2.000%), 3.32%, 5/24/22	1,067	1,067,325
Aria Energy Operating LLC, Term Loan, (1 mo. LIBOR + 4.500%, 1.00% Floor), 5.74%, 5/27/22	1,110	1,111,366
Calpine Construction Finance Co., LP, Term Loan B1, (1 mo. LIBOR + 2.250%), 3.74%, 5/03/20 (f)	1,044	1,040,691
Calpine Corp. (f):		
Term Loan B5, (3 mo. LIBOR + 2.750%), 4.05%, 1/15/24	1,118	1,113,707
Term Loan B6, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.05%, 1/15/23	2,118	2,111,799
Term Loan B7, (3 mo. LIBOR + 2.750%), 4.05%, 5/31/23	766	763,629
Dynegy, Inc., 2017 Term Loan C, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 2/07/24 (f)	2,800	2,803,366
Granite Acquisition, Inc. (f):		
Term Loan B, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.30%, 12/19/21	3,288	3,309,433
Term Loan C, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.30%, 12/19/21	148	149,287

See Notes to Financial Statements.

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## Consolidated Schedule of Investments (continued)

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

	Par (000)	Value
<b>Floating Rate Loan Interests</b>		
<b>Independent Power and Renewable Electricity Producers (continued)</b>		
Nautilus Power LLC, Term Loan B, (1 mo. LIBOR + 4.500%), 5.74%, 4/28/24 (f)	USD 2,625	\$ 2,638,125
Talen Energy Supply LLC (f):		
2017 Term Loan B1, (1 mo. LIBOR + 4.000%, 1.00% Floor), 5.24%, 7/15/23	289	283,283
2017 Term Loan B2, (1 mo. LIBOR + 4.000%, 1.00% Floor), 5.24%, 4/15/24	575	564,763
Terra-Gen Finance Co. LLC, Term Loan B, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 12/09/21 (a)(f)	1,307	1,182,790
		18,139,564
<b>Industrial Conglomerates 0.8%</b>		
Cortes NP Acquisition Corp., 2017 Term Loan B, (1 mo. LIBOR + 4.000%, 1.00% Floor), 5.24%, 11/30/23 (f)	2,918	2,934,542
Sequa Corp., 1st Lien Term Loan, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.81%, 11/28/21 (f)	1,500	1,509,375
		4,443,917
<b>Insurance 2.4%</b>		
Alliant Holdings I, Inc., 2015 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.56%, 8/12/22 (f)	2,785	2,783,072
AmWINS Group, Inc.:		
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.750%, 1.00% Floor), 7.99%, 1/25/25	822	838,440
2017 Term Loan B, (PRIME + 1.750%, 1.00% Floor), 3.99%, 1/25/24 (f)	1,871	1,871,778
AssuredPartners, Inc., 2017 Term Loan, (1 mo. LIBOR + 3.500%), 4.74%, 10/22/24 (f)	410	411,280
Edgewood Partners Insurance Center, 2017 1st Lien Term Loan B, (1 Week LIBOR + 5.000%, 1.00% Floor), 6.24%, 3/16/23 (a)	865	865,000
Hub International Ltd., Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.26%, 10/02/20 (f)	1,168	1,171,941
Sedgwick Claims Management Services, Inc. (f):		
1st Lien Term Loan, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 3/01/21	1,964	1,964,732
2016 1st Lien Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 3/01/21	896	897,294
2nd Lien Term Loan, (1 mo. LIBOR + 5.750%, 1.00% Floor), 6.99%, 2/28/22	1,805	1,809,513
Stratose Intermediate Holdings II LLC, 1st Lien Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 6/22/23 (f)	730	735,475
		13,348,525
<b>Internet &amp; Direct Marketing Retail 0.1%</b>		
Harbor Freight Tools USA, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.250%), 4.49%, 8/18/23 (f)	795	797,341
<b>Floating Rate Loan Interests</b>		
<b>Internet Software &amp; Services 2.1%</b>		
Go Daddy Operating Co. LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.500%), 3.73%, 2/15/24 (f)	USD 3,777	\$ 3,783,201
GTT Communications, Inc., 2017 Add on Term Loan B, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.50%, 1/09/24 (f)	363	364,083
Inmar Holdings, Inc., 2017 1st Lien Term Loan, (2 mo. LIBOR + 3.500%, 1.00% Floor), 4.76%, 5/01/24	1,040	1,040,655
Rackspace Hosting, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.31%, 11/03/23 (f)	3,602	3,604,652
TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.750%, 1.00% Floor), 4.99%, 5/06/24 (f)	1,550	1,555,161
WaveDivision Holdings LLC, Term Loan B, (2 mo. LIBOR + 2.750%, 1.00% Floor), 4.03%, 10/15/19 (f)	1,443	1,443,075
		11,790,827
<b>IT Services 7.0%</b>		
Abacus Innovations Corp., Term Loan B, (1 mo. LIBOR + 2.000%), 3.25%, 8/16/23	1,378	1,380,424
Cologix, Inc., 2017 1st Lien Term Loan, (PRIME + 2.000%, 1.00% Floor), 4.46%, 3/20/24	1,766	1,762,627



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First Data Corp. (f):		
2017 Term Loan, (1 mo. LIBOR + 2.500%), 3.74%, 4/26/24	10,964	10,964,494
2022 Term Loan, (1 mo. LIBOR + 2.250%), 3.49%, 7/08/22	838	836,957
Term Loan A, (1 mo. LIBOR + 2.000%), 3.24%, 6/02/20	635	634,578
IG Investment Holdings LLC, 2017 Term Loan, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.30%, 10/31/21 (f)	2,728	2,743,312
NeuStar, Inc. (i):		
Term Loan B1, 1/08/20	244	245,258
Term Loan B2, 3/01/24	776	781,427
Optiv Security, Inc. (f):		
1st Lien Term Loan, (3 mo. LIBOR + 3.250%), 4.56%, 2/01/24	3,688	3,349,492
2nd Lien Term Loan, (3 mo. LIBOR + 7.250%), 8.56%, 2/01/25	1,141	1,012,501
Peak 10, Inc. (f):		
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.81%, 8/01/24	1,370	1,364,863
2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.250%, 1.00% Floor), 8.56%, 8/01/25	1,620	1,630,805
TKC Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 4.250%), 5.49%, 2/01/23 (f)	2,289	2,295,695
Vantiv LLC, 2014 Term Loan B, (1 mo. LIBOR + 2.500%), 3.73%, 10/14/23 (f)	1,101	1,101,899
VF Holding Corp., Reprice Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 6/30/23 (f)	4,764	4,778,292
WEX, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.750%), 3.99%, 6/30/23 (f)	3,742	3,767,011
		38,649,635
<b>Leisure Products 0.2%</b>		
MND Holdings III Corp., 2017 Term Loan B, (3 mo. LIBOR + 4.500%, 1.00% Floor), 5.80%, 6/19/24 (a)	800	810,000

See Notes to Financial Statements.

## Consolidated Schedule of Investments (continued)

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

	Par (000)	Value
<b>Floating Rate Loan Interests</b>		
<b>Life Sciences Tools &amp; Services 1.0%</b>		
Albany Molecular Research, Inc. (f):		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.250%), 4.25%, 7/19/24	USD 1,991	\$ 1,991,000
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.000%), 8.31%, 7/19/25	905	916,312
Parexel International Corp., Term Loan B, 8/07/24 (i)	2,672	2,677,330
		5,584,642
<b>Machinery 2.6%</b>		
Clark Equipment Co., 2017 Term Loan B, (1 mo. LIBOR + 2.750%), 4.01%, 5/18/24 (f)		
	1,217	1,218,982
Columbus McKinnon Corp., Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 1/31/24 (a)(f)		
	217	217,821
Faenza Acquisition GmbH:		
Term Loan B1, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.07%, 8/30/20	911	912,285
Term Loan B3, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.07%, 8/30/20	276	276,679
Gardner Denver, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.750%), 4.01%, 7/30/24 (f)		
	2,400	2,396,572
Hayward Industries, Inc., Term Loan B, 7/18/24 (i)	1,639	1,645,865
Infiltrator Systems, Inc., 2016 Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.80%, 5/27/22 (f)		
	1,963	1,974,712
Manitowoc Foodservice, Inc., 2016 Term Loan B, (1 Week LIBOR + 3.000%), 4.24%, 3/03/23 (f)		
	114	114,692
Mueller Water Products, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.500%), 3.74%, 11/25/21 (f)		
	780	783,005
Navistar International Corp., 2017 Term Loan B, (1 mo. LIBOR + 4.000%, 1.00% Floor), 5.24%, 8/07/20 (f)		
	947	952,680
Rexnord LLC, 2016 Term Loan B, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.01%, 8/21/23 (f)		
	2,152	2,154,943
Signode Industrial Group US, Inc., Term Loan B, (3 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 5/04/21 (f)		
	859	859,312
Tecomet, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.06%, 5/02/24 (f)		
	965	969,825
		14,477,373
<b>Media 13.1%</b>		
Altice Financing SA, 2017 Term Loan B, (3 mo. LIBOR + 2.750%), 4.05%, 7/15/25 (f)		
	1,012	1,010,832
Altice US Finance I Corp., 2017 Term Loan, (1 mo. LIBOR + 2.250%), 3.48%, 7/28/25 (f)		
	6,489	6,437,905
CBS Radio, Inc., Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 10/17/23 (f)		
	991	996,096
Charter Communications Operating LLC, 2016 Term Loan I Add, (1 mo. LIBOR + 2.250%), 3.49%, 1/15/24 (f)		
	8,255	8,291,844
CSC Holdings LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.250%), 3.48%, 7/17/25 (f)		
	4,698	4,664,679
<b>Floating Rate Loan Interests</b>		
<b>Media (continued)</b>		
DHX Media Ltd., Term Loan B, (1 mo. LIBOR + 3.750%), 4.99%, 12/29/23 (a)(f)		
	USD 790	\$ 791,975
Entercom Radio LLC, 2016 Term Loan, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.73%, 11/01/23 (f)		
	525	525,185
Getty Images, Inc., Term Loan B, (1 Week LIBOR + 3.500%), 4.80%, 10/18/19 (f)		
	578	499,119
Gray Television, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.500%), 3.73%, 2/07/24 (f)		
	652	652,377
Hemisphere Media Holdings LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.500%), 4.74%, 2/08/24		
	1,578	1,580,437
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 5/31/21 (f)		
	1,525	1,467,773
iHeartCommunications, Inc. (f):		
Extended Term Loan E, (1 mo. LIBOR + 7.500%), 8.74%, 7/30/19	515	411,439
Term Loan D, (1 mo. LIBOR + 6.750%), 7.99%, 1/30/19	5,966	4,772,690

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Intelsat Jackson Holdings SA, Term Loan B2, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.00%, 6/30/19 (f)	6,884	6,853,093
Learfield Communications LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 12/01/23 (f)	1,820	1,828,228
Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.80%, 1/07/22	1,215	1,207,406
Live Nation Entertainment, Inc., Term Loan B3, (1 mo. LIBOR + 2.250%), 3.50%, 10/31/23	481	482,172
Mediacom Illinois LLC, Term Loan K, (1 Week LIBOR + 2.250%), 3.45%, 2/15/24	1,086	1,088,737
Mission Broadcasting, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.500%), 3.73%, 1/17/24 (f)	413	413,172
Nexstar Broadcasting, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.500%), 3.73%, 1/17/24 (f)	3,323	3,327,196
Numericable US LLC, Term Loan B10, (3 mo. LIBOR + 3.250%), 4.56%, 1/14/25 (f)	813	815,938
PSAV Holdings LLC, Term Loan B, (2 mo. LIBOR + 3.500%, 1.00% Floor), 4.81%, 4/27/24	1,825	1,828,048
Radiate Holdco LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.000%), 4.24%, 2/01/24 (f)	1,372	1,352,127
SBA Senior Finance II LLC, Term Loan B1, (1 mo. LIBOR + 2.250%), 3.49%, 3/24/21 (f)	4,404	4,409,853
Sinclair Television Group, Inc., Term Loan B2, (1 mo. LIBOR + 2.250%), 3.49%, 1/03/24 (f)	195	195,200
Trader Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.250%), 4.54%, 9/28/23 (f)	1,561	1,557,840
Tribune Media Co., Term Loan C, (1 mo. LIBOR + 3.000%), 4.24%, 1/27/24 (f)	3,696	3,702,056
Unitymedia Hessen GmbH & Co. KG, Term Loan B, 9/30/25 (i)	2,835	2,820,825

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## Consolidated Schedule of Investments (continued)

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

	<b>Par (000)</b>	<b>Value</b>
<b>Floating Rate Loan Interests</b>		
<b>Media (continued)</b>		
Univision Communications, Inc., Term Loan C5, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 3/15/24 (f)	USD 1,993	\$ 1,976,147
Virgin Media Bristol LLC, Term Loan I, (1 mo. LIBOR + 2.750%), 3.98%, 1/31/25 (f)	2,585	2,590,015
William Morris Endeavor Entertainment LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 5/06/21 (f)	244	244,750
Ziggo Secured Finance Partnership, Term Loan E, (1 mo. LIBOR + 2.500%), 3.73%, 4/15/25 (f)	4,205	4,192,385
		72,987,539
<b>Metals &amp; Mining 0.1%</b>		
WireCo WorldGroup, Inc., 2016 1st Lien Term Loan, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.82%, 9/30/23 (f)	744	752,288
<b>Multiline Retail 0.6%</b>		
Eyemart Express LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.25%, 7/31/24 (a)	985	982,537
Hudson's Bay Co., 2015 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 9/30/22 (f)	2,208	2,119,592
		3,102,129
<b>Oil, Gas &amp; Consumable Fuels 4.0%</b>		
BCP Raptor LLC, Term Loan B, (2 mo. LIBOR + 4.250%, 1.00% Floor), 5.51%, 6/24/24 (f)	1,770	1,780,319
BCP Renaissance Parent LLC, Term Loan, 12/07/24 (a)(i)	2,420	
California Resources Corp. (f):		
Second Out Term Loan, (1 mo. LIBOR + 10.375%), 11.60%, 12/31/21	3,032	3,209,015
Term Loan A, (1 mo. LIBOR + 3.000%), 4.24%, 10/01/19 (a)	2,341	2,223,882
Chesapeake Energy Corp., Term Loan, (3 mo. LIBOR + 7.500%, 1.00% Floor), 8.81%, 8/23/21 (f)	2,106	2,235,324
CITGO Holding, Inc., 2015 Term Loan B, (3 mo. LIBOR + 8.500%, 1.00% Floor), 9.80%, 5/12/18 (f)	1,055	1,061,514
Drillships Financing Holding, Inc., Term Loan B1, (2 mo. LIBOR + 5.00%), 6.06%, 3/31/21 (e)(f)	1,018	646,148
Energy Transfer Equity LP, 2017 Term Loan B, (1 mo. LIBOR + 2.750%), 3.98%, 2/02/24 (f)	3,072	3,075,270
EWT Holdings III Corp., 1st Lien Term Loan, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.05%, 1/15/21 (f)	666	672,704
MEG Energy Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.73%, 12/31/23 (f)	2,286	2,265,811
Moxie Patriot LLC, Term Loan B1, (3 mo. LIBOR + 5.750%), 7.05%, 12/19/20 (f)	348	322,727
PowerTeam Services LLC:		
1st Lien Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 5/06/20	500	495,061
2nd Lien Term Loan, (3 mo. LIBOR + 7.250%, 1.00% Floor), 8.55%, 11/06/20 (f)	470	465,888
	<b>Par (000)</b>	<b>Value</b>
<b>Floating Rate Loan Interests</b>		
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>		
Ultra Resources, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.31%, 4/12/24 (f)	USD 1,043	\$ 1,041,258
Veresen Midstream LP, 2017 Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 3/31/22 (f)	2,715	2,726,805
		22,221,726
<b>Personal Products 1.5%</b>		
Nature's Bounty Co.:		
2017 2nd Lien Term Loan, 9/15/25 (i)	1,750	1,735,423
Nature's Bounty Co. (continued):		
2017 Term Loan, 8/11/24 (i)	3,855	3,828,516
2017 Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.80%, 5/05/23 (f)	555	555,540
Prestige Brands, Inc., Term Loan B4, (1 mo. LIBOR + 2.750%), 3.99%, 1/26/24 (f)	1,934	1,935,823

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Revlon Consumer Products Corp., 2016 Term Loan B, (1 mo. LIBOR + 3.500%), 4.74%, 9/07/23 (f)	488	437,123
		8,492,425
<b>Pharmaceuticals 3.5%</b>		
Akorn, Inc., Term Loan B, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.50%, 4/16/21 (a)(f)	2,483	2,511,234
Grifols Worldwide Operations USA, Inc., 2017 Acquisition Term Loan, (PRIME + 1.250%), 3.44%, 1/31/25 (f)	5,711	5,716,798
Jaguar Holding Co. II, 2015 Term Loan B, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 8/18/22 (f)	6,348	6,361,740
Valeant Pharmaceuticals International, Inc., Series F1 Term Loan B, (1 mo. LIBOR + 4.750%), 5.99%, 4/01/22 (f)	4,544	4,619,663
		19,209,435
<b>Professional Services 0.9%</b>		
Advantage Sales & Marketing, Inc., 2014 1st Lien Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 7/23/21 (f)	1,749	1,680,594
Information Resources, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 1/18/24 (f)	783	787,931
SIRVA Worldwide, Inc., 2016 Term Loan, (3 mo. LIBOR + 6.500%, 1.00% Floor), 7.80%, 11/14/22 (a)(f)	817	820,980
Sterling Infosystems, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.55%, 6/20/22 (f)	1,921	1,927,042
		5,216,547
<b>Real Estate Investment Trusts (REITs) 1.1%</b>		
Capital Automotive LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 3/24/24 (f)	770	773,497
Communications Sales & Leasing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 10/24/22 (f)	577	557,055
MGM Growth Properties Operating Partnership LP, 2016 Term Loan B, (1 mo. LIBOR + 2.250%), 3.49%, 4/25/23 (f)	4,668	4,675,888
		6,006,440

See Notes to Financial Statements.

## Consolidated Schedule of Investments (continued)

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

	Par (000)	Value
<b>Floating Rate Loan Interests</b>		
<b>Real Estate Management &amp; Development 1.5%</b>		
CityCenter Holdings LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.500%), 3.73%, 4/18/24 (f)	USD 3,612	\$ 3,616,995
DTZ US Borrower LLC, 2015 1st Lien Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.56%, 11/04/21 (f)	1,413	1,415,518
Realogy Corp.:		
2017 Term Loan B, (1 mo. LIBOR + 2.250%), 3.49%, 7/20/22 (f)	2,115	2,121,232
Term Loan A, (1 mo. LIBOR + 2.000%), 3.23%, 10/23/20	1,058	1,056,502
		8,210,247
<b>Road &amp; Rail 0.2%</b>		
Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.73%, 6/13/23 (f)	1,236	1,238,233
<b>Semiconductors &amp; Semiconductor Equipment 0.6%</b>		
Cavium, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.250%), 3.48%, 8/16/22 (a)(f)	813	814,435
MaxLinear, Inc., Term Loan B, (1 mo. LIBOR + 2.500%), 3.73%, 5/12/24 (a)(f)	400	399,147
Microsemi Corp., 2015 Term Loan B, (3 mo. LIBOR + 2.250%), 3.55%, 1/15/23 (f)	420	420,819
ON Semiconductor Corp., 2017 Term Loan B, (1 mo. LIBOR + 2.250%), 3.49%, 3/31/23 (f)	750	752,355
Versum Materials, Inc., Term Loan, (3 mo. LIBOR + 2.500%), 3.80%, 9/29/23	948	951,790
		3,338,546
<b>Software 13.5%</b>		
Almonde, Inc., 2nd Lien Term Loan, (3 mo. LIBOR + 7.250%, 1.00% Floor), 8.57%, 6/13/25 (f)	833	846,928
Aptean, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 4.250%, 1.00% Floor), 5.55%, 12/20/22 (f)	1,102	1,109,821
BMC Software Finance, Inc., 2017 Term Loan, (1 mo. LIBOR + 4.000%, 1.00% Floor), 5.24%, 9/10/22 (f)	3,608	3,618,738
Cypress Intermediate Holdings III, Inc. (f):		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 4/27/24	920	918,343
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.750%, 1.00% Floor), 7.99%, 4/27/25	525	539,275
Dell, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.500%), 3.74%, 9/07/23 (f)	2,571	2,580,144
Digicel International Finance Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.750%), 5.07%, 5/28/24 (f)	2,187	2,206,924
DTI Holdco, Inc., 2016 Term Loan B, (3 mo. LIBOR + 5.250%, 1.00% Floor), 6.51%, 9/30/23 (f)	1,453	1,387,291
Hyland Software, Inc. (f):		
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.000%), 8.24%, 7/07/25	420	426,825
2017 Term Loan, (1 mo. LIBOR + 3.250%), 4.49%, 7/01/22	1,459	1,469,805
Infor (US), Inc., Term Loan B6, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.05%, 2/01/22 (f)	3,696	3,683,854
<b>Floating Rate Loan Interests</b>		
<b>Software (continued)</b>		
Informatica Corp., Term Loan, (3 mo. LIBOR + 3.500%), 4.80%, 8/05/22 (f)	USD 3,353	\$ 3,354,727
IPS Corp., 2016 1st Lien Term Loan, (1 mo. LIBOR + 5.250%, 1.00% Floor), 6.49%, 12/20/23 (a)(f)	637	638,392
IQOR US, Inc., Term Loan B, (3 mo. LIBOR + 5.000%, 1.00% Floor), 6.30%, 4/01/21 (f)	1,293	1,279,903
Kronos, Inc. (f):		
2017 Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.76%, 11/01/23	4,587	4,622,069
2nd Lien Term Loan, (3 mo. LIBOR + 8.250%, 1.00% Floor), 9.56%, 11/01/24	1,695	1,750,087
LANDesk Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 1/20/24 (f)	399	393,570
MA FinanceCo. LLC, Term Loan B3, (1 mo. LIBOR + 2.750%), 3.98%, 6/21/24 (f)	261	261,095
Misys Europe SA, 1st Lien Term Loan, (3 mo. LIBOR + 3.500%), 4.82%, 6/13/24 (f)	2,925	2,937,431
Mitchell International, Inc. (f):		
1st Lien Term Loan, (2 mo. LIBOR + 3.500%, 1.00% Floor), 4.76%, 10/13/20	2,100	2,103,788
2nd Lien Term Loan, (3 mo. LIBOR + 7.500%, 1.00% Floor), 8.81%, 10/11/21	1,600	1,610,496
	3,367	3,282,825

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Project Alpha Intermediate Holding, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.81%, 4/26/24 (f)		
Project Leopard Holdings, Inc., Term Loan B, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.76%, 7/07/23 (a)(f)	870	874,350
RP Crown Parent LLC, 2016 Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 10/12/23 (f)	2,205	2,219,910
Seattle Spinco, Inc., Term Loan B3, (3 mo. LIBOR + 2.750%), 4.03%, 6/21/24 (f)	1,765	1,763,241
SolarWinds Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 2/05/23 (f)	3,213	3,224,229
Solera LLC, Term Loan B, (2 mo. LIBOR + 3.250%, 1.00% Floor), 4.51%, 3/03/23 (f)	4,003	4,012,934
Sophia LP, 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 9/30/22 (f)	3,630	3,624,203
SS&C Technologies, Inc. (f):		
2017 Term Loan B1, (1 mo. LIBOR + 2.250%), 3.49%, 7/08/22	4,473	4,488,966
2017 Term Loan B2, (1 mo. LIBOR + 2.250%), 3.49%, 7/08/22	234	234,383
Synchronoss Technologies, Inc., Term Loan, (3 mo. LIBOR + 4.500%), 5.76%, 1/19/24 (f)	848	835,157
Tempo Acquisition LLC, Term Loan, (1 mo. LIBOR + 3.000%), 4.23%, 5/01/24 (f)	3,330	3,339,990
Tibco Software Inc., Repriced Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 12/04/20 (f)	2,420	2,425,165
Trans Union LLC, Term Loan B3, (1 mo. LIBOR + 2.000%), 3.24%, 4/07/23 (f)	5,298	5,299,119

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## Consolidated Schedule of Investments (continued)

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

<b>Floating Rate Loan Interests</b>	<b>Par (000)</b>	<b>Value</b>
<b>Software (continued)</b>		
Veritas Bermuda Ltd., Repriced Term Loan B, (3 mo. LIBOR + 4.500%, 1.00% Floor), 5.80%, 1/27/23 (f)	USD 1,837	\$ 1,849,767
		75,213,745
<b>Specialty Retail 2.1%</b>		
Academy Ltd., 2015 Term Loan B, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.23%, 7/01/22 (f)	719	478,611
Bass Pro Group LLC, Asset Sale Term Loan, (3 mo. LIBOR + 4.750%), 6.05%, 6/09/18 (f)	665	665,419
Leslie's Poolmart, Inc., 2016 Term Loan, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.06%, 8/16/23 (f)	2,006	2,005,521
Michaels Stores, Inc., 2016 Term Loan B1, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 1/30/23 (f)	2,009	2,004,311
Party City Holdings, Inc., 2016 Term Loan, (3 mo. LIBOR + 3.000%), 4.30%, 8/19/22 (f)	1,956	1,957,179
Petco Animal Supplies, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.31%, 1/26/23 (f)	1,684	1,414,154
PetSmart, Inc., Term Loan B2, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 3/11/22 (f)	183	160,664
Staples, Inc., 2017 Term Loan B, 8/06/24 (i)	3,110	3,093,735
Things Remembered, Inc., 2016 Term Loan, (PIK + 1.000%), 2.24%, 2/29/20 (a)(f)(g)	1,043	104,264
		11,883,858
<b>Technology Hardware, Storage &amp; Peripherals 0.3%</b>		
Western Digital Corp., 2017 Term Loan B, (3 mo. LIBOR + 2.750%), 3.98%, 4/29/23 (f)	1,474	1,481,216
<b>Textiles, Apparel &amp; Luxury Goods 0.4%</b>		
Ascend Performance Materials Operations LLC, Term Loan B, (3 mo. LIBOR + 5.250%), 6.55%, 8/12/22 (a)(f)	2,409	2,421,389
<b>Trading Companies &amp; Distributors 1.3%</b>		
Beacon Roofing Supply, Inc., Term Loan B, (3 mo. LIBOR + 2.750%), 3.98%, 10/01/22 (f)	1,376	1,380,523
HD Supply Waterworks Ltd., 2017 Term Loan B, (6 mo. LIBOR + 3.000%, 1.00% Floor), 4.46%, 8/01/24 (f)	2,380	2,382,975
HD Supply, Inc. (f):		
Term Loan B1, (1 mo. LIBOR + 2.250%), 3.49%, 8/13/21	2,365	2,364,394
Term Loan B2, (1 mo. LIBOR + 2.500%), 3.74%, 10/17/23	1,027	1,028,778
Nexeo Solutions LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.750%), 5.05%, 6/09/23 (f)	248	248,667
		7,405,337
<b>Floating Rate Loan Interests</b>		
<b>Transportation 0.2%</b>		
Gruden Acquisition, Inc., 2017 Term Loan, (1 mo. LIBOR + 5.500%, 1.00% Floor), 6.80%, 8/18/22 (f)	1,151	\$ 1,133,202
<b>Wireless Telecommunication Services 2.8%</b>		
GEO Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.250%), 3.49%, 3/22/24 (f)	2,439	2,439,912
Ligado Networks LLC, PIK Exit Term Loan (9.75% PIK), 9.75%, 12/07/20 (g)	8,235	7,835,475
LTS Buyer LLC, 1st Lien Term Loan, (3 mo. LIBOR + 3.250%), 4.55%, 4/13/20 (f)	5,380	5,385,319
		15,660,706
<b>Total Floating Rate Loan Interests 135.9%</b>		<b>755,682,431</b>

Other Interests (h)

Beneficial



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	<b>Interest (000)</b>	
<b>Auto Components 0.0%</b>		
Intermet Liquidating Trust, Class A (a)	256	3
<b>IT Services 0.0%</b>		
Millennium Lender Claims (a)(b)	3,115	
<b>Total Other Interests 0.0%</b>		3
<b>Trust Preferred</b>		<b>Shares</b>
<b>Diversified Financial Services 0.3%</b>		
GMAC Capital Trust I, Series 2, 7.10%, 2/15/40	60,894	1,585,934
<b>Total Preferred Securities 0.3%</b>		1,585,934
<b>Rights 0.0%</b>		
<b>Electric Utilities 0.0%</b>		
Tex Energy LLC (a)	46,682	49,016
<b>Warrants 0.0%</b>		
<b>Software 0.0%</b>		
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, Strike Price \$42.27) (a)	2,406	168
<b>Total Long-Term Investments</b>		
(Cost \$816,251,342) 146.2%		812,908,014
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.89% (j)(k)	3,819,454	3,819,454
<b>Total Short-Term Securities</b>		
(Cost \$3,819,454) 0.7%		3,819,454
<b>Options Purchased</b>		
(Cost \$146,934) 0.0%		38,466
<b>Total Investments (Cost \$820,217,730) 146.9%</b>		816,765,934
<b>Liabilities in Excess of Other Assets (46.9)%</b>		(260,793,726)
<b>Net Assets 100.0%</b>		\$ 555,972,208

Notes to Consolidated Schedule of Investments

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

(b) Non-income producing security.

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

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

- (c) Floating rate security. Rate shown is the rate in effect as of period end.
- (d) 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.
- (e) Issuer filed for bankruptcy and/or is in default.
- (f) Variable rate security. Rate shown is the rate in effect as of period end.
- (g) Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
- (h) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- (i) Represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate.
- (j) Annualized 7-day yield as of period end.
- (k) During the year ended August 31, 2017, 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, and/or related parties of the Fund were as follows:

Affiliate	Shares Held at August 31, 2016	Shares Purchased	Shares Sold	Shares Held at August 31, 2017	Value at August 31, 2017	Income	Net Realized Gain <sup>1</sup>	Change in Unrealized Appreciation (Depreciation)
BlackRock Liquidity Funds, T-Fund, Institutional Class		3,819,454 <sup>2</sup>		3,819,454	\$ 3,819,454	\$ 9,434	\$ 13	
BlackRock Liquidity Funds, TempFund, Institutional Class	1,859,207		(1,859,207) <sup>3</sup>					
iShares iBoxx \$ High Yield Corporate Bond ETF	27,839		(27,839)			31,812	2,741	\$ (26,532)
<b>Total</b>					\$ 3,819,454	\$ 41,246	\$ 2,754	\$ (26,532)

<sup>1</sup> Includes net capital gain distributions.

<sup>2</sup> Represents net shares purchased.

<sup>3</sup> Represents net shares sold.

For Fund compliance purposes, the Fund's sector classifications refer to one or more of the sector 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 sector sub-classifications for reporting ease.

Derivative Financial Instruments Outstanding as of Period End

Forward Foreign Currency Exchange Contracts

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
USD 3,538,582	GBP 2,694,000	HSBC Bank PLC	9/06/17	\$ 54,861
USD 3,473,796	GBP 2,686,000	UBS AG	10/04/17	(3,025)
<b>Net Unrealized Appreciation</b>				<b>\$ 51,836</b>

OTC Interest Rate Swaptions Purchased

Description	Counterparty	Expiration Date	Exercise Rate	Received by the Fund		Paid by the Fund		Notional Amount (000)	Value
				Rate	Frequency	Rate	Frequency		
<b>Put</b>									
10-Year Interest Rate Swap, 9/03/27	JPMorgan Chase Bank N.A.	9/01/17	2.65%	3-Month LIBOR	Quarterly	2.65%	Semi-annual	USD 3,300	
10-Year Interest Rate Swap, 9/03/27	JPMorgan Chase Bank N.A.	9/01/17	2.75%	3-Month LIBOR	Quarterly	2.75%	Semi-annual	USD 3,300	
10-Year Interest Rate Swap, 12/10/27	JPMorgan Chase Bank N.A.	12/08/17	2.48%	3-Month LIBOR	Quarterly	2.48%	Semi-annual	USD 1,650	\$ 3,963
10-Year Interest Rate Swap, 12/10/27	JPMorgan Chase Bank N.A.	12/08/17	2.78%	3-Month LIBOR	Quarterly	2.78%	Semi-annual	USD 4,950	3,030
10-Year Interest Rate Swap, 12/10/27	JPMorgan Chase Bank N.A.	12/08/17	2.78%	3-Month LIBOR	Quarterly	2.78%	Semi-annual	USD 300	184
10-Year Interest Rate Swap, 3/02/28	JPMorgan Chase Bank N.A.	2/28/18	2.52%	3-Month LIBOR	Quarterly	2.52%	Semi-annual	USD 4,800	25,226
10-Year Interest Rate Swap, 3/02/28	JPMorgan Chase Bank N.A.	2/28/18	2.62%	3-Month LIBOR	Quarterly	2.62%	Semi-annual	USD 1,600	6,063
<b>Total</b>									<b>\$ 38,466</b>

See Notes to Financial Statements.

## Consolidated Schedule of Investments (continued)

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

## OTC Options Purchased

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

## Derivative Financial Instruments Categorized by Risk Exposure

As of 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 Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Forward foreign currency exchange contracts	Unrealized appreciation on forward foreign currency exchange contracts				\$ 54,861			\$ 54,861
Options purchased	Investments at value unaffiliated <sup>1</sup>					\$ 38,466		38,466
<b>Total</b>					\$ 54,861	\$ 38,466		\$ 93,327

## Liabilities Derivative Financial Instruments

Forward foreign currency exchange contracts	Unrealized depreciation on forward foreign currency exchange contracts				\$ 3,025			\$ 3,025
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<sup>1</sup> Includes options purchased at value as reported in the Consolidated Schedule of Investments.

For the year ended August 31, 2017, the effect of derivative financial instruments in the Consolidated Statements of Operations was as follows:

Net Realized Gain (Loss) from:	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Futures contracts					\$ 79,532		\$ 79,532
Forward foreign currency exchange contracts				\$ (166,752)			(166,752)
Options purchased <sup>1</sup>					(36,900)		(36,900)
Swap		\$ 261,866			11,325		273,191
<b>Total</b>		\$ 261,866		\$ (166,752)	\$ 53,957		\$ 149,071

<sup>1</sup> Options purchased are included in net realized gain (loss) from investments.

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

Futures contracts					\$ 1,521		\$ 1,521
Forward foreign currency exchange contracts				\$ 42,662			42,662
Options purchased <sup>1</sup>					(65,466)		(65,466)

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Swap		(30,617)	(30,617)
<b>Total</b>	\$ 42,662	\$ (94,562)	\$ (51,900)

<sup>1</sup> Options purchased are included in net change in unrealized appreciation (depreciation) on investments.

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

Futures contracts:		
Average notional value of contracts	short	\$ 996,375
Forward foreign currency exchange contracts:		
Average amounts purchased	in USD	\$ 7,972,959
Average amounts sold	in USD	\$ 1,892,464
Options:		
Average notional value of swaption contracts purchased		\$ 8,800,000
Credit default swaps:		
Average notional amount	sell protection	\$ 1,317,000
Interest rate swaps:		
Average notional amount	pays fixed rate	\$ 2,168,750
Total return swaps:		
Average notional amount		\$ 142,500

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:

	<b>Assets</b>	<b>Liabilities</b>
Forward foreign currency exchange contracts	\$ 54,861	\$ 3,025
Options	38,466 <sup>1</sup>	
Total derivative assets and liabilities in the Consolidated Statement of Assets and Liabilities	\$ 93,327	\$ 3,025
Derivatives not subject to a master netting agreement or similar agreement ( MNA )		
Total derivative assets and liabilities subject to an MNA	\$ 93,327	\$ 3,025

<sup>1</sup> Includes options purchased at value which is included in Investments at value unaffiliated in the Consolidated Statements of Assets and Liabilities and reported in the Consolidated Schedule of Investments.

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:

<b>Counterparty</b>	<b>Derivative Assets Subject to an MNA by Counterparty</b>	<b>Derivatives Available for Offset</b>	<b>Non-cash Collateral Received</b>	<b>Cash Collateral Received</b>	<b>Net Amount of Derivative Assets<sup>1,3</sup></b>
HSBC Bank PLC	\$ 54,861				\$ 54,861
JPMorgan Chase Bank N.A.	38,466				38,466
<b>Total</b>	<b>\$ 93,327</b>				<b>\$ 93,327</b>

<b>Counterparty</b>	<b>Derivative Liabilities Subject to an MNA by Counterparty</b>	<b>Derivatives Available for Offset</b>	<b>Non-cash Collateral Pledged</b>	<b>Cash Collateral Pledged</b>	<b>Net Amount of Derivative Liabilities<sup>2,3</sup></b>
UBS AG	\$ 3,025				\$ 3,025

<sup>1</sup> Net amount represents the net amount receivable from the counterparty in the event of default.

<sup>2</sup> Net amount represents the net amount payable to the counterparty in the event of default.

<sup>3</sup> Net amount may also include forward foreign currency exchange contracts that are not required to be collateralized.

**Fair Value Hierarchy as of Period End**

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

The following tables summarize the Fund's investments categorized in the disclosure hierarchy:

<b>Assets:</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
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Investments:

Long-Term Investments:

Asset-Backed Securities		\$ 10,871,367		\$ 10,871,367
Common Stocks <sup>1</sup>	\$ 16,443	15,845	\$ 478,161	510,449
Corporate Bonds		41,695,470	2,513,176	44,208,646
Floating Rate Loan Interests		724,915,065	30,767,366	755,682,431
Other Interests			3	3
Rights			49,016	49,016
Trust Preferred	1,585,934			1,585,934
Warrants			168	168
Options Purchased:				
Interest Rate Contracts		38,466		38,466
Unfunded Floating Rate Loan Interests <sup>2</sup>		2,755		2,755
Short-Term Securities	3,819,454			3,819,454
<b>Total</b>	<b>\$ 5,421,831</b>	<b>\$ 777,538,968</b>	<b>\$ 33,807,890</b>	<b>\$ 816,768,689</b>

Derivative Financial Instruments<sup>3</sup>

**Assets:**

Foreign currency exchange contracts		\$ 54,861		\$ 54,861
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**Liabilities:**

Foreign currency exchange contracts		(3,025)		(3,025)
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<b>Total</b>		\$ 51,836		\$ 51,836
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<sup>1</sup> See above Consolidated Schedule of Investments for values in each industry.

<sup>2</sup> Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.

<sup>3</sup> Derivative financial instruments are forward foreign currency exchange contracts, which are valued at the unrealized appreciation (depreciation) on the instrument.

See Notes to Financial Statements.

## Consolidated Schedule of Investments (concluded)

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

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of period end, bank borrowings payable of \$237,000,000 is categorized as Level 2 within the disclosure hierarchy.

During the year ended August 31, 2017, there were no transfers between Level 1 and Level 2.

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

	Asset-Backed Securities	Common Stocks	Corporate Bonds	Floating Rate Loan Interests	Other Interests	Rights	Warrants	Total
<b>Assets:</b>								
Opening balance, as of August 31, 2016	\$ 2,218,460	\$ 140,083	\$ 1,527,870	\$ 44,995,306	\$ 1,562,503		\$ 4,902	\$ 50,449,124
Transfers into Level 3 <sup>1</sup>				6,061,131				6,061,131
Transfers out of Level 3 <sup>2</sup>	(1,967,885)			(14,593,766)				(16,561,651)
Accrued discounts/premiums			128	179,683				179,811
Net realized gain (loss)	1,250	24,806	(119,999)	(323,603)	1,752,603			1,335,057
Net change in unrealized appreciation (depreciation) <sup>3,4</sup>	(1,825)	347,921	976,104	353,090	(749,565)	\$ 49,016	(4,734)	970,007
Purchases			129,073	16,744,897				16,873,970
Sales	(250,000)	(34,649)		(22,649,372)	(2,565,538)			(25,499,559)
<b>Closing Balance, as of August 31, 2017</b>		\$ 478,161	\$ 2,513,176	\$ 30,767,366	\$ 3	\$ 49,016	\$ 168	\$ 33,807,890
Net change in unrealized appreciation (depreciation) on investments still held at August 31, 2017 <sup>4</sup>		\$ 367,777	\$ 856,234	\$ (257,993)	\$ 15,417	\$ 49,016	\$ (4,734)	\$ 1,025,717

<sup>1</sup> As of August 31, 2016, the Fund used observable inputs in determining the value of certain investments. As of August 31, 2017, 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.

<sup>2</sup> As of August 31, 2016, the Fund used significant unobservable inputs in determining the value of certain investments. As of August 31, 2017, 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.

<sup>3</sup> Included in the related net change in unrealized appreciation (depreciation) in the Consolidated Statements of Operations.

<sup>4</sup> Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at August 31, 2017 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, 2017

## BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
<b>Chemicals 0.0%</b>		
LyondellBasell Industries NV, Class A	37	\$ 3,352
<b>Diversified Financial Services 0.1%</b>		
Kcad Holdings I Ltd. (a)(b)	546,753,936	749,053
<b>Health Care Management Services 0.0%</b>		
New Millennium HoldCo, Inc. (b)	8,511	9,047
<b>Household Durables 0.0%</b>		
Berkline Benchcraft Equity LLC (a)(c)	3,155	
<b>Metals &amp; Mining 0.0%</b>		
Ameriforge Group, Inc.	801	24,871
<b>Total Common Stocks 0.1%</b>		786,323

Asset-Backed Securities	Par (000)	Value
<b>Asset-Backed Securities 12.0%</b>		
AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.250%), 4.56%, 7/20/26 (d)(e)	USD 250	250,005
Allegro CLO II Ltd., Series 2014-1A, Class CR, (3 mo. LIBOR US + 3.850%), 5.16%, 1/21/27 (d)(e)	1,000	1,000,255
ALM VI Ltd., Series 2012-6A, Class B2RR, (3 mo. LIBOR US + 2.050%), 3.35%, 7/15/26 (d)(e)	1,000	1,000,305
ALM XII Ltd., Series 2015-12A, Class C1R, (3 mo. LIBOR US + 3.200%), 4.50%, 4/16/27 (d)(e)	1,000	1,003,214
ALM XIV Ltd., Series 2014-14A, Class C, (3 mo. LIBOR US + 3.450%), 4.76%, 7/28/26 (d)(e)	4,140	4,161,599
ALM XVI Ltd/ALM XVI LLC, Series 2015-16A, Class C2R, (3 mo. LIBOR US + 3.200%), 4.50%, 7/15/27 (d)(e)	270	267,652
ALM XVII Ltd., Series 2015-17A, Class D, (3 mo. LIBOR US + 6.350%), 7.65%, 1/15/28 (d)(e)	1,000	1,001,632
AmeriCredit Automobile Receivables, Series 2014-3, Class C, 2.58%, 9/08/20	4,850	4,887,194
AMMC CLO Ltd., Series 2014-15A, Class D, (3 mo. LIBOR US + 4.200%), 5.42%, 12/09/26 (d)(e)	2,000	2,030,266
Anchorage Capital CLO 3 Ltd., Series 2014-3A, Class D, (3 mo. LIBOR US + 4.750%), 6.06%, 4/28/26 (d)(e)	1,000	991,786
Anchorage Capital CLO 5 Ltd., Series 2014-5A, Class E, (3 mo. LIBOR US + 5.000%), 6.30%, 10/15/26 (d)(e)	1,000	983,913
Anchorage Capital CLO Ltd. (d)(e):		
Series 2014-4A, Class CR, (3 mo. LIBOR US + 3.400%), 4.71%, 7/28/26	275	274,933
Series 2016-9A, Class D, (3 mo. LIBOR US + 4.000%), 5.30%, 1/15/29	350	354,038
Ares XXXII CLO Ltd., Series 2014-32A, Class BR, (3 mo. LIBOR US + 2.250%), 3.57%, 11/15/25 (d)(e)	1,250	1,251,928
Ballyrock CLO LLC, Series 2014-1A, Class CR, (3 mo. LIBOR US + 3.650%), 4.96%, 10/20/26 (d)(e)	280	277,654
BlueMountain CLO Ltd., Series 2012-2A, Class DR, (3 mo. LIBOR US + 4.150%), 5.47%, 11/20/28 (d)(e)	1,000	1,006,182

Asset-Backed Securities	Par (000)	Value
<b>Asset-Backed Securities (continued)</b>		
Carlyle Global Market Strategies CLO Ltd. (d)(e):		
Series 2014-3A, Class D1, (3 mo. LIBOR US + 5.100%), 6.42%, 7/27/26	USD 1,000	\$ 999,981
Series 2014-4A, Class E, (3 mo. LIBOR US + 5.200%), 6.50%, 10/15/26	500	499,492
Series 2015-1A, Class CR, (3 mo. LIBOR US + 2.000%), 3.31%, 4/20/27	600	601,217
CIFC Funding Ltd., Series 2015-1A, Class D, (3 mo. LIBOR US + 4.000%), 5.31%, 1/22/27 (d)(e)	600	604,060
Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 1/25/30 (e)	886	845,398
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (e)	3,103	3,182,174
Dryden Senior Loan Fund, Series 2014-31A, Class DR, (3 mo. LIBOR US + 3.350%), 4.65%, 4/18/26 (d)(e)	250	251,342
Litigation Fee Residual Funding, 4.00%, 10/30/27 (a)	1,596	1,587,964

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Madison Park Funding XIII Ltd., Series 2014-13A, Class E, (3 mo. LIBOR US + 5.000%), 6.31%, 1/19/25 (d)(e)	1,250	1,251,821
Madison Park Funding XIV Ltd., Series 2014-14A, Class E, (3 mo. LIBOR US + 4.750%), 6.06%, 7/20/26 (d)(e)	1,000	995,417
Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.200%), 3.52%, 1/27/26 (d)(e)	1,500	1,502,395
Octagon Investment Partners XVIII Ltd., Series 2013-1A, Class CR, (3 mo. LIBOR US + 3.480%), 4.79%, 12/16/24 (d)(e)	1,000	1,002,276
OHA Loan Funding LLC, Series 2014-1A, Class E, 7.75%, 10/20/26 (e)	2,000	2,007,715
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (e)	4,000	4,007,345
OZLM IX Ltd., Series 2014-9A Class CR, (3 mo. LIBOR US + 3.550%), 4.86%, 1/20/27 (d)(e)	1,000	1,001,185
OZLM VII Ltd., Series 2014-7A, Class CR, (3 mo. LIBOR US + 3.500%), 4.80%, 7/17/26 (d)(e)	250	251,208
OZLM VIII Ltd., Series 2014-8A (d)(e):		
Class BR, (3 mo. LIBOR US + 2.250%), 3.55%, 10/17/26	2,500	2,503,404
Class CR, (3 mo. LIBOR US + 3.400%), 4.70%, 10/17/26	500	500,263
OZLM XII Ltd., Series 2015-12A, Class C, (3 mo. LIBOR US + 3.700%), 5.01%, 4/30/27 (d)(e)	1,000	1,005,668
OZLM XV Ltd., Series 2016-15A, Class C, (3 mo. LIBOR US + 4.000%), 5.31%, 1/20/29 (d)(e)	1,000	1,009,843
Regatta V Funding Ltd., Series 2014-1A, Class BR, (3 mo. LIBOR US + 2.300%), 3.61%, 10/25/26 (d)(e)	2,000	2,004,131
Rockford Tower CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 3.250%), 4.62%, 4/15/29 (d)(e)	250	240,273

See Notes to Financial Statements.

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## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Asset-Backed Securities</b>		
<b>Asset-Backed Securities (continued)</b>		
Santander Drive Auto Receivables Trust:		
Series 2014-3, Class D, 2.65%, 8/17/20	USD 4,015	\$ 4,049,719
Series 2014-4, Class C, 2.60%, 11/16/20	3,425	3,439,250
Series 2014-4, Class D, 3.10%, 11/16/20	4,500	4,571,787
Sound Point CLO IV Ltd., Series 2013-3A, Class DR, (3 mo. LIBOR US + 3.400%), 4.71%, 1/21/26 (d)(e)	800	800,372
Sound Point CLO VII Ltd., Series 2014-3A, Class D, (3 mo. LIBOR US + 3.600%), 4.91%, 1/23/27 (d)(e)	2,000	2,002,313
Symphony CLO XV Ltd., Series 2014-15A, Class CR, (3 mo. LIBOR US + 2.200%), 3.50%, 10/17/26 (d)(e)	1,250	1,252,821
Symphony CLO XVIII Ltd., Series 2016-18A, Class D, (3 mo. LIBOR US + 4.000%), 5.31%, 1/23/28 (d)(e)	1,000	1,011,197
THL Credit Wind River CLO Ltd., Series 2014-3A, Class E, (3 mo. LIBOR US + 5.600%), 6.91%, 1/22/27 (d)(e)	1,000	998,949
Venture XXI CLO Ltd., Series 2015-21A, Class D, (3 mo. LIBOR US + 3.600%), 4.90%, 7/15/27 (d)(e)	400	400,121
Venture XXVI CLO Ltd., Series 2017-26A, Class D, (3 mo. LIBOR US + 4.250%), 5.56%, 1/20/29 (d)(e)	1,000	1,017,525
Vibrant CLO IV Ltd., Series 2016-4A, Class D, (3 mo. LIBOR US + 4.500%), 5.81%, 7/20/28 (d)(e)	1,000	1,009,342
Voya CLO Ltd., Series 2014-4A, Class CR, (3 mo. LIBOR US + 3.000%), 4.30%, 10/14/26 (d)(e)	2,500	2,501,477
World Financial Network Credit Card Master Trust, Series 2012-C, Class B, 3.57%, 8/15/22	3,000	3,043,919
York CLO Ltd., Series 2016-2A, Class E, (3 mo. LIBOR US + 6.940%), 8.25%, 1/20/30 (d)(e)	1,000	1,014,663
York CLO-3 Ltd., Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.600%), 4.91%, 10/20/29 (a)(d)(e)	250	250,000
		75,960,583
<b>Interest Only Asset-Backed Securities 0.1%</b>		
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (a)(e)	4,013	240,775
Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29 (a)(e)	3,013	132,754
		373,529
<b>Total Asset-Backed Securities 12.1%</b>		<b>76,334,112</b>
<b>Corporate Bonds</b>		
<b>Aerospace &amp; Defense 1.0%</b>		
Arconic, Inc.:		
5.13%, 10/01/24 (f)	720	763,200
5.90%, 2/01/27	105	114,450
6.75%, 1/15/28	76	86,640
5.87%, 2/23/22	630	688,275
5.95%, 2/01/37	50	52,365
Bombardier, Inc. (e):		
8.75%, 12/01/21 (f)	611	694,053
6.00%, 10/15/22 (f)	240	243,600
	<b>Par (000)</b>	<b>Value</b>
<b>Corporate Bonds</b>		
<b>Aerospace &amp; Defense (continued)</b>		
Bombardier, Inc. (e) (continued):		
6.13%, 1/15/23	USD 296	\$ 303,678
7.50%, 3/15/25 (f)	565	601,372
KLX, Inc., 5.88%, 12/01/22 (e)	733	768,734
Koppers, Inc., 6.00%, 2/15/25 (e)	225	238,500
Kratos Defense & Security Solutions, Inc., 7.00%, 5/15/19	89	90,335
Moog, Inc., 5.25%, 12/01/22 (e)	270	280,125

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TransDigm, Inc.:			
6.00%, 7/15/22 (f)		1,242	1,285,470
6.50%, 7/15/24 (f)		378	392,648
6.50%, 5/15/25		55	56,650
6.38%, 6/15/26		59	60,696
			6,720,791
<b>Air Freight &amp; Logistics 0.2%</b>			
XPO Logistics, Inc.:			
5.75%, 6/15/21	EUR	100	123,780
6.50%, 6/15/22 (e)(f)	USD	1,100	1,157,310
			1,281,090
<b>Airlines 2.1%</b>			
Air Canada Pass-Through Trust (e):			
Series 2013-1, Class C, 6.63%, 5/15/18		651	667,275
Series 2015-1, Class B, 3.88%, 9/15/24 (f)		1,340	1,336,437
American Airlines Pass-Through Trust:			
Series 2013-2, Class A, 4.95%, 7/15/24 (f)		2,818	3,020,875
Series 2013-2, Class B, 5.60%, 1/15/22 (e)(f)		393	410,791
Series 2017-1, Class B, 4.95%, 8/15/26		1,540	1,607,452
Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd., 8.38%, 5/10/20		221	223,210
Continental Airlines Pass-Through Trust, Series 2012-3, Class C, 6.13%, 4/29/18 (f)		230	234,819
United Airlines Pass-Through Trust:			
Series 2014-2, Class B, 4.63%, 3/03/24 (f)		1,972	2,036,649
Series 2015-1, Class A, 3.70%, 6/01/24		2,430	2,508,975
US Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 4/22/20		327	353,734
Virgin Australia Trust, Series 2013-1 (e)(f):			
Class A, 5.00%, 4/23/25		401	418,332
Class C, 7.13%, 10/23/18		361	370,533
			13,189,082
<b>Auto Components 0.6%</b>			
Allison Transmission, Inc., 5.00%, 10/01/24 (e)		28	28,840
Delphi Automotive PLC, 4.40%, 10/01/46		240	244,277
Gestamp Funding Luxembourg SA, 3.50%, 5/15/23	EUR	100	124,527
Goodyear Tire & Rubber Co., 5.00%, 5/31/26	USD	67	69,931
HP Pelzer Holding GmbH, 4.13%, 4/01/24	EUR	100	122,170
Icahn Enterprises LP/Icahn Enterprises Finance Corp.:			
4.88%, 3/15/19 (f)	USD	1,314	1,327,140
6.25%, 2/01/22		259	267,094
6.75%, 2/01/24		230	242,144

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

		Par (000)		Value
<b>Corporate Bonds</b>				
<b>Auto Components (continued)</b>				
IHO Verwaltungs GmbH (g):				
(2.75% Cash or 3.50% PIK), 2.75%, 9/15/21	EUR	100	\$	122,081
(3.25% Cash or 4.00% PIK), 3.25%, 9/15/23		100		123,039
(3.75% Cash or 4.50% PIK), 3.75%, 9/15/26		100		124,759
(4.13% Cash or 4.88% PIK), 4.13%, 9/15/21 (e)	USD	200		202,750
(4.50% Cash or 5.25% PIK), 4.50%, 9/15/23 (e)		200		203,500
Tesla, Inc., 5.30%, 8/15/25 (e)		358		353,060
ZF North America Capital, Inc., 4.75%, 4/29/25 (e)		150		157,312
				3,712,624
<b>Automobiles 0.4%</b>				
General Motors Co., 3.50%, 10/02/18 (f)		2,478		2,518,714
<b>Banks 1.8%</b>				
Allied Irish Banks PLC, (5 year EUR Swap + 3.950%), 4.13%, 11/26/25 (h)	EUR	100		127,527
Banco Espirito Santo SA (b)(c):				
4.75%, 1/15/18		100		35,862
4.00%, 1/21/19		100		35,862
Banco Inbursa SA Institucion de Banca Multiple, 4.38%, 4/11/27 (e)	USD	666		668,264
Banco Popolare, 2.75%, 7/27/20	EUR	100		124,214
Bank of Ireland, (5 year EUR Swap + 3.550%), 4.25%, 6/11/24 (h)		100		125,720
Bankia SA (h):				
(5 year EUR Swap + 3.166%), 4.00%, 5/22/24		200		247,757
(5 year EUR Swap + 3.350%), 3.38%, 3/15/27		100		124,016
Barclays PLC, 3.65%, 3/16/25 (f)	USD	3,600		3,623,274
CaixaBank SA, (5 year EUR Swap + 3.350%), 3.50%, 2/15/27 (h)	EUR	100		126,307
CIT Group, Inc.:				
5.50%, 2/15/19 (e)(f)	USD	400		418,500
5.00%, 8/01/23		610		662,613
HSBC Holdings PLC, 4.38%, 11/23/26 (f)		395		415,237
Inversiones Atlantida SA, 8.25%, 7/28/22 (e)		370		380,175
Nordea Bank AB, 4.50%, 3/26/20	EUR	1,020		1,349,545
Santander Holdings USA, Inc., 4.50%, 7/17/25 (f)	USD	1,750		1,830,999
Santander UK Group Holdings PLC, 2.88%, 8/05/21 (f)		950		957,346
				11,253,218
<b>Beverages 0.5%</b>				
Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)		3,000		3,115,354
Central American Bottling Corp., 5.75%, 1/31/27 (e)		209		221,222
				3,336,576
<b>Biotechnology 0.0%</b>				
Senvion Holding GmbH, 3.88%, 10/25/22	EUR	100		122,676
<b>Building Materials 0.1%</b>				
Tecnoglass, Inc., 8.20%, 1/31/22 (e)	USD	329		338,870
Titan Global Finance PLC, 3.50%, 6/17/21	EUR	100		127,693
				466,563
<b>Corporate Bonds</b>				
<b>Building Products 0.3%</b>				
American Builders & Contractors Supply Co., Inc. (e):				
5.63%, 4/15/21	USD	76	\$	78,090
5.75%, 12/15/23		210		220,763
Building Materials Corp. of America (e):				
5.38%, 11/15/24		45		47,025
6.00%, 10/15/25 (f)		260		279,500
CPG Merger Sub LLC, 8.00%, 10/01/21 (e)(f)		478		495,925
Masonite International Corp., 5.63%, 3/15/23 (e)(f)		404		421,170
Ply Gem Industries, Inc., 6.50%, 2/01/22		219		228,307

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Standard Industries, Inc., 5.50%, 2/15/23 (e)(f)		147	154,901
USG Corp. (e):			
5.50%, 3/01/25		11	11,688
4.88%, 6/01/27		198	202,950
			2,140,319
<b>Capital Markets 0.6%</b>			
Blackstone CQP Holdco LP (e):			
6.50%, 3/20/21		2,040	2,102,770
6.00%, 8/18/21		332	331,611
LPL Holdings, Inc., 5.75%, 9/15/25 (e)		62	64,945
Morgan Stanley, 4.00%, 7/23/25 (f)		965	1,018,480
			3,517,806
<b>Chemicals 1.5%</b>			
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 2/01/25 (e)(f)		800	822,000
Axalta Coating Systems Dutch Holding B BV, 3.75%, 1/15/25	EUR	100	125,376
Axalta Coating Systems LLC, 4.88%, 8/15/24 (e)	USD	239	244,378
Blue Cube Spinco, Inc.:			
9.75%, 10/15/23		194	235,225
10.00%, 10/15/25		140	172,550
CF Industries, Inc.:			
7.13%, 5/01/20		130	143,325
5.15%, 3/15/34		90	85,050
4.95%, 6/01/43		120	104,100
Chemours Co.:			
6.63%, 5/15/23		248	263,190
7.00%, 5/15/25		112	123,480
5.38%, 5/15/27		156	162,630
Hexion, Inc., 10.38%, 2/01/22 (e)		184	179,400
Huntsman International LLC:			
4.88%, 11/15/20		339	355,526
5.13%, 4/15/21	EUR	100	135,414
5.13%, 11/15/22	USD	140	148,050
Ineos Finance PLC, 4.00%, 5/01/23	EUR	100	123,207
INEOS Group Holdings SA, 5.38%, 8/01/24		100	127,182
Inovyn Finance PLC, 6.25%, 5/15/21		80	99,284
Momentive Performance Materials, Inc., 3.88%, 10/24/21 (f)	USD	1,578	1,581,945
NOVA Chemicals Corp. (e):			
4.88%, 6/01/24		267	267,000
5.25%, 6/01/27		319	318,202
Platform Specialty Products Corp. (e):			
10.38%, 5/01/21		53	58,101
6.50%, 2/01/22 (f)		1,693	1,756,487
PQ Corp., 6.75%, 11/15/22 (e)(f)		373	403,772
PSPC Escrow Corp., 6.00%, 2/01/23	EUR	100	124,997
Sherwin-Williams Co., 2.75%, 6/01/22	USD	180	181,367
Tronox Finance LLC:			
6.38%, 8/15/20		150	152,438
7.50%, 3/15/22 (e)		62	64,945

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Corporate Bonds</b>		
<b>Chemicals (continued)</b>		
Venator Finance Sarl/Venator Materials LLC, 5.75%, 7/15/25 (e)	USD 150	\$ 153,750
Versum Materials, Inc., 5.50%, 9/30/24 (e)	116	122,090
WR Grace & Co-Conn (e):		
5.13%, 10/01/21	176	191,400
5.63%, 10/01/24	200	217,000
		9,242,861
<b>Commercial Services &amp; Supplies 1.1%</b>		
ADT Corp.:		
6.25%, 10/15/21	140	152,187
3.50%, 7/15/22 (f)	129	128,587
4.13%, 6/15/23	310	313,875
4.88%, 7/15/32 (e)	534	494,618
Advanced Disposal Services, Inc., 5.63%, 11/15/24 (e)	225	234,000
Aviation Capital Group Corp., 4.63%, 1/31/18 (e)(f)	1,000	1,010,910
Booz Allen Hamilton, Inc., 5.13%, 5/01/25 (e)	419	419,377
CD&R Waterworks Merger Sub LLC, 6.13%, 8/15/25 (e)	162	165,240
Covanta Holding Corp., 5.88%, 7/01/25	134	132,995
Exela Intermediate LLC/Exela Finance, Inc., 10.00%, 7/15/23 (e)	170	166,600
Harland Clarke Holdings Corp., 8.38%, 8/15/22 (e)	280	299,250
KAR Auction Services, Inc., 5.13%, 6/01/25 (e)	401	414,714
La Financiere Atalian SAS, 4.00%, 5/15/24	EUR 100	124,105
Mobile Mini, Inc., 5.88%, 7/01/24 (f)	USD 499	516,465
Paprec Holding SA, 5.25%, 4/01/22	EUR 100	124,402
Park Aerospace Holdings Ltd., 5.25%, 8/15/22 (e)	USD 239	249,158
Pitney Bowes, Inc., 3.38%, 10/01/21 (f)	500	500,111
Ritchie Bros Auctioneers, Inc., 5.38%, 1/15/25 (e)	160	166,400
S&P Global, Inc., 2.50%, 8/15/18 (f)	445	448,012
United Rentals North America, Inc.:		
7.63%, 4/15/22	9	9,387
5.75%, 11/15/24 (f)	799	855,170
Verisure Holding AB, 6.00%, 11/01/22	EUR 113	145,052
		7,070,615
<b>Communications Equipment 0.8%</b>		
Avaya, Inc., 7.00%, 4/01/19 (b)(c)(e)	USD 183	154,178
CommScope Technologies Finance LLC, 6.00%, 6/15/25 (e)	3	3,188
CommScope Technologies LLC, 5.00%, 3/15/27 (e)	389	387,658
CommScope, Inc., 5.00%, 6/15/21 (e)	465	477,206
Motorola Solutions, Inc., 3.75%, 5/15/22 (f)	1,500	1,559,786
Nokia OYJ:		
3.38%, 6/12/22	106	107,060
4.38%, 6/12/27	149	153,051
6.63%, 5/15/39	200	230,000
Zayo Group LLC/Zayo Capital, Inc.:		
6.00%, 4/01/23 (f)	565	598,024
6.38%, 5/15/25 (f)	380	408,382
5.75%, 1/15/27 (e)	727	771,514
		4,850,047
<b>Construction &amp; Engineering 0.7%</b>		
AECOM, 5.13%, 3/15/27	48	48,840
Aeropuerto Internacional de Tocumen SA, 5.63%, 5/18/36 (e)(f)	994	1,063,580
	<b>Par (000)</b>	<b>Value</b>
<b>Corporate Bonds</b>		
<b>Construction &amp; Engineering (continued)</b>		
Aeropuertos Argentina 2000 SA, 6.88%, 2/01/27 (e)	USD 335	\$ 353,345
Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 3/30/29 (e)	335	362,637
BlueLine Rental Finance Corp., 9.25%, 3/15/24 (e)(f)	1,004	1,096,268

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Brand Energy & Infrastructure Services, Inc., 8.50%, 7/15/25 (e)		528	568,920
Engility Corp., 8.88%, 9/01/24		216	235,710
SPIE SA, 3.13%, 3/22/24	EUR	100	123,866
Tutor Perini Corp., 6.88%, 5/01/25 (e)	USD	139	149,425
Weekley Homes LLC/Weekley Finance Corp., 6.63%, 8/15/25 (e)		121	117,370
			4,119,961
<b>Construction Materials 0.3%</b>			
American Tire Distributors, Inc., 10.25%, 3/01/22 (e)		204	210,630
Beacon Roofing Supply, Inc., 6.38%, 10/01/23		137	145,220
H&E Equipment Services, Inc., 5.63%, 9/01/25 (e)		68	70,210
HD Supply, Inc., 5.75%, 4/15/24 (e)(f)		790	847,275
LKQ Italia Bondco SpA, 3.88%, 4/01/24	EUR	100	130,057
New Enterprise Stone & Lime Co., Inc., 10.13%, 4/01/22 (e)	USD	160	172,800
PulteGroup, Inc., 5.50%, 3/01/26		190	204,250
Rexel SA, 3.50%, 6/15/23	EUR	116	145,445
			1,925,887
<b>Consumer Discretionary 0.1%</b>			
Arch Merger Sub, Inc., 8.50%, 9/15/25 (e)	USD	240	232,500
Nielsen Co. Luxembourg SARL, 5.00%, 2/01/25 (e)		490	505,925
ServiceMaster Co. LLC, 5.13%, 11/15/24 (e)		124	127,410
			865,835
<b>Consumer Finance 1.0%</b>			
Alliance Data Systems Corp. (e):			
5.25%, 12/01/17		28	28,175
5.88%, 11/01/21 (f)		696	715,140
Ally Financial, Inc. (f):			
4.63%, 3/30/25		846	881,955
8.00%, 11/01/31		1,011	1,301,662
CDK Global, Inc., 4.88%, 6/01/27 (e)		278	282,170
Credivalores-Crediservicios SAS, 9.75%, 7/27/22 (e)		1,259	1,292,993
IHS Markit Ltd., 4.75%, 2/15/25 (e)		167	177,855
Navient Corp.:			
5.00%, 10/26/20 (f)		310	318,137
6.63%, 7/26/21		190	202,587
6.50%, 6/15/22		20	21,125
5.50%, 1/25/23		134	135,340
7.25%, 9/25/23 (f)		257	278,742
6.13%, 3/25/24		43	43,860
5.88%, 10/25/24		125	126,313
6.75%, 6/25/25		181	186,430
5.63%, 8/01/33		95	79,563
OneMain Financial Holdings LLC (e):			
6.75%, 12/15/19		147	153,431
7.25%, 12/15/21		150	157,313
Springleaf Finance Corp., 6.13%, 5/15/22		70	73,325
			6,456,116

See Notes to Financial Statements.



## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Corporate Bonds</b>		
<b>Containers &amp; Packaging 1.5%</b>		
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:		
4.25%, 9/15/22 (e)	USD 239	\$ 244,975
4.63%, 5/15/23 (e)	206	211,665
2.75%, 3/15/24	EUR 125	152,526
6.75%, 5/15/24	100	133,330
7.25%, 5/15/24 (e)(f)	USD 1,668	1,839,971
6.00%, 2/15/25 (e)	599	637,935
4.75%, 7/15/27	GBP 100	130,773
4.75%, 7/15/27 (e)	100	130,773
Ball Corp., 5.00%, 3/15/22 (f)	USD 303	324,210
BWAY Holding Co., 5.50%, 4/15/24 (e)	707	737,931
Crown European Holdings SA, 4.00%, 7/15/22	EUR 149	198,556
Horizon Holdings I SASU, 7.25%, 8/01/23	100	127,378
JH-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)	200	260,603
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC:		
5.75%, 10/15/20 (f)	USD 1,062	1,081,796
6.88%, 2/15/21	136	139,681
(3 mo. LIBOR US + 3.500%), 4.80%, 7/15/21 (d)(e)	840	855,750
5.13%, 7/15/23 (e)	175	182,383
7.00%, 7/15/24 (e)(f)	1,039	1,113,029
Sealed Air Corp.:		
4.88%, 12/01/22 (e)	80	84,200
4.50%, 9/15/23	EUR 100	134,983
6.88%, 7/15/33 (e)	USD 44	51,480
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 5/01/22 (e)(f)	502	518,315
Silgan Holdings, Inc., 3.25%, 3/15/25	EUR 100	122,468
Verallia Packaging SASU, 5.13%, 8/01/22	100	126,104
		9,540,815
<b>Diversified Consumer Services 0.5%</b>		
APX Group, Inc.:		
6.38%, 12/01/19	USD 30	30,670
8.75%, 12/01/20 (f)	233	239,990
7.88%, 12/01/22 (f)	182	197,470
Ascend Learning LLC, 6.88%, 8/01/25 (e)	244	253,760
GW Honos Security Corp., 8.75%, 5/15/25 (e)	87	92,893
Laureate Education, Inc., 8.25%, 5/01/25 (e)	114	123,975
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (e)(f)	1,870	2,066,350
Sotheby's, 5.25%, 10/01/22 (e)	91	93,389
		3,098,497
<b>Diversified Financial Services 1.1%</b>		
Aircastle Ltd.:		
6.25%, 12/01/19 (f)	367	395,442
5.13%, 3/15/21	16	16,960
5.50%, 2/15/22	219	238,710
Arrow Global Finance PLC, (3 mo. Euribor + 2.875%), 2.88%, 4/01/25 (d)	EUR 100	119,306
ASP AMC Merger Sub, Inc., 8.00%, 5/15/25 (e)	USD 62	58,900
FBM Finance, Inc., 8.25%, 8/15/21 (e)	130	138,775
General Motors Financial Co., Inc., 4.38%, 9/25/21 (f)	530	561,979
Grupo KUO SAB de C.V., 5.75%, 7/07/27 (e)	669	697,767
Intesa Sanpaolo SpA, 5.02%, 6/26/24 (e)	2,442	2,499,308
	<b>Par (000)</b>	<b>Value</b>
<b>Corporate Bonds</b>		
<b>Diversified Financial Services (continued)</b>		
Intrum Justitia AB, (3 mo. Euribor + 2.625%), 2.63%, 7/15/22 (d)	EUR 100	\$ 120,832
Jefferies Finance LLC/JFIN Co-Issuer Corp. (e)(f):		
7.38%, 4/01/20	USD 290	298,700

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6.88%, 4/15/22		480	480,000
LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 8/15/24 (g)	EUR	101	121,395
Mercury Bondco PLC, (8.25% Cash or 9.00% PIK), 8.25%, 5/30/21 (g)		200	249,995
SPARC EM SPC Panama Metro Line 2 SP, 0.00%, 12/05/22 (e)(i)	USD	234	211,887
Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 6/01/25 (e)		219	223,927
UniCredit SpA:			
6.95%, 10/31/22	EUR	100	144,571
(5 year EUR Swap + 4.316%), 4.38%, 1/03/27 (h)		100	127,785
WMG Acquisition Corp., 4.13%, 11/01/24		100	125,950
			6,832,189
<b>Diversified Telecommunication Services 1.3%</b>			
CenturyLink, Inc.:			
Series P, 7.60%, 9/15/39	USD	26	22,945
Series S, 6.45%, 6/15/21		648	677,970
Series T, 5.80%, 3/15/22		255	253,406
Series U, 7.65%, 3/15/42		246	216,480
Series W, 6.75%, 12/01/23		275	280,844
Cincinnati Bell, Inc., 7.00%, 7/15/24 (e)		456	451,440
Frontier Communications Corp.:			
8.13%, 10/01/18		264	270,270
7.13%, 3/15/19		190	188,813
6.25%, 9/15/21		11	9,378
7.13%, 1/15/23 (f)		136	106,760
7.63%, 4/15/24 (f)		326	257,540
6.88%, 1/15/25 (f)		1,168	887,680
Level 3 Financing, Inc.:			
6 mo. LIBOR US + 3.500%), 4.94%, 1/15/18 (d)		411	412,027
5.38%, 8/15/22		184	189,299
5.13%, 5/01/23 (f)		295	299,794
5.38%, 1/15/24		325	332,215
5.38%, 5/01/25 (f)		303	311,332
5.25%, 3/15/26		747	763,807
OTE PLC, 3.50%, 7/09/20	EUR	100	124,993
SoftBank Group Corp.:			
5 year USD ICE Swap + 4.854%), 6.88% (h)(j)	USD	200	205,800
4.75%, 7/30/25	EUR	122	163,262
Telecom Italia Capital SA:			
6.38%, 11/15/33	USD	233	266,202
6.00%, 9/30/34		771	851,955
7.20%, 7/18/36		202	251,490
7.72%, 6/04/38		21	26,981
Telecom Italia Finance SA, 7.75%, 1/24/33	EUR	37	64,696
Telecom Italia SpA:			
5.88%, 5/19/23	GBP	100	153,370
3.63%, 1/19/24	EUR	100	133,243
Verizon Communications, Inc., 3.38%, 2/15/25 (e)(f)	USD	156	156,663
			8,330,655
<b>Electric Utilities 1.0%</b>			
AES Corp.:			
4.88%, 5/15/23 (f)		240	245,400
5.13%, 9/01/27		105	106,837

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
<b>Corporate Bonds</b>			
<b>Electric Utilities (continued)</b>			
Black Hills Corp., 3.15%, 1/15/27 (f)	USD	305	\$ 301,987
Celeo Redes Operacion Chile SA, 5.20%, 6/22/47 (e)(f)		1,006	1,022,187
Enel Finance International NV, 3.63%, 5/25/27 (e)(f)		900	911,162
Energuate Trust, 5.88%, 5/03/27 (e)		249	257,092
Exelon Corp., 3.40%, 4/15/26 (f)		140	142,262
Orazul Energy Egenor S en C por A, 5.63%, 4/28/27 (e)		668	649,630
Pampa Energia SA, 7.50%, 1/24/27 (e)		663	709,410
Southern Co., 2.95%, 7/01/23 (f)		1,920	1,942,715
Talen Energy Supply LLC, 6.50%, 6/01/25		85	62,050
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc. (a):			
10.25%, 11/01/15		47	212
10.50%, 11/01/17		31	140
11.50%, 10/01/20		300	
			6,351,084
<b>Electrical Equipment 0.1%</b>			
Areva SA, 4.88%, 9/23/24	EUR	100	132,265
Belden, Inc., 5.50%, 4/15/23		149	186,836
			319,101
<b>Electronic Equipment, Instruments &amp; Components 0.1%</b>			
CDW LLC/CDW Finance Corp.:			
5.00%, 9/01/23	USD	72	74,970
5.50%, 12/01/24 (f)		453	496,601
5.00%, 9/01/25		107	111,548
SESI LLC, 7.75%, 9/15/24 (e)		208	210,080
			893,199
<b>Energy Equipment &amp; Services 0.7%</b>			
EnSCO PLC:			
4.50%, 10/01/24 (f)		149	108,770
5.20%, 3/15/25		40	29,800
Gates Global LLC/Gates Global Co.:			
5.75%, 7/15/22	EUR	100	121,366
6.00%, 7/15/22 (e)(f)	USD	771	790,121
Genesis Energy LP/Genesis Energy Finance Corp., 5.75%, 2/15/21		30	30,000
Halliburton Co., 3.80%, 11/15/25 (f)		100	103,307
Noble Holding International Ltd., 4.63%, 3/01/21		12	10,230
Pattern Energy Group, Inc., 5.88%, 2/01/24 (e)		223	233,592
Pioneer Energy Services Corp., 6.13%, 3/15/22		275	218,625
Precision Drilling Corp.:			
6.50%, 12/15/21		100	97,000
5.25%, 11/15/24		134	116,915
Transocean, Inc.:			
6.00%, 3/15/18 (f)		151	153,831
5.80%, 10/15/22		318	301,305
9.00%, 7/15/23 (e)		564	599,250
6.80%, 3/15/38		176	134,640
Trinidad Drilling Ltd., 6.63%, 2/15/25 (e)		365	337,625
Weatherford International Ltd.:			
7.75%, 6/15/21		465	465,000
8.25%, 6/15/23		210	205,800
9.88%, 2/15/24 (e)		181	185,073
			4,242,250
<b>Environmental, Maintenance, &amp; Security Service 0.1%</b>			
Befesa Zinc SAU Via Zinc Capital SA, 8.88%, 5/15/18	EUR	100	119,531
	Par (000)		Value
<b>Corporate Bonds</b>			

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**Environmental, Maintenance, & Security Service (continued)**

Tervita Escrow Corp., 7.63%, 12/01/21 (e)(f)	USD	642	\$	645,210
				764,741

**Food & Staples Retailing 0.5%**

Albertsons Cos. LLC/Safeway, Inc./New Albertson s, Inc./Albertson s LLC: 6.63%, 6/15/24		186		177,537
5.75%, 3/15/25		104		93,730
B&M European Value Retail SA, 4.13%, 2/01/22	GBP	100		134,484
Casino Guichard Perrachon SA: 4.56%, 1/25/23	EUR	100		134,399
4.50%, 3/07/24		200		266,149
CVS Health Corp., 4.75%, 12/01/22 (f)	USD	165		182,005
Dollar Tree, Inc.: 5.25%, 3/01/20		58		59,631
5.75%, 3/01/23 (f)		1,321		1,393,655
Rite Aid Corp.: 6.75%, 6/15/21		8		8,280
6.13%, 4/01/23 (e)		446		437,637
				2,887,507

**Food Products 0.6%**

Acosta, Inc., 7.75%, 10/01/22 (e)		229		171,178
Aramark Services, Inc., 5.13%, 1/15/24 (f)		478		507,875
Arcor SAIC, 6.00%, 7/06/23 (e)		403		431,814
B&G Foods, Inc., 5.25%, 4/01/25		165		169,538
Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 4/15/25 (e)		316		343,650
JBS USA LLC/JBS USA Finance, Inc. (e): 5.88%, 7/15/24		186		188,325
5.75%, 6/15/25		537		538,342
Marfrig Holdings Europe BV, 8.00%, 6/08/23 (e)(f)		205		211,499
Post Holdings, Inc. (e): 5.50%, 3/01/25		336		349,440
5.00%, 8/15/26		235		235,000
5.75%, 3/01/27		276		285,660
TreeHouse Foods, Inc., 6.00%, 2/15/24 (e)(f)		383		405,022
WhiteWave Foods Co., 5.38%, 10/01/22		168		189,822
				4,027,165

**Health Care Equipment & Supplies 0.6%**

Crimson Merger Sub, Inc., 6.63%, 5/15/22 (e)(f)		877		859,460
DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (e)(f)		1,116		1,060,535
IASIS Healthcare LLC/IASIS Capital Corp., 8.38%, 5/15/19		235		235,000
Mallinckrodt International Finance SA/Mallinckrodt CB LLC (e): 4.88%, 4/15/20 (f)		284		281,870
5.75%, 8/01/22		402		395,970
5.63%, 10/15/23		162		155,115
5.50%, 4/15/25		57		53,152
Teleflex, Inc.: 5.25%, 6/15/24		250		262,500
4.88%, 6/01/26		56		57,680
Thermo Fisher Scientific, Inc., 3.00%, 4/15/23 (f)		305		311,331
				3,672,613

**Health Care Providers & Services 3.3%**

Acadia Healthcare Co., Inc.: 5.13%, 7/01/22		85		87,975
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See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Corporate Bonds</b>		
<b>Health Care Providers &amp; Services (continued)</b>		
Acadia Healthcare Co., Inc. (continued):		
5.63%, 2/15/23	USD 188	\$ 195,990
6.50%, 3/01/24	196	210,700
Aetna, Inc., 2.80%, 6/15/23 (f)	340	344,992
Alere, Inc., 6.38%, 7/01/23 (e)(f)	328	350,960
Amsurg Corp., 5.63%, 7/15/22 (f)	618	642,720
Centene Corp.:		
5.63%, 2/15/21	359	373,360
4.75%, 5/15/22 (f)	314	329,543
6.13%, 2/15/24	37	39,821
4.75%, 1/15/25	430	443,975
CHS/Community Health Systems, Inc.:		
8.00%, 11/15/19	154	152,653
7.13%, 7/15/20	343	322,634
5.13%, 8/01/21	1,035	1,036,294
6.88%, 2/01/22	117	96,964
6.25%, 3/31/23	588	592,410
DaVita, Inc., 5.13%, 7/15/24 (f)	300	306,187
Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 5/15/22 (e)(g)	258	266,707
Envision Healthcare Corp. (e):		
5.13%, 7/01/22	165	171,394
6.25%, 12/01/24	509	548,447
HCA, Inc.:		
6.50%, 2/15/20 (f)	911	992,061
7.50%, 2/15/22 (f)	342	394,155
5.88%, 3/15/22 (f)	57	63,150
4.75%, 5/01/23	38	40,082
5.88%, 5/01/23	70	76,580
5.00%, 3/15/24 (f)	1,040	1,105,000
5.38%, 2/01/25 (f)	936	987,480
5.25%, 4/15/25 (f)	1,053	1,135,924
5.88%, 2/15/26 (f)	426	459,547
5.25%, 6/15/26 (f)	268	288,435
4.50%, 2/15/27	257	260,534
5.50%, 6/15/47 (f)	913	943,814
HealthSouth Corp., 5.75%, 11/01/24 (f)	80	82,400
Hologic, Inc.:		
5.25%, 7/15/22 (e)(f)	439	462,179
Series 2012, 2.00%, 3/01/42 (k)	274	350,549
MEDNAX, Inc., 5.25%, 12/01/23 (e)(f)	201	208,035
Molina Healthcare, Inc., 4.88%, 6/15/25 (e)	108	106,110
MPH Acquisition Holdings LLC, 7.13%, 6/01/24 (e)(f)	830	890,175
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (e)	283	300,334
Sterigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (e)	104	107,120
Surgery Center Holdings, Inc. (e):		
8.88%, 4/15/21	139	142,823
6.75%, 7/01/25	272	256,700
Tenet Healthcare Corp.:		
6.00%, 10/01/20	761	810,229
7.50%, 1/01/22 (e)	148	159,470
8.13%, 4/01/22	388	407,400
6.75%, 6/15/23 (f)	540	535,734
4.63%, 7/15/24 (e)	185	184,963
THC Escrow Corp. III (e):		
5.13%, 5/01/25	161	161,998
7.00%, 8/01/25	415	406,571
UnitedHealth Group, Inc., 3.75%, 7/15/25 (f)	1,470	1,565,341
Vizient, Inc., 10.38%, 3/01/24 (e)	75	86,250
WellCare Health Plans, Inc., 5.25%, 4/01/25	85	89,038

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	Par (000)	Value
		20,573,907
<b>Corporate Bonds</b>		
<b>Health Care Technology 0.1%</b>		
Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 3/01/25 (e)	USD 238	\$ 244,842
Quintiles IMS, Inc., 3.25%, 3/15/25 (e)	EUR 100	122,440
		367,282
<b>Hotels, Restaurants &amp; Leisure 4.4%</b>		
Burger King France SAS, (3 mo. Euribor + 5.250%), 5.25%, 5/01/23 (d)	100	123,027
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 (f)	USD 2,225	2,280,625
Cemex Finance LLC, 9.38%, 10/12/22 (e)	330	347,490
Codere Finance 2 Luxembourg SA, 6.75%, 11/01/21	EUR 100	122,162
CPUK Finance Ltd., 4.25%, 2/28/47	GBP 100	131,101
ESH Hospitality, Inc., 5.25%, 5/01/25 (e)(f)	USD 275	283,250
GLP Capital LP/GLP Financing II, Inc., 5.38%, 4/15/26	95	103,075
International Game Technology PLC, 4.75%, 2/15/23	EUR 125	164,416
Jacobs Entertainment, Inc., 7.88%, 2/01/24 (e)	USD 89	95,897
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC (e):		
5.00%, 6/01/24	35	36,585
5.25%, 6/01/26	152	160,170
McDonald's Corp., 3.70%, 1/30/26 (f)	405	426,331
Melco Resorts Finance Ltd., 4.88%, 6/06/25 (e)	375	376,494
MGM Resorts International:		
5.25%, 3/31/20 (f)	442	466,310
6.75%, 10/01/20 (f)	325	360,750
6.63%, 12/15/21 (f)	960	1,077,600
7.75%, 3/15/22	110	128,700
4.63%, 9/01/26	128	130,239
New Red Finance, Inc. (e):		
6.00%, 4/01/22 (f)	1,095	1,131,135
4.25%, 5/15/24	245	248,062
5.00%, 10/15/25	899	922,599
Punch Taverns Finance B Ltd., 7.37%, 9/30/21	GBP 55	80,289
RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 4/15/21 (f)	USD 630	641,025
Sabre GLBL, Inc. (e):		
5.38%, 4/15/23	147	151,226
5.25%, 11/15/23	180	184,500
Scientific Games International, Inc. (f):		
7.00%, 1/01/22 (e)	1,330	1,419,775
10.00%, 12/01/22	988	1,099,150
Six Flags Entertainment Corp. (e):		
4.88%, 7/31/24	531	535,673
5.50%, 4/15/27	291	297,547
Spirit Issuer PLC:		
Series A1, (3 mo. LIBOR GBP + 0.550%), 0.85%, 12/28/28 (d)	GBP 445	454,998
Series A2, (3 mo. LIBOR GBP + 2.700%), 3.00%, 12/28/31 (d)	1,800	2,246,167
Series A5, 5.47%, 12/28/28	4,500	6,061,830
Series A6, (3 mo. LIBOR GBP + 1.800%), 2.10%, 12/28/36 (d)	2,670	3,452,579
Station Casinos LLC, 7.50%, 3/01/21 (f)	USD 511	530,162
Unique Pub Finance Co. PLC, Series A4, 5.66%, 6/30/27	GBP 80	115,752
Wyndham Worldwide Corp., 4.15%, 4/01/24 (f)	USD 1,500	1,528,518

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Corporate Bonds</b>		
<b>Hotels, Restaurants &amp; Leisure (continued)</b>		
Yum! Brands, Inc., 3.88%, 11/01/23	USD 98	\$ 97,265
		28,012,474
<b>Household Durables 0.6%</b>		
AV Homes, Inc., 6.63%, 5/15/22	81	83,734
Berkline/Benchcraft LLC, 4.50%, 6/01/18 (a)(c)	200	
Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 7/01/22 (e)	259	270,007
CalAtlantic Group, Inc.:		
1.63%, 5/15/18 (l)	159	184,241
8.38%, 1/15/21	134	156,110
5.38%, 10/01/22	6	6,495
5.25%, 6/01/26	28	28,840
K Hovnanian Enterprises, Inc. (e):		
10.00%, 7/15/22	92	94,300
10.50%, 7/15/24	92	96,140
Lennar Corp.:		
4.50%, 11/15/19	370	381,562
4.75%, 4/01/21	26	27,430
4.13%, 1/15/22	118	121,540
4.75%, 11/15/22	33	34,485
4.88%, 12/15/23	122	129,015
4.75%, 5/30/25	260	271,700
Mattamy Group Corp., 6.88%, 12/15/23 (e)	103	104,803
Meritage Homes Corp., 5.13%, 6/06/27 (e)	104	103,610
PulteGroup, Inc., 6.38%, 5/15/33 (f)	469	499,485
Tempur Sealy International, Inc., 5.50%, 6/15/26 (f)	556	573,875
TRI Pointe Group, Inc.:		
4.38%, 6/15/19	110	112,200
4.88%, 7/01/21	112	117,040
5.88%, 6/15/24 (f)	248	263,500
5.25%, 6/01/27	180	182,250
William Lyon Homes, Inc., 5.88%, 1/31/25	95	97,613
		3,939,975
<b>Household Products 0.2%</b>		
ACCO Brands Corp., 5.25%, 12/15/24 (e)	85	87,550
Prestige Brands, Inc., 6.38%, 3/01/24 (e)	150	160,125
Spectrum Brands, Inc., 6.63%, 11/15/22 (f)	815	846,581
		1,094,256
<b>Independent Power and Renewable Electricity Producers 0.5%</b>		
Calpine Corp. (e):		
6.00%, 1/15/22	33	34,031
5.38%, 1/15/23 (f)	164	156,005
5.88%, 1/15/24	108	110,835
5.25%, 6/01/26	45	44,100
Dynegy, Inc.:		
7.38%, 11/01/22	324	335,340
5.88%, 6/01/23	35	34,738
8.13%, 1/30/26 (e)	171	176,557
Genneia SA, 8.75%, 1/20/22 (e)	839	900,448
NRG Energy, Inc.:		
7.88%, 5/15/21 (f)	198	204,435
6.63%, 3/15/23	40	41,400
6.63%, 1/15/27	697	731,850
NRG Yield Operating LLC, 5.38%, 8/15/24 (f)	135	141,075
QEP Resources, Inc., 5.38%, 10/01/22 (f)	151	145,338
TerraForm Power Operating LLC, 6.38%, 2/01/23 (e)(k)	188	194,580

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		3,250,732
	<b>Par (000)</b>	<b>Value</b>
<b>Corporate Bonds</b>		
<b>Industrial Conglomerates 0.1%</b>		
Vertiv Group Corp., 9.25%, 10/15/24 (e)	USD 466	\$ 518,425
<b>Insurance 1.6%</b>		
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 (f)	360	367,893
American International Group, Inc., 3.75%, 7/10/25 (f)	2,705	2,810,001
Aon PLC, 3.88%, 12/15/25 (f)	1,115	1,187,216
Ardonagh Midco 3 PLC:		
8.38%, 7/15/23	GBP 100	125,584
8.63%, 7/15/23 (e)	USD 436	437,961
Assicurazioni Generali SpA (h):		
3 mo. Euribor + 7.113%, 7.75%, 12/12/42	EUR 100	150,294
3 mo. Euribor + 5.350%, 5.50%, 10/27/47	100	137,420
AssuredPartners, Inc., 7.00%, 8/15/25 (e)	USD 114	114,844
Forethought Financial Group, Inc., 8.63%, 4/15/21 (e)(f)	750	863,199
Groupama SA, 6.00%, 1/23/27	EUR 100	146,425
HUB International Ltd., 7.88%, 10/01/21 (e)(f)	USD 948	985,636
Lincoln National Corp., 3.35%, 3/09/25 (f)	845	861,531
Muenchener Rueckversicherungs AG, (3 mo. Euribor + 3.500%), 6.00%, 5/26/41 (h)		
Old Mutual PLC, 8.00%, 6/03/21	EUR 400	571,347
Radian Group, Inc., 5.25%, 6/15/20 (f)	GBP 100	149,838
USIS Merger Sub, Inc., 6.88%, 5/01/25 (e)	USD 355	375,412
Wayne Merger Sub LLC, 8.25%, 8/01/23 (e)(f)	37	37,694
	545	572,250
		9,894,545
<b>Internet Software &amp; Services 0.3%</b>		
Equinix, Inc., 5.88%, 1/15/26 (f)	623	683,742
Netflix, Inc.:		
4.38%, 11/15/26 (e)(f)	735	716,625
3.63%, 5/15/27	EUR 100	120,357
Symantec Corp., 5.00%, 4/15/25 (e)	USD 283	296,358
United Group BV:		
4.38%, 7/01/22	EUR 126	152,716
3 mo. Euribor + 4.375%, 4.38%, 7/01/23 (d)	100	120,087
		2,089,885
<b>IT Services 0.7%</b>		
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)(f)		
First Data Corp. (e)(f):	USD 404	427,735
7.00%, 12/01/23	1,190	1,282,225
5.75%, 1/15/24	2,100	2,210,250
Gartner, Inc., 5.13%, 4/01/25 (e)	174	183,353
WEX, Inc., 4.75%, 2/01/23 (e)	220	225,775
		4,329,338
<b>Machinery 0.2%</b>		
EnPro Industries, Inc., 5.88%, 9/15/22 (e)	111	115,717
Navistar International Corp., 8.25%, 11/01/21	45	45,338
SPX FLOW, Inc. (e):		
5.63%, 8/15/24	292	301,490
5.88%, 8/15/26	139	145,255
Terex Corp., 5.63%, 2/01/25 (e)(f)	354	370,815
		978,615
<b>Media 7.0%</b>		
Altice Financing SA (e):		
6.63%, 2/15/23	575	608,062
7.50%, 5/15/26 (f)	1,284	1,406,237

See Notes to Financial Statements.





## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

		Par (000)		Value
<b>Corporate Bonds</b>				
<b>Media (continued)</b>				
Altice Finco SA, 8.13%, 1/15/24 (e)	USD	200	\$	216,190
Altice Luxembourg SA:				
7.75%, 5/15/22 (e)(f)		465		493,481
6.25%, 2/15/25	EUR	100		129,277
Altice US Finance I Corp. (e)(f):				
5.38%, 7/15/23	USD	946		990,935
5.50%, 5/15/26		439		464,517
AMC Networks, Inc.:				
5.00%, 4/01/24 (f)		102		105,188
4.75%, 8/01/25		360		361,350
Cablevision SA, 6.50%, 6/15/21 (e)		335		357,840
Cablevision Systems Corp.:				
8.63%, 9/15/17		51		51,077
7.75%, 4/15/18 (f)		464		477,920
8.00%, 4/15/20		125		138,281
CBS Radio, Inc., 7.25%, 11/01/24 (e)		79		83,148
CCO Holdings LLC/CCO Holdings Capital Corp.:				
5.25%, 9/30/22 (f)		380		391,400
5.13%, 2/15/23 (f)		270		279,113
5.13%, 5/01/23 (e)(f)		561		586,879
5.13%, 5/01/27 (e)(f)		2,471		2,545,130
5.00%, 2/01/28 (e)		390		396,583
Cequel Communications Holdings I LLC/Cequel Capital Corp. (e):				
6.38%, 9/15/20		105		107,394
5.13%, 12/15/21		187		190,273
5.13%, 12/15/21 (f)		640		651,200
7.75%, 7/15/25 (f)		1,276		1,408,385
Charter Communications Operating LLC/Charter Communications Operating Capital, 4.91%, 7/23/25 (f)		2,425		2,597,834
Clear Channel International BV, 8.75%, 12/15/20 (e)(f)		474		495,330
Clear Channel Worldwide Holdings, Inc. (f):				
6.50%, 11/15/22		2,284		2,343,542
Series B, 7.63%, 3/15/20		1,313		1,308,076
Columbus Cable Barbados Ltd., 7.38%, 3/30/21 (e)(f)		321		343,406
CSC Holdings LLC (f):				
10.13%, 1/15/23 (e)		1,210		1,401,724
5.25%, 6/01/24		550		564,437
6.63%, 10/15/25 (e)		235		257,325
10.88%, 10/15/25 (e)		1,307		1,607,610
Discovery Communications LLC (f):				
3.25%, 4/01/23		1,490		1,496,963
3.45%, 3/15/25		170		167,181
DISH DBS Corp.:				
5.88%, 7/15/22		626		676,862
5.00%, 3/15/23		388		400,726
5.88%, 11/15/24		103		111,111
7.75%, 7/01/26 (f)		867		1,017,641
DISH Network Corp., 3.38%, 8/15/26 (l)		394		456,548
eircom Finance DAC, 4.50%, 5/31/22	EUR	100		124,253
GTT Communications, Inc., 7.88%, 12/31/24 (e)	USD	115		122,727
Hughes Satellite Systems Corp.:				
7.63%, 6/15/21		93		105,904
5.25%, 8/01/26 (f)		483		506,546
6.63%, 8/01/26		233		254,261
iHeartCommunications, Inc.:				
9.00%, 12/15/19		380		302,100
9.00%, 9/15/22		755		547,375
10.63%, 3/15/23		944		691,480
Intelsat Jackson Holdings SA:				
7.25%, 10/15/20		296		281,755
<b>Corporate Bonds</b>				<b>Value</b>

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	<b>Par (000)</b>		
<b>Media (continued)</b>			
Intelsat Jackson Holdings SA (continued):			
5.50%, 8/01/23 (f)	USD	390	\$ 325,650
9.75%, 7/15/25 (e)		379	385,633
LG Finance Co. Corp., 5.88%, 11/01/24 (e)		85	88,825
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance, 7.88%, 5/15/24 (e)		91	87,133
MDC Partners, Inc., 6.50%, 5/01/24 (e)		341	339,721
Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 8/15/23 (e)		233	250,475
Numericable Group SA, 5.38%, 5/15/22	EUR	110	136,701
Outfront Media Capital LLC/Outfront Media Capital Corp., 5.25%, 2/15/22	USD	300	309,750
SFR Group SA (e):			
6.00%, 5/15/22 (f)		370	389,880
6.25%, 5/15/24		420	442,050
7.38%, 5/01/26 (f)		2,493	2,692,490
Sirius XM Radio, Inc., 5.00%, 8/01/27 (e)		85	87,338
Sterling Entertainment Corp., 9.75%, 12/15/19 (a)		1,175	1,163,250
TEGNA, Inc.:			
5.13%, 10/15/19		197	199,955
5.50%, 9/15/24 (e)		66	69,465
Telesat Canada/Telesat LLC, 8.88%, 11/15/24 (e)		422	472,640
Tribune Media Co., 5.88%, 7/15/22 (f)		269	279,088
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:			
5.63%, 4/15/23	EUR	70	88,002
4.00%, 1/15/25		136	171,211
5.00%, 1/15/25 (e)	USD	200	211,000
Univision Communications, Inc. (e)(f):			
5.13%, 5/15/23		336	341,880
5.13%, 2/15/25		276	277,380
UPCB Finance IV Ltd., 4.00%, 1/15/27	EUR	100	124,753
Videotron Ltd., 5.13%, 4/15/27 (e)	USD	240	247,200
Virgin Media Finance PLC, 5.75%, 1/15/25 (e)(f)		655	674,650
Virgin Media Secured Finance PLC:			
5.13%, 1/15/25	GBP	100	136,334
5.50%, 1/15/25		180	244,924
5.25%, 1/15/26 (e)(f)	USD	555	577,200
5.50%, 8/15/26 (e)(f)		200	211,500
WaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (e)(f)		790	810,737
Wind Acquisition Finance SA, 7.38%, 4/23/21 (e)(f)		925	961,741
Ziggo Bond Finance BV:			
4.63%, 1/15/25	EUR	137	172,298
5.88%, 1/15/25 (e)(f)	USD	470	487,038
			44,080,469
<b>Metals &amp; Mining 3.6%</b>			
Anglo American Capital PLC:			
4.45%, 9/27/20 (e)		206	215,785
4.13%, 4/15/21 (e)(f)		200	207,000
3.50%, 3/28/22	EUR	100	132,546
ArcelorMittal:			
7.50%, 10/15/39	USD	94	111,155
7.25%, 3/01/41		282	326,500
Big River Steel LLC/BRS Finance Corp., 7.25%, 9/01/25 (e)		175	183,312
Constellium NV, 6.63%, 3/01/25 (e)(f)		1,241	1,303,050
First Quantum Minerals Ltd. (e)(f):			
7.00%, 2/15/21		299	307,783
7.25%, 5/15/22		356	365,790

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
<b>Corporate Bonds</b>			
<b>Metals &amp; Mining (continued)</b>			
FMG Resources August 2006 Property Ltd., 9.75%, 3/01/22 (e)	USD	189	\$ 214,042
Freeport-McMoRan, Inc.:			
2.30%, 11/14/17		286	286,000
2.38%, 3/15/18		2,659	2,659,000
3.10%, 3/15/20		1,537	1,537,000
4.00%, 11/14/21		240	240,120
3.55%, 3/01/22		385	378,744
3.88%, 3/15/23		1,545	1,529,550
5.40%, 11/14/34		126	121,275
5.45%, 3/15/43		1,165	1,083,450
Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 (e)		479	514,925
Joseph T Ryerson & Son, Inc., 11.00%, 5/15/22 (e)		172	194,575
Kaiser Aluminum Corp., 5.88%, 5/15/24		112	119,840
Kinross Gold Corp.:			
4.50%, 7/15/27 (e)		122	122,000
6.88%, 9/01/41		65	69,713
Novelis Corp. (e)(f):			
6.25%, 8/15/24		1,448	1,529,450
5.88%, 9/30/26		988	1,029,990
Nyrstar Netherlands Holdings BV, 6.88%, 3/15/24	EUR	100	122,021
Peabody Energy Corp. (e):			
6.00%, 3/31/22	USD	64	65,600
6.38%, 3/31/25		102	104,040
Steel Dynamics, Inc.:			
5.13%, 10/01/21 (f)		645	661,899
6.38%, 8/15/22 (f)		555	574,425
5.25%, 4/15/23 (f)		200	207,000
5.50%, 10/01/24		56	60,130
5.00%, 12/15/26		15	15,863
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 6/15/25 (e)		225	229,500
Teck Resources Ltd.:			
4.50%, 1/15/21		86	89,978
3.75%, 2/01/23 (f)		1,709	1,720,878
8.50%, 6/01/24 (e)(f)		793	913,932
6.13%, 10/01/35		91	100,327
6.00%, 8/15/40 (f)		444	473,970
5.20%, 3/01/42 (f)		623	613,655
5.40%, 2/01/43		279	278,302
ThyssenKrupp AG, 1.38%, 3/03/22	EUR	75	89,661
United States Steel Corp., 8.38%, 7/01/21 (e)	USD	320	353,600
VM Holdings SA, 5.38%, 5/04/27 (e)		668	702,068
			22,159,444
<b>Multi-Utilities 0.3%</b>			
Brooklyn Union Gas Co., 3.41%, 3/10/26 (e)(f)		1,475	1,534,736
NGL Energy Partners LP/NGL Energy Finance Corp.:			
5.13%, 7/15/19		120	118,200
6.88%, 10/15/21		209	203,775
7.50%, 11/01/23		240	231,000
			2,087,711
<b>Multiline Retail 0.0%</b>			
Neiman Marcus Group Ltd., 8.00%, 10/15/21 (e)(f)		332	170,150
<b>Oil, Gas &amp; Consumable Fuels 6.3%</b>			
Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.88%, 12/15/24 (e)		117	125,483
		<b>Par (000)</b>	<b>Value</b>
<b>Corporate Bonds</b>			
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>			

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Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 9/15/24	USD	55	\$ 56,100
Antero Resources Corp.:			
5.13%, 12/01/22		76	76,190
5.63%, 6/01/23		74	75,295
Ascent Resources Utica Holdings LLC/ARU Finance Corp., 10.00%, 4/01/22 (e)		291	296,092
California Resources Corp., 8.00%, 12/15/22 (e)(f)		153	84,341
Callon Petroleum Co., 6.13%, 10/01/24		300	304,500
Carrizo Oil & Gas, Inc.:			
6.25%, 4/15/23		112	108,640
8.25%, 7/15/25		127	131,445
Cheniere Corpus Christi Holdings LLC:			
7.00%, 6/30/24 (f)		873	993,037
5.88%, 3/31/25		396	425,700
5.13%, 6/30/27 (e)		590	610,650
Chesapeake Energy Corp.:			
6.88%, 11/15/20		215	215,000
8.00%, 12/15/22 (e)(f)		340	351,475
8.00%, 6/15/27 (e)(f)		94	89,300
Cia Latinoamericana de Infraestructura & Servicios SA, 9.50%, 7/20/23 (e)		48	50,913
Citgo Holding, Inc., 10.75%, 2/15/20 (e)		135	144,113
ConocoPhillips Co., 4.20%, 3/15/21 (f)		290	309,964
CONSOL Energy, Inc.:			
5.88%, 4/15/22 (f)		3,647	3,647,000
8.00%, 4/01/23		19	20,045
Continental Resources, Inc.:			
3.80%, 6/01/24 (f)		395	367,350
4.90%, 6/01/44		164	138,678
Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 5/15/25 (e)		192	192,720
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 4/01/23		35	36,138
CrownRock LP/CrownRock Finance, Inc. (e):			
7.13%, 4/15/21 (f)		875	892,500
7.75%, 2/15/23		145	153,700
DCP Midstream LLC (e):			
4.75%, 9/30/21		80	82,000
6.45%, 11/03/36		197	207,342
6.75%, 9/15/37		237	251,220
DEA Finance SA, 7.50%, 10/15/22	EUR	100	129,401
Denbury Resources, Inc.:			
9.00%, 5/15/21 (e)	USD	60	53,700
5.50%, 5/01/22		238	108,885
4.63%, 7/15/23		82	36,080
Diamond Offshore Drilling, Inc., 7.88%, 8/15/25		92	92,000
Diamondback Energy, Inc., 5.38%, 5/31/25		203	208,582
Eclipse Resources Corp., 8.88%, 7/15/23		70	70,000
Energy Transfer Equity LP (f):			
7.50%, 10/15/20		703	793,511
5.88%, 1/15/24		352	379,280
5.50%, 6/01/27		490	521,850
EnSCO Jersey Finance Ltd., 3.00%, 1/31/24 (e)(l)		247	180,927
EP Energy LLC/Everest Acquisition Finance, Inc.:			
9.38%, 5/01/20		334	245,907
8.00%, 11/29/24 (e)		206	201,365
Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 (e)		316	326,270

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Corporate Bonds</b>		
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>		
Extraction Oil & Gas, Inc., 7.38%, 5/15/24 (e)	USD 146	\$ 146,730
Genesis Energy LP/Genesis Energy Finance Corp., 6.50%, 10/01/25	145	142,100
GeoPark Latin America Ltd. Agencia en Chile, 7.50%, 2/11/20 (e)	336	344,400
GNL Quintero SA:		
4.63%, 7/31/29 (e)(f)	247	258,424
4.63%, 7/31/29	240	251,100
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 9/30/21 (e)(f)	822	817,890
Gulfport Energy Corp.:		
6.63%, 5/01/23	74	73,630
6.38%, 5/15/25 (e)	87	85,586
Halcon Resources Corp., 6.75%, 2/15/25 (e)	1,559	1,566,795
Hess Corp., 4.30%, 4/01/27	50	49,026
Matador Resources Co., 6.88%, 4/15/23 (f)	866	900,640
MEG Energy Corp. (e):		
6.38%, 1/30/23	30	23,963
7.00%, 3/31/24 (f)	670	532,650
6.50%, 1/15/25 (f)	1,626	1,510,147
Murphy Oil Corp.:		
6.88%, 8/15/24 (f)	260	274,625
6.13%, 12/01/42	67	62,980
Nabors Industries, Inc., 0.75%, 1/15/24 (e)(l)	399	289,275
Newfield Exploration Co., 5.63%, 7/01/24	111	118,215
NGPL PipeCo LLC (e):		
4.38%, 8/15/22	378	388,395
4.88%, 8/15/27	331	340,930
7.77%, 12/15/37 (f)	475	590,187
Noble Holding International Ltd., 7.75%, 1/15/24 (f)	375	289,680
Oasis Petroleum, Inc.:		
6.50%, 11/01/21	54	52,583
6.88%, 3/15/22	60	58,350
6.88%, 1/15/23	50	47,850
2.63%, 9/15/23 (l)	220	203,775
ONEOK, Inc., 6.00%, 6/15/35	35	39,035
Paramount Resources Ltd., 6.88%, 6/30/23 (e)	530	551,200
Parker Drilling Co., 7.50%, 8/01/20	123	105,780
Parsley Energy LLC/Parsley Finance Corp. (e):		
6.25%, 6/01/24	73	76,103
5.38%, 1/15/25	316	317,580
5.25%, 8/15/25	77	77,000
PBF Holding Co. LLC/PBF Finance Corp., 7.25%, 6/15/25 (e)	212	209,880
Petrobras Argentina SA, 7.38%, 7/21/23 (e)(f)	767	829,127
Petrobras Global Finance BV:		
5.75%, 1/20/20	332	349,098
4.88%, 3/17/20	332	339,885
6.13%, 1/17/22	335	355,100
7.38%, 1/17/27	354	391,255
Petroleos Mexicanos:		
5.38%, 3/13/22 (e)	39	41,847
4.63%, 9/21/23	265	275,865
Precision Drilling Corp., 7.75%, 12/15/23	75	74,438
Range Resources Corp.:		
5.88%, 7/01/22 (e)(f)	250	255,000
5.00%, 3/15/23 (e)	15	14,813
4.88%, 5/15/25	80	76,600
Resolute Energy Corp., 8.50%, 5/01/20	412	412,000
	<b>Par (000)</b>	<b>Value</b>
<b>Corporate Bonds</b>		
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>		
Rockies Express Pipeline LLC (e):		
6.85%, 7/15/18	USD 183	\$ 189,405
6.00%, 1/15/19	20	20,675

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5.63%, 4/15/20 (f)	550	578,875
6.88%, 4/15/40 (f)	440	480,700
Rowan Cos., Inc.:		
4.88%, 6/01/22	70	63,525
7.38%, 6/15/25 (f)	678	613,590
RSP Permian, Inc.:		
6.63%, 10/01/22	291	302,640
5.25%, 1/15/25 (e)	151	151,378
Sanchez Energy Corp.:		
7.75%, 6/15/21	50	43,250
6.13%, 1/15/23 (f)	1,280	976,000
SESI LLC, 7.13%, 12/15/21	85	85,425
Seven Generations Energy Ltd., 8.25%, 5/15/20 (e)(f)	119	123,760
SM Energy Co.:		
6.50%, 11/15/21	100	96,625
5.00%, 1/15/24	5	4,450
5.63%, 6/01/25 (f)	437	395,485
6.75%, 9/15/26	118	111,215
Southwestern Energy Co., 5.80%, 1/23/20 (f)	967	996,010
Sunoco Logistics Partners Operations LP, 3.90%, 7/15/26 (f)	235	232,436
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. (e):		
5.50%, 9/15/24 (f)	412	412,000
5.13%, 2/01/25	114	117,135
5.38%, 2/01/27	79	81,765
Targa Resources Partners LP/Targa Resources Partners Finance Corp.,		
5.25%, 5/01/23	15	15,338
Tesoro Logistics LP/Tesoro Logistics Finance Corp.:		
5.88%, 10/01/20 (f)	138	140,243
6.13%, 10/15/21	39	40,316
6.25%, 10/15/22	70	74,025
Tullow Oil PLC, 6.25%, 4/15/22 (e)	200	188,000
Weatherford International LLC, 6.80%, 6/15/37	27	22,815
Weatherford International Ltd.:		
6.50%, 8/01/36	208	172,640
7.00%, 3/15/38	8	6,760
5.95%, 4/15/42	310	246,450
Whiting Petroleum Corp., 5.00%, 3/15/19 (f)	862	853,380
Williams Cos., Inc.:		
4.55%, 6/24/24	67	68,508
5.75%, 6/24/44 (f)	819	849,712
WPX Energy, Inc.:		
7.50%, 8/01/20	47	50,760
6.00%, 1/15/22	201	207,281
8.25%, 8/01/23	46	50,485
5.25%, 9/15/24	106	103,880
YPF SA (e):		
8.88%, 12/19/18 (f)	1,295	1,392,125
8.50%, 3/23/21	168	190,848
6.95%, 7/21/27	837	894,334
		39,640,465
<b>Paper &amp; Forest Products 0.0%</b>		
Mercer International, Inc., 6.50%, 2/01/24 (e)	113	117,803

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Corporate Bonds</b>		
<b>Pharmaceuticals 1.8%</b>		
AbbVie, Inc., 3.60%, 5/14/25 (f)	USD 695	\$ 718,379
Actavis Funding SCS, 3.45%, 3/15/22 (f)	2,460	2,555,740
Endo Finance LLC/Endo Finco, Inc. (e):		
7.25%, 1/15/22	121	116,463
5.38%, 1/15/23	65	54,438
6.00%, 7/15/23 (f)	233	195,720
5.88%, 10/15/24	205	211,662
Ephios Bondco PLC, 6.25%, 7/01/22	EUR 100	127,890
inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc.,		
7.50%, 10/01/24 (e)	USD 241	266,305
Jaguar Holding Co. II/Pharmaceutical Product Development LLC,		
6.38%, 8/01/23 (e)(f)	1,179	1,236,417
NBTY, Inc., 7.63%, 5/15/21 (e)(f)	467	498,522
Shire Acquisitions Investments Ireland DAC, 2.88%, 9/23/23 (f)	1,500	1,492,136
Tennessee Merger Sub, Inc., 6.38%,		
2/01/25 (e)(f)	533	514,425
Valeant Pharmaceuticals International, Inc. (e):		
7.00%, 10/01/20	125	124,688
6.38%, 10/15/20	496	491,189
7.50%, 7/15/21	180	176,625
6.75%, 8/15/21	112	107,240
5.63%, 12/01/21	442	405,535
6.50%, 3/15/22	655	686,931
5.50%, 3/01/23	16	13,440
5.88%, 5/15/23	679	578,847
7.00%, 3/15/24	476	505,155
6.13%, 4/15/25	673	567,844
		11,645,591
<b>Real Estate 0.0%</b>		
Prologis LP, 3.75%, 11/01/25 (f)	255	270,798
<b>Real Estate Investment Trusts (REITs) 1.2%</b>		
AvalonBay Communities, Inc., 3.45%, 6/01/25 (f)	1,245	1,287,119
ERP Operating LP, 3.38%, 6/01/25 (f)	1,015	1,044,102
Hilton Domestic Operating Co., Inc., 4.25%, 9/01/24	179	182,863
iStar, Inc., 6.00%, 4/01/22	100	102,750
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.:		
5.63%, 5/01/24 (f)	1,342	1,459,425
4.50%, 9/01/26	396	402,930
NH Hotel Group SA, 3.75%, 10/01/23	EUR 129	161,973
Starwood Property Trust, Inc., 5.00%, 12/15/21	USD 234	242,482
Trust F/1401, 6.95%, 1/30/44	330	357,225
TVL Finance PLC, (3 mo. LIBOR GBP + 4.875%), 5.15%, 5/15/23 (d)	GBP 100	130,494
Ventas Realty LP, 4.13%, 1/15/26 (f)	USD 650	684,026
Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21 (f)	1,300	1,401,247
		7,456,636
<b>Real Estate Management &amp; Development 0.3%</b>		
Aroundtown Property Holdings PLC, 1.50%, 1/18/21 (l)	EUR 100	136,307
DEMIRE Deutsche Mittelstand Real Estate AG, 2.88%, 7/15/22	100	120,878
Howard Hughes Corp., 5.38%, 3/15/25 (e)	USD 168	168,111
	<b>Par (000)</b>	<b>Value</b>
<b>Corporate Bonds</b>		
<b>Real Estate Management &amp; Development (continued)</b>		
Realogy Group LLC/Realogy Co-Issuer Corp. (e):		
4.50%, 4/15/19 (f)	USD 301	\$ 310,030
5.25%, 12/01/21	58	60,320
4.88%, 6/01/23 (f)	759	774,180
Rialto Holdings LLC/Rialto Corp., 7.00%, 12/01/18 (e)	220	222,420



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			1,792,246
<b>Road &amp; Rail 0.7%</b>			
Avis Budget Finance PLC, 4.13%, 11/15/24	EUR	100	118,873
Herc Rentals, Inc. (e):			
7.50%, 6/01/22	USD	144	157,680
7.75%, 6/01/24		136	148,920
Hertz Corp., 6.75%, 4/15/19		285	283,931
Hertz Holdings Netherlands BV, 4.13%, 10/15/21	EUR	100	116,664
Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (e)(f)	USD	3,000	3,318,000
Loxam SAS, 3.50%, 5/03/23	EUR	100	124,459
Watco Cos. LLC/Watco Finance Corp., 6.38%, 4/01/23 (e)	USD	319	331,760
			4,600,287
<b>Semiconductors &amp; Semiconductor Equipment 1.5%</b>			
Advanced Micro Devices, Inc., 7.50%, 8/15/22		73	82,125
Analog Devices, Inc. (f):			
3.90%, 12/15/25		375	397,524
3.50%, 12/05/26		275	282,397
Applied Materials, Inc., 3.90%, 10/01/25 (f)		285	306,032
Broadcom Corp./Broadcom Cayman Finance Ltd. (e)(f):			
3.00%, 1/15/22		1,250	1,266,986
3.63%, 1/15/24		1,515	1,559,617
Microchip Technology, Inc. (l):			
1.63%, 2/15/25		70	118,650
2.13%, 12/15/37		60	221,175
Micron Technology, Inc.:			
5.25%, 8/01/23 (e)		446	464,398
5.25%, 1/15/24 (e)		39	40,560
5.50%, 2/01/25		10	10,562
Series G, 3.00%, 11/15/43 (l)		720	843,750
Microsemi Corp., 9.13%, 4/15/23 (e)		20	22,904
NXP BV/NXP Funding LLC (e):			
4.13%, 6/15/20 (f)		834	871,530
4.13%, 6/01/21		200	209,200
3.88%, 9/01/22		200	207,000
4.63%, 6/01/23 (f)		425	454,346
QUALCOMM, Inc., 3.45%, 5/20/25 (f)		1,570	1,627,629
Sensata Technologies BV (e):			
5.63%, 11/01/24		179	195,110
5.00%, 10/01/25 (f)		332	347,770
			9,529,265
<b>Software 1.8%</b>			
ACI Worldwide, Inc., 6.38%, 8/15/20 (e)(f)		360	366,750
BMC Software Finance, Inc., 8.13%,			
7/15/21 (e)(f)		1,493	1,541,523
CA, Inc., 3.60%, 8/15/22 (f)		555	566,337
Ensemble S Merger Sub, Inc., 9.00%,			
9/30/23 (e)(f)		303	312,848
Genesys Telecommunications Laboratories Inc/Greeneden Lux 3 Sarl/Greeneden			
US Holdings LLC, 10.00%, 11/30/24 (e)		175	199,063

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Corporate Bonds</b>		
<b>Software (continued)</b>		
Inception Merger Sub, Inc./Rackspace Hosting, Inc., 8.63%, 11/15/24 (e)	USD 296	\$ 314,130
Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 8/01/22 (e)	46	43,700
Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 5/01/21 (e)(f)(g)	545	555,900
Infor US, Inc., 6.50%, 5/15/22 (f)	1,153	1,176,060
Informatica LLC, 7.13%, 7/15/23 (e)	396	397,980
Nuance Communications, Inc.:		
5.38%, 8/15/20 (e)(f)	36	36,540
6.00%, 7/01/24	160	172,366
5.63%, 12/15/26 (e)	143	149,256
PTC, Inc., 6.00%, 5/15/24	202	216,140
RP Crown Parent LLC., 7.38%, 10/15/24 (e)	392	399,840
Solera LLC/Solera Finance, Inc. (e):		
10.50%, 3/01/24	132	150,315
10.50%, 3/01/24 (f)	1,535	1,747,981
SS&C Technologies Holdings, Inc., 5.88%, 7/15/23 (f)	600	630,000
TIBCO Software, Inc., 11.38%, 12/01/21 (e)(f)	842	921,990
Veritas US, Inc./Veritas Bermuda Ltd.:		
7.50%, 2/01/23	EUR 100	126,723
7.50%, 2/01/23 (e)	USD 600	637,500
10.50%, 2/01/24 (e)(f)	800	858,000
		11,520,942
<b>Specialty Retail 0.2%</b>		
Asbury Automotive Group, Inc., 6.00%, 12/15/24 (f)	282	290,460
Group 1 Automotive, Inc., 5.00%, 6/01/22 (f)	155	158,487
JC Penney Corp., Inc.:		
8.13%, 10/01/19	42	45,255
6.38%, 10/15/36	21	15,120
7.40%, 4/01/37	84	63,840
L Brands, Inc., 6.88%, 11/01/35 (f)	371	355,232
Penske Automotive Group, Inc., 5.50%, 5/15/26	32	32,320
PetSmart, Inc., 5.88%, 6/01/25 (e)	133	118,703
		1,079,417
<b>Technology Hardware, Storage &amp; Peripherals 0.4%</b>		
Dell International LLC/EMC Corp. (e):		
4.42%, 6/15/21 (f)	40	42,149
7.13%, 6/15/24	651	721,151
6.02%, 6/15/26 (f)	135	150,817
8.35%, 7/15/46 (f)	80	103,210
Hewlett Packard Enterprise Co., 4.90%, 10/15/25 (f)	375	398,063
Riverbed Technology, Inc., 8.88%, 3/01/23 (e)	165	161,287
Western Digital Corp.:		
7.38%, 4/01/23 (e)(f)	459	503,179
10.50%, 4/01/24	248	294,500
		2,374,356
<b>Textiles, Apparel &amp; Luxury Goods 0.0%</b>		
BiSoho SAS, 5.88%, 5/01/23	EUR 90	116,139
Levi Strauss & Co., 3.38%, 3/15/27	100	122,623
		238,762
<b>Thriffs &amp; Mortgage Finance 0.1%</b>		
Jerrold Finco PLC, 6.25%, 9/15/21	GBP 100	134,586
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp., 5.25%, 3/15/22 (e)	USD 355	365,650
	<b>Par (000)</b>	<b>Value</b>
<b>Corporate Bonds</b>		

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**Thriffs & Mortgage Finance (continued)**

MGIC Investment Corp., 5.75%, 8/15/23	USD	163	\$ 178,281
			678,517

**Tobacco 0.1%**

Reynolds American, Inc., 3.25%, 6/12/20 (f)		396	407,821
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**Transportation Infrastructure 1.4%**

CEVA Group PLC, 7.00%, 3/01/21 (e)		460	443,900
CMA CGM SA, 7.75%, 1/15/21	EUR	100	125,295
Empresa de Transporte de Pasajeros Metro SA, 5.00%, 1/25/47 (e)	USD	231	252,746
Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)		6,155	6,210,605
Rumo Luxembourg Sarl, 7.38%, 2/09/24 (e)		907	970,943
Swissport Financing Sarl, 9.75%, 12/15/22	EUR	100	130,942
Transurban Finance Co. Property Ltd., 4.13%, 2/02/26 (e)(f)	USD	435	457,964
WFS Global Holding SAS, 9.50%, 7/15/22	EUR	100	128,926

8,721,321

**Utilities 0.6%**

AES Panama SRL, 6.00%, 6/25/22 (e)	USD	250	265,125
ContourGlobal Power Holdings SA, 5.13%, 6/15/21	EUR	100	125,027
Generacion Mediterranea SA/Generacion Frias SA/Central Termica Roca SA, 9.63%, 7/27/23 (e)	USD	1,030	1,137,120
Inkia Energy Ltd., 8.38%, 4/04/21 (e)		332	341,163
Stoneway Capital Corp., 10.00%, 3/01/27 (e)		1,685	1,771,357

3,639,792

**Wireless Telecommunication Services 2.4%**

CyrusOne LP/CyrusOne Finance Corp. (e):			
5.00%, 3/15/24 (f)		315	329,175
5.38%, 3/15/27		20	21,150
Digicel Group Ltd. (e):			
8.25%, 9/30/20		268	257,615
7.13%, 4/01/22		267	237,296
Digicel Ltd., 6.00%, 4/15/21 (e)(f)		2,073	2,010,810
GEO Group, Inc.:			
5.13%, 4/01/23		407	408,526
6.00%, 4/15/26		64	65,920
Matterhorn Telecom SA, 3.88%, 5/01/22	EUR	100	122,712
Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 2/15/25 (e)	USD	361	356,939
Rogers Communications, Inc., 5.00%, 3/15/44 (f)		545	626,736
SBA Communications Corp., 4.88%, 9/01/24		263	271,547
Sprint Capital Corp.:			
6.90%, 5/01/19		135	144,464
6.88%, 11/15/28 (f)		735	808,500
8.75%, 3/15/32		750	930,000
Sprint Communications, Inc.:			
9.00%, 11/15/18 (e)(f)		503	543,240
7.00%, 3/01/20 (e)		490	536,550
7.00%, 8/15/20		125	137,031
Sprint Corp.:			
7.25%, 9/15/21		105	115,763
7.88%, 9/15/23 (f)		1,073	1,226,042
7.13%, 6/15/24 (f)		2,163	2,379,300
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC, 3.36%, 3/20/23 (e)(f)		520	527,644

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Corporate Bonds</b>		
<b>Wireless Telecommunication Services (continued)</b>		
T-Mobile USA, Inc.:		
6.13%, 1/15/22	USD 75	\$ 78,188
4.00%, 4/15/22	197	202,910
6.00%, 3/01/23 (f)	304	320,340
6.84%, 4/28/23	55	58,163
6.50%, 1/15/24 (f)	535	571,112
6.38%, 3/01/25	14	15,076
5.13%, 4/15/25	201	211,110
5.38%, 4/15/27	120	128,736
Trilogy International Partners LLC/Trilogy International Finance, Inc.,		
8.88%, 5/01/22 (e)	104	107,640
Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC:		
8.25%, 10/15/23 (f)	614	599,939
7.13%, 12/15/24 (e)	156	145,135
Wind Acquisition Finance SA, 4.00%, 7/15/20	EUR 195	234,691
Xplornet Communications, Inc., (9.63% Cash or 10.63% PIK), 9.63%, 6/01/22 (e)(g)	USD 87	90,915
		14,820,915
<b>Total Corporate Bonds 62.9%</b>		<b>395,832,739</b>
<b>Floating Rate Loan Interests</b>		
<b>Aerospace &amp; Defense 0.6%</b>		
Accudyne Industries LLC, 2017 Term Loan, (2 mo. LIBOR + 3.750%, 1.00% Floor),		
5.01%, 8/02/24 (m)	1,085	1,084,664
DAE Aviation Holdings, Inc., 2017 1st Lien Term Loan, 7/07/22 (r)	160	160,400
Engility Corp. (m):		
Term Loan B1, (PRIME + 2.250%), 3.99%, 8/12/20	106	106,708
Term Loan B2, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 8/12/23	193	193,780
GTCR Valor Companies, Inc., 2017 Term Loan B1, (3 mo. LIBOR + 4.250%),		
5.50%, 6/16/23 (m)	249	250,778
TransDigm, Inc. (m):		
2015 Term Loan E, (3 mo. LIBOR + 3.000%), 4.24%, 5/14/22	631	631,976
2016 Extended Term Loan F, (1 mo. LIBOR + 3.000%), 4.24%, 6/09/23	1,038	1,038,740
2017 Term Loan G, (3 mo. LIBOR + 3.000%), 4.26%, 8/15/24	78	77,879
Term Loan D, (1 mo. LIBOR + 3.000%), 4.30%, 6/04/21	332	332,704
		3,877,629
<b>Air Freight &amp; Logistics 0.4%</b>		
Avolon TLB Borrower 1 (Luxembourg) Sarl, Term Loan B2, (1 mo. LIBOR +		
2.750%), 3.98%, 3/20/22 (m)	1,716	1,720,851
CEVA Group PLC, Letter of Credit, (3 mo. LIBOR + 5.500%, 1.00% Floor),		
6.50%, 3/19/21 (m)	213	199,325
CEVA Intercompany BV, Dutch Term Loan, (3 mo. LIBOR + 5.500%, 1.00% Floor),		
6.81%, 3/19/21 (m)	218	204,977
CEVA Logistics Canada ULC, Canadian Term Loan, (3 mo. LIBOR + 5.500%, 1.00%		
Floor), 6.81%, 3/19/21 (m)	42	39,524
	<b>Par (000)</b>	<b>Value</b>
<b>Floating Rate Loan Interests</b>		
<b>Air Freight &amp; Logistics (continued)</b>		
CEVA Logistics US Holdings, Inc., Term Loan, (3 mo. LIBOR + 5.500%, 1.00%		
Floor), 6.81%, 3/19/21 (m)	USD 288	\$ 270,621
		2,435,298
<b>Airlines 0.0%</b>		
Northwest Airlines, Inc., Term Loan, (6 mo.		
LIBOR + 1.230%), 2.65%, 9/10/18 (a)(m)	207	204,882
<b>Auto Components 0.2%</b>		
	175	177,333

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Anchor Glass Container Corp., 2016 2nd Lien Term Loan, (1 mo. LIBOR + 7.750%, 1.00% Floor), 8.98%, 12/07/24 (m)		
Dayco Products LLC, 2017 Term Loan B, (3 mo. LIBOR + 5.000%), 6.32%, 5/19/23 (a)(m)	314	314,998
USI, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.000%), 4.31%, 5/16/24 (m)	545	541,708
		1,034,039
<b>Automobiles 0.1%</b>		
CH Hold Corp.(m):		
1st Lien Term Loan, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 2/01/24	406	407,762
2nd Lien Term Loan, (1 mo. LIBOR + 7.250%, 1.00% Floor), 8.49%, 2/01/25	110	112,200
FCA US LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.000%), 3.23%, 12/31/18 (m)	373	373,509
		893,471
<b>Building Materials 0.1%</b>		
Allied Universal HoldCo LLC, 2015 Term Loan, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.05%, 7/28/22 (m)	325	324,471
USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (3 mo. LIBOR + 8.500%, 1.00% Floor), 9.81%, 7/28/23 (m)	290	288,187
		612,658
<b>Building Products 0.4%</b>		
Continental Building Products LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.500%), 3.80%, 8/18/23 (a)(m)	594	593,701
CPG International Inc., 2017 Term Loan, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.05%, 5/03/24 (m)	633	632,582
Jeld-Wen, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 7/01/22 (m)	512	514,580
Ply Gem Industries, Inc., Term Loan, (3 mo. LIBOR + 3.000%), 4.30%, 2/01/21 (m)	383	385,404
Wilsonart LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 12/19/23 (m)	657	657,093
		2,783,360
<b>Capital Markets 0.2%</b>		
FinCo I LLC, 2017 Term Loan B, 6/14/22 (r)	445	448,560
RPI Finance Trust, Term Loan B6, (3 mo. LIBOR + 2.000%), 3.30%, 3/27/23 (m)	873	875,800
		1,324,360
<b>Chemicals 1.2%</b>		
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 1/31/24 (m)	610	610,000

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Floating Rate Loan Interests</b>		
<b>Chemicals (continued)</b>		
Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 2.000%), 3.30%, 6/01/24 (m)	USD 715	\$ 716,566
Charter NEX US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 5/16/24 (m)	445	445,418
Chemours Company, 2017 Term Loan B, (1 mo. LIBOR + 2.500%), 3.74%, 5/12/22 (m)	291	291,840
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.75%, 6/28/24 (m)	215	217,071
Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.750%), 5.06%, 7/09/19 (m)	46	43,031
Huntsman International LLC, Term Loan B2, (1 mo. LIBOR + 3.000%), 4.24%, 4/01/23 (m)	334	335,125
MacDermid, Inc. (m):		
Term Loan B5, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 6/07/20	467	470,174
Term Loan B6, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.23%, 6/07/23	507	508,145
OXEA Finance LLC, Term Loan B2, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.48%, 1/15/20 (m)	1,044	1,038,967
PQ Corp., 2017 Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.56%, 11/04/22 (m)	612	614,126
Royal Holdings, Inc. (m):		
2015 2nd Lien Term Loan, (3 mo. LIBOR + 7.500%, 1.00% Floor), 8.79%, 6/19/23 (a)	102	101,814
2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 6/19/22	456	458,669
Solenis International LP:		
1st Lien Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.57%, 7/31/21 (m)	503	503,266
2nd Lien Term Loan, (3 mo. LIBOR + 6.750%, 1.00% Floor), 8.07%, 7/31/22 (m)	600	599,748
Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.06%, 8/07/20 (m)	476	475,633
		7,429,593
<b>Commercial Services &amp; Supplies 1.7%</b>		
Advanced Disposal Services, Inc., Term Loan B3, (1 Week LIBOR + 2.750%), 3.94%, 11/10/23	1,036	1,040,333
Asurion LLC:		
2017 2nd Lien Term Loan, 8/04/25	260	265,309
2017 Term Loan B4, (1 mo. LIBOR + 2.750%), 3.99%, 8/04/22 (m)	225	225,717
2017 Term Loan B5, (1 mo. LIBOR + 3.000%), 4.24%, 11/03/23	1,534	1,539,395
Camelot UK Holdco Ltd., 2017 Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 10/03/23 (m)	660	662,615
Catalent Pharma Solutions, Inc., Term Loan B, (1 Week LIBOR + 2.750%, 1.00% Floor), 3.99%, 5/20/21 (m)	1,187	1,192,294
	<b>Par (000)</b>	<b>Value</b>
<b>Floating Rate Loan Interests</b>		
<b>Commercial Services &amp; Supplies (continued)</b>		
Clean Harbors, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.000%), 3.24%, 6/27/24 (m)	USD 215	\$ 215,537
Creative Artists Agency LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.73%, 2/15/24 (m)	711	715,281
Dealer Tire LLC, 2016 Term Loan B, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.06%, 12/22/21 (a)(m)	229	230,559
Employbridge LLC, Exit Term Loan, (3 mo. LIBOR + 6.500%, 1.00% Floor), 7.80%, 5/16/20 (m)	161	150,583
Garda World Security Corp., 2017 Term Loan, (PRIME + 3.000%, 1.00% Floor), 5.31%, 5/24/24 (m)	282	283,454
GCA Services Group, Inc., 2016 Term Loan, (PRIME + 3.750%, 1.00% Floor), 6.05%, 3/01/23 (m)	563	564,601
Harland Clarke Holdings Corp., Term Loan B6, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.80%, 2/09/22 (m)	323	323,601
KAR Auction Services, Inc., Term Loan B5, (3 mo. LIBOR + 2.500%), 3.81%, 3/09/23 (m)	338	339,126
Livingston International, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 4.250%), 5.55%, 4/18/19 (m)	136	128,863

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Packers Holdings LLC, Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.73%, 12/02/21 (a)(m)	590	594,765
Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 5/02/22 (m)	892	895,670
US Security Associates Holdings, Inc., 2016 Term Loan, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.30%, 7/14/23 (m)	715	718,596
Waste Industries USA, Inc., 2016 Term Loan, (1 mo. LIBOR + 2.750%), 3.99%, 2/27/20 (m)	676	676,956
		10,763,255
 <b>Commercial Services &amp; Supplies 0.1%</b>		
TruGreen Limited Partnership, 2017 Term Loan, (1 mo. LIBOR + 4.000%, 1.00% Floor), 5.23%, 4/13/23 (a)(m)	382	385,416
<b>Communications Equipment 0.4%</b>		
Applied Systems, Inc. (m):		
1st Lien Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 1/25/21	298	299,534
2nd Lien Term Loan, (3 mo. LIBOR + 6.500%, 1.00% Floor), 7.80%, 1/24/22	262	265,382
Avaya, Inc. (m):		
DIP Term Loan, (1 mo. LIBOR + 7.500%, 1.00% Floor), 8.73%, 1/24/18	55	55,825
Term Loan B7, 0.00%, 5/29/20 (c)	289	243,241
Colorado Buyer, Inc., Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.31%, 5/01/24 (m)	545	547,387
CommScope, Inc., Term Loan B5, (3 mo. LIBOR + 2.000%), 3.30%, 12/29/22 (m)	319	319,971
Riverbed Technology, Inc., 2016 Term Loan, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 4/24/22 (m)	395	383,674

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## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Floating Rate Loan Interests</b>		
<b>Communications Equipment (continued)</b>		
Securus Technologies Holdings, Inc., 2017 1st Lien Term Loan, 6/20/24 (r)	USD 430	\$ 433,315
		2,548,329
<b>Construction &amp; Engineering 0.5%</b>		
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.250%, 1.00% Floor), 5.56%, 6/21/24 (m)	2,156	2,161,088
CNT Holdings III Corp., 2017 Term Loan, (2 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 1/22/23 (m)	568	559,317
Pike Corp., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.750%, 1.00% Floor), 4.99%, 3/10/24 (m)	189	191,303
USIC Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.92%, 12/08/23 (m)	411	412,187
		3,323,895
<b>Construction Materials 0.3%</b>		
Filtration Group Corp., 1st Lien Term Loan, (2 mo. LIBOR + 3.000%, 1.00% Floor), 4.26%, 11/21/20 (m)	1,190	1,194,194
GYP Holdings III Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.31%, 4/01/23 (m)	703	704,581
		1,898,775
<b>Containers &amp; Packaging 0.3%</b>		
Berlin Packaging LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 10/01/21 (m)	260	260,290
Berry Plastics Group, Inc., Term Loan M, (1 mo. LIBOR + 2.250%), 3.48%, 10/01/22 (m)	970	970,060
BWAY Holding Co., 2017 Term Loan B, (1 mo. LIBOR + 3.250%), 4.48%, 4/03/24 (m)	567	567,176
		1,797,526
<b>Distributors 0.1%</b>		
American Builders & Contractors Supply Co., Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.500%), 3.74%, 10/31/23 (m)	545	545,454
American Tire Distributors Holdings, Inc., 2015 Term Loan, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 9/01/21 (m)	220	221,451
		766,905
<b>Diversified Consumer Services 0.9%</b>		
Ascend Learning LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.53%, 7/12/24 (m)	380	381,265
Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.250%), 3.49%, 11/07/23 (m)	723	725,396
Serta Simmons Bedding LLC (m):		
1st Lien Term Loan, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.80%, 11/08/23	1,588	1,540,697
2nd Lien Term Loan, (3 mo. LIBOR + 8.000%, 1.00% Floor), 9.31%, 11/08/24	480	463,252
ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.500%), 3.74%, 11/08/23 (m)	736	736,852
Spin Holdco, Inc., 2017 Term Loan B, (2 mo. LIBOR + 3.750%, 1.00% Floor), 5.01%, 11/14/22 (m)	430	430,804
	<b>Par (000)</b>	<b>Value</b>
<b>Floating Rate Loan Interests</b>		
<b>Diversified Consumer Services (continued)</b>		
Weight Watchers International, Inc., Term Loan B2, (3 mo. LIBOR + 3.250%), 4.49%, 4/02/20 (m)	USD 1,421	\$ 1,387,325
		5,665,591
<b>Diversified Financial Services 0.4%</b>		
AlixPartners LLP, 2017 Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 4/04/24 (m)	828	831,717



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Diamond (BC) BV, Term Loan, (1 mo. LIBOR + 3.000%), 4.32%, 7/12/24 (m)	885	878,920
Kingpin Intermediate Holdings LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 6/28/24 (m)	500	503,540
Nomad Foods Europe Midco Ltd., Term Loan B, (1 mo. LIBOR + 2.750%), 3.98%, 5/15/24 (m)	395	396,359
SAM Finance Luxembourg Sarl, Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.50%, 12/17/20 (m)	60	59,803
		2,670,339
<b>Diversified Telecommunication Services 2.1%</b>		
CenturyLink, Inc., 2017 Term Loan B, 2.75%, 1/31/25	5,920	5,789,287
Consolidated Communications, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 10/04/23 (m)	313	307,186
Frontier Communications Corp., 2017 Term Loan B1, (1 mo. LIBOR + 3.750%), 4.99%, 6/15/24 (m)	671	640,805
Hargray Communications Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 5/16/24 (m)	441	440,863
Level 3 Financing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.250%), 3.49%, 2/22/24 (m)	2,497	2,494,653
Sprint Communications, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 2.500%), 3.75%, 2/02/24 (m)	983	982,538
Telenet International Finance Sarl, Term Loan AI, (1 mo. LIBOR + 2.750%), 3.98%, 6/30/25 (m)	2,080	2,083,182
Virgin Media Investment Holdings Ltd., Term Loan J, (1 mo. LIBOR + 3.500%), 3.75%, 1/31/26 (m)	GBP 303	394,083
		13,132,597
<b>Electric Utilities 0.7%</b>		
Energy Future Intermediate Holding Co. LLC, 2017 DIP Term Loan, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.23%, 6/30/18 (m)	USD 3,135	3,147,540
TEX Operations Co. LLC (m):		
Exit Term Loan B, (1 mo. LIBOR + 2.750%), 3.98%, 8/04/23	656	655,422
Exit Term Loan C, (1 mo. LIBOR + 2.750%), 3.98%, 8/04/23	152	151,878
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., Term Loan, 11/10/17 (a)(r)	780	
Vistra Operations Co. LLC, 2016 Term Loan B2, (1 mo. LIBOR + 2.750%), 3.98%, 12/14/23 (m)	303	303,909
		4,258,749

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Floating Rate Loan Interests</b>		
<b>Electrical Equipment 0.2%</b>		
Gates Global LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 4/01/24 (m)	USD 1,186	\$ 1,189,841
<b>Electronic Equipment, Instruments &amp; Components 0.1%</b>		
Zebra Technologies Corporation, 2017 Term Loan B, (3 mo. LIBOR + 2.000%), 3.31%, 10/27/21 (m)	375	374,505
<b>Energy Equipment &amp; Services 0.3%</b>		
Exgen Texas Power LLC, Term Loan B, (3 mo. LIBOR + 4.750%, 1.00% Floor), 6.05%, 9/16/21 (m)	371	249,281
Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.000%, 1.00% Floor), 7.23%, 3/01/24 (m)	983	925,249
Seadrill Partners Finco LLC, Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 2/21/21 (m)	285	182,896
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 2.300%), 3.54%, 7/13/20 (a)(m)	470	446,386
		1,803,812
<b>Food &amp; Staples Retailing 0.5%</b>		
Albertsons LLC, 2017 Term Loan B4, (1 mo. LIBOR + 2.750%), 3.99%, 8/25/21 (m)	640	620,490
BJ's Wholesale Club, Inc. (m):		
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.750%, 1.00% Floor), 4.97%, 2/03/24	813	781,773
2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.500%, 1.00% Floor), 8.71%, 2/03/25	104	100,006
Rite Aid Corp. (m):		
2nd Lien Term Loan, (1 mo. LIBOR + 4.750%, 1.00% Floor), 5.99%, 8/21/20	240	241,800
2nd Lien Term Loan, (1 mo. LIBOR + 3.875%, 1.00% Floor), 5.12%, 6/21/21	815	818,056
US Foods, Inc., 2016 Term Loan B, (1 mo. LIBOR + 2.750%), 3.99%, 6/27/23 (m)	658	660,197
		3,222,322
<b>Food Products 1.0%</b>		
Chobani LLC, 1st Lien Term Loan, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 10/07/23 (m)	748	752,939
Dole Food Co., Inc., 2017 Term Loan B, (2 mo. LIBOR + 2.750%, 1.00% Floor), 4.01%, 4/06/24 (m)	340	340,639
Hostess Brands LLC, 2017 Term Loan, (1 mo. LIBOR + 2.500%), 3.74%, 8/03/22 (m)	1,201	1,204,189
JBS USA LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.500%), 3.80%, 10/30/22 (m)	1,160	1,145,538
Pinnacle Foods Finance LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.000%), 3.23%, 2/02/24 (m)	642	643,142
Reddy Ice Corp. (m):		
1st Lien Term Loan, (3 mo. LIBOR + 5.500%), 6.88%, 5/01/19	642	632,837
2nd Lien Term Loan, (3 mo. LIBOR + 9.500%), 10.81%, 11/01/19	233	218,146
Reynolds Group Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 3.000%), 4.24%, 2/05/23 (m)	1,266	1,266,866
		6,204,296
<b>Floating Rate Loan Interests</b>		
<b>Health Care Equipment &amp; Supplies 1.1%</b>		
Alere, Inc. (m):		
2015 Term Loan A, (1 mo. LIBOR + 3.000%), 4.24%, 6/18/20	USD 353	\$ 352,538
2015 Term Loan B, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 6/18/22	482	481,022
Cotiviti Corp., Term Loan B, (3 mo. LIBOR + 2.500%), 3.80%, 9/28/23 (m)	623	624,111
DJO Finance LLC, 2015 Term Loan, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 6/08/20 (m)	1,675	1,665,871
Immucor, Inc., Extended Term Loan B, (1 mo. LIBOR + 5.000%, 1.00% Floor), 6.24%, 6/15/21 (m)	1,003	1,015,726
	527	527,754

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Mallinckrodt International Finance SA, Term Loan B, (3 mo. LIBOR + 2.750%), 4.05%, 9/24/24 (m)		
National Vision, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 3/12/21 (m)	1,166	1,168,699
Ortho-Clinical Diagnostics, Inc., Term Loan B, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.05%, 6/30/21 (m)	929	930,226
		6,765,947
<b>Health Care Providers &amp; Services 1.9%</b>		
Acadia Healthcare Co., Inc. (m):		
Term Loan B, (1 mo. LIBOR + 2.750%), 3.99%, 2/11/22	232	233,356
Term Loan B2, (1 mo. LIBOR + 2.750%), 3.98%, 2/16/23	640	643,451
Auris Luxembourg III Sarl, 2017 Term Loan B7, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 1/17/22 (m)	856	856,397
CHG Healthcare Services, Inc., 2017 Term Loan B, (2 mo. LIBOR + 3.250%, 1.00% Floor), 4.51%, 6/07/23 (m)	973	979,574
Community Health Systems, Inc., Term Loan G, (3 mo. LIBOR + 2.750%), 4.07%, 12/31/19 (m)	329	328,150
Curo Health Services Holdings, Inc., 2015 1st Lien Term Loan, (2 mo. LIBOR + 4.000%, 1.00% Floor), 5.26%, 2/07/22 (m)	319	319,504
DaVita HealthCare Partners, Inc., Term Loan B, (1 mo. LIBOR + 2.750%), 3.99%, 6/24/21 (m)	388	390,581
Envision Healthcare Corp., 2016 Term Loan B, (3 mo. LIBOR + 3.000%), 4.30%, 12/01/23 (m)	2,378	2,394,102
HC Group Holdings III, Inc., Term Loan B, (3 mo. LIBOR + 5.000%, 1.00% Floor), 6.32%, 4/07/22 (a)(m)	820	824,207
HCA, Inc., Term Loan B9, (1 mo. LIBOR + 2.000%), 3.24%, 3/17/23 (m)	1,086	1,088,775
Iasis Healthcare LLC, Term Loan B3, (3 mo. LIBOR + 4.000%), 5.30%, 2/16/21 (m)	150	149,962
MPH Acquisition Holdings LLC, 2016 Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 6/07/23 (m)	1,068	1,072,118
nThrive, Inc., 2016 1st Lien Term Loan, (1 mo. LIBOR + 4.500%, 1.00% Floor), 5.74%, 10/20/22 (a)(m)	545	546,542
NVA Holdings, Inc., 1st Lien Term Loan B2, (3 mo. LIBOR + 3.500%), 4.80%, 8/14/21 (m)	553	555,522
Surgery Center Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 6/06/24 (m)	280	277,082

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## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	Par (000)	Value
<b>Floating Rate Loan Interests</b>		
<b>Health Care Providers &amp; Services (continued)</b>		
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 2/06/24 (m)	USD 463	\$ 456,153
Vizient, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.73%, 2/13/23 (m)	572	577,623
		11,693,099
<b>Health Care Technology 0.4%</b>		
Change Healthcare Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 3/01/24 (m)	2,019	2,017,940
Press Ganey Holdings, Inc. (m):		
1st Lien Term Loan, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 10/21/23 (a)	423	424,461
2nd Lien Term Loan, (1 mo. LIBOR + 7.250%, 1.00% Floor), 8.49%, 10/21/24	215	219,031
		2,661,432
<b>Hotels, Restaurants &amp; Leisure 2.3%</b>		
Amaya Holdings BV (m):		
2nd Lien Term Loan, (3 mo. LIBOR + 7.000%, 1.00% Floor), 8.30%, 8/01/22	199	199,438
Repriced Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.80%, 8/01/21	976	978,594
Boyd Gaming Corp., Term Loan B3, (1 Week LIBOR + 2.500%), 3.70%, 9/15/23 (m)	536	536,378
Bronco Midstream Funding LLC, Term Loan B, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.32%, 8/15/20 (m)	981	989,287
Burger King Newco Unlimited Liability Co., Term Loan B3, (1 mo. LIBOR + 2.250%, 1.00% Floor), 3.55%, 2/16/24 (m)	1,494	1,488,972
Caesars Entertainment Operating Co., Term Loan B7, 6.25%, 3/01/22 (c)	1,067	1,356,690
Caesars Entertainment Resort Properties LLC, Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 10/11/20 (m)	2,789	2,800,421
Caesars Growth Properties Holdings LLC, 2017 Term Loan, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 5/08/21 (m)	906	907,728
CCM Merger, Inc., Term Loan B, (1 mo. LIBOR + 2.750%), 3.99%, 8/08/21 (m)	552	552,985
CEC Entertainment, Inc., Term Loan B, 2/14/21 (r)	531	526,731
Cyan Blue Holdco 3 Ltd., 2017 Term Loan B, 7/26/24 (r)	456	458,567
ESH Hospitality, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.500%), 3.74%, 8/30/23 (m)	868	871,436
Four Seasons Hotels Ltd., 1st Lien Term Loan, (1 mo. LIBOR + 2.500%), 3.74%, 11/30/23 (m)	100	99,845
Gateway Casinos & Entertainment Ltd., Term Loan B1, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.05%, 2/22/23 (m)	135	135,337
Hilton Worldwide Finance LLC, Term Loan B2, (1 mo. LIBOR + 2.000%), 3.23%, 10/25/23 (m)	32	32,046
La Quinta Intermediate Holdings LLC, Term Loan B, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.05%, 4/14/21 (m)	238	238,672
	<b>Par (000)</b>	<b>Value</b>
<b>Floating Rate Loan Interests</b>		
<b>Hotels, Restaurants &amp; Leisure (continued)</b>		
RHP Hotel Properties LP, 2017 Term Loan B, (3 mo. LIBOR + 2.250%), 3.56%, 5/11/24 (a)(m)	USD 409	\$ 411,020
Sabre GLBL, Inc., Incremental Term Loan B, (3 mo. LIBOR + 2.250%, 1.00% Floor), 3.49%, 2/22/24 (m)	898	901,344
Scientific Games International, Inc., 2017 Term Loan B4, (3 mo. LIBOR + 3.250%), 4.51%, 8/14/24 (m)	1,002	1,009,036
		14,494,527
<b>Household Products 0.1%</b>		
Spectrum Brands, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.000%), 3.31%, 6/23/22 (m)	933	936,448

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<b>Independent Power and Renewable Electricity Producers 0.9%</b>		
AES Corp., 2017 Term Loan B, (3 mo. LIBOR + 2.000%), 3.32%, 5/24/22 (m)	479	478,800
Calpine Construction Finance Co., LP, Term Loan B1, (1 mo. LIBOR + 2.250%), 3.74%, 5/03/20 (m)	489	488,048
Calpine Corp. (m):		
Term Loan B5, (3 mo. LIBOR + 2.750%), 4.05%, 1/15/24	255	254,551
Term Loan B6, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.05%, 1/15/23	271	270,114
Term Loan B7, (3 mo. LIBOR + 2.750%), 4.05%, 5/31/23	408	406,858
Calpine Corporation, 1st Lien Term Loan, (PRIME + 0.750%), 2.99%, 11/30/17 (m)	114	113,388
Dynegy, Inc., 2017 Term Loan C, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 2/07/24 (m)	914	915,276
Granite Acquisition, Inc. (m):		
Term Loan B, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.30%, 12/19/21	1,089	1,095,638
Term Loan C, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.30%, 12/19/21	49	49,424
Nautilus Power LLC, Term Loan B, (1 mo. LIBOR + 4.500%, 1.00% Floor), 5.74%, 4/26/24 (m)	820	824,100
Talen Energy Supply LLC (m):		
2017 Term Loan B1, (1 mo. LIBOR + 4.000%, 1.00% Floor), 5.24%, 7/15/23	98	95,873
2017 Term Loan B2, (1 mo. LIBOR + 4.000%, 1.00% Floor), 5.24%, 4/15/24	196	191,888
Terra-Gen Finance Co. LLC, Term Loan B, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 12/09/21 (a)(m)	506	458,003
		5,641,961
<b>Industrial Conglomerates 0.3%</b>		
Cortes NP Acquisition Corp., 2017 Term Loan B, (1 mo. LIBOR + 4.000%), 5.24%, 11/30/23 (m)	1,282	1,289,641
Sequa Corp., 1st Lien Term Loan, (2 mo. LIBOR + 5.500%), 6.81%, 11/28/21 (m)	480	483,000
		1,772,641
<b>Insurance 0.7%</b>		
Alliant Holdings I, Inc., 2015 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.56%, 8/12/22 (m)	743	742,521

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

	<b>Par (000)</b>	<b>Value</b>
<b>Floating Rate Loan Interests</b>		
<b>Insurance (continued)</b>		
AmWINS Group, Inc., 2017 Term Loan B, (PRIME + 1.750%, 1.00% Floor), 3.99%, 1/25/24 (m)	USD 622	\$ 622,267
AssuredPartners, Inc., 2017 Term Loan, (1 mo. LIBOR + 3.500%), 4.74%, 10/22/2024 (m)	216	216,817
Hub International Ltd., Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.26%, 10/02/20 (m)	496	497,476
Sedgwick Claims Management Services, Inc. (m):		
1st Lien Term Loan, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 3/01/21	799	799,261
2016 1st Lien Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 3/01/21	263	262,744
2nd Lien Term Loan, (1 mo. LIBOR + 5.750%, 1.00% Floor), 6.99%, 2/28/22	765	766,912
Stratose Intermediate Holdings II LLC, 1st Lien Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 6/22/23 (m)	235	236,762
		4,144,760
<b>Internet &amp; Direct Marketing Retail 0.1%</b>		
Harbor Freight Tools USA, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.250%), 4.49%, 8/18/23 (m)	420	421,268
<b>Internet Software &amp; Services 0.5%</b>		
Go Daddy Operating Co. LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.500%), 3.73%, 2/15/24 (m)	1,189	1,191,184
GTT Communications, Inc., 2017 Add on Term Loan B, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.50%, 1/09/24 (m)	161	161,593
Rackspace Hosting, Inc., 2017 1st Lien Term Loan, (2 mo. LIBOR + 3.000%, 1.00% Floor), 4.31%, 11/03/23 (m)	1,088	1,088,177
TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.750%, 1.00% Floor), 4.99%, 5/06/24 (m)	470	471,565
WaveDivision Holdings LLC, Term Loan B, (2 mo. LIBOR + 2.750%, 1.00% Floor), 4.03%, 10/15/19 (m)	381	381,077
		3,293,596
<b>IT Services 2.0%</b>		
First Data Corp. (m):		
2017 Term Loan, (1 mo. LIBOR + 2.500%), 3.74%, 4/26/24	4,021	4,020,581
2022 Term Loan, (1 mo. LIBOR + 2.250%), 3.49%, 7/08/22	175	175,177
Term Loan A, (1 mo. LIBOR + 2.000%), 3.24%, 6/02/20	133	132,819
IG Investment Holdings LLC, 2017 Term Loan, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.30%, 10/31/21 (m)	831	835,787
NeuStar, Inc. (r):		
Term Loan B1, 1/08/20	108	108,746
Term Loan B2, 3/01/24	344	346,482
Optiv Security, Inc. (m):		
1st Lien Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.56%, 2/01/24	1,232	1,119,394
	<b>Par (000)</b>	<b>Value</b>
<b>Floating Rate Loan Interests</b>		
<b>IT Services (continued)</b>		
2nd Lien Term Loan, (3 mo. LIBOR + 7.250%, 1.00% Floor), 8.56%, 2/01/25	USD 335	\$ 296,971
Peak 10, Inc. (m):		
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.81%, 8/01/24	696	693,482
2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.250%, 1.00% Floor), 8.56%, 8/01/25	513	516,422
TKC Holdings, Inc. (m):		
2017 2nd Lien Term Loan, (1 mo. LIBOR + 8.000%, 1.00% Floor), 9.24%, 2/01/24	438	438,000
2017 Term Loan, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 2/01/23	718	720,218
Vantiv LLC, 2014 Term Loan B, (1 mo. LIBOR + 2.500%), 3.73%, 10/14/23 (m)	517	516,940
VF Holding Corp., Reprice Term Loan, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 6/30/23 (m)	1,449	1,453,397
WEX, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.750%), 3.99%, 6/30/23 (m)	1,203	1,210,825
		12,585,241
<b>Life Sciences Tools &amp; Services 0.3%</b>		

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Albany Molecular Research, Inc. (m):		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.250%), 4.49%, 8/30/24	626	626,000
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 8.24%, 8/30/25	300	303,750
Parexel International Corp., Term Loan B, 8/07/24 (r)	814	815,891
		1,745,641
<b>Machinery 0.7%</b>		
Clark Equipment Co., 2017 Term Loan B, (1 mo. LIBOR + 2.750%), 4.01%, 5/18/24 (m)	364	364,696
Columbus McKinnon Corp., Term Loan B, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 1/31/24 (a)(m)	96	96,633
Gardner Denver, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.750%), 4.01%, 7/30/24 (m)	759	757,807
Hayward Industries, Inc., Term Loan B, 7/18/24 (r)	494	496,005
Infiltrator Systems, Inc., 2016 Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.80%, 5/27/22 (m)	757	761,687
Manitowoc Foodservice, Inc., 2016 Term Loan B, (1 Week LIBOR + 3.000%), 4.24%, 3/03/23 (m)	51	51,329
Mueller Water Products, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.500%), 3.74%, 11/25/21 (m)	297	298,521
Navistar International Corp., 2017 Term Loan B, (1 mo. LIBOR + 4.000%, 1.00% Floor), 5.24%, 8/07/20 (m)	411	413,559
Rexnord LLC, 2016 Term Loan B, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.01%, 8/21/23 (m)	761	761,728
Signode Industrial Group US, Inc., Term Loan B, (3 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 5/04/21 (m)	80	79,465

See Notes to Financial Statements.

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## Schedule of Investments (continued)

## BlackRock Limited Duration Income Trust (BLW)

Floating Rate Loan Interests	Par (000)	Value
<b>Machinery (continued)</b>		
Tecomet, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.06%, 5/02/24 (m)	USD 290	\$ 291,450
		4,372,880
<b>Media 3.4%</b>		
Altice Financing SA, 2017 Term Loan B, (3 mo. LIBOR + 2.750%), 4.05%, 7/15/25 (m)	454	453,132
Altice US Finance I Corp., 2017 Term Loan, (1 mo. LIBOR + 2.250%), 3.48%, 7/28/25 (m)	2,199	2,181,377
Cable One, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.250%), 3.57%, 5/01/24 (a)(m)	260	260,650
CBS Radio, Inc., Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 10/17/23 (m)	432	434,660
Charter Communications Operating LLC, 2016 Term Loan I Add, (1 mo. LIBOR + 2.250%), 3.49%, 1/15/24 (m)	1,709	1,717,053
CSC Holdings LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.250%), 3.48%, 7/17/25 (m)	1,500	1,489,383
DHX Media Ltd., Term Loan B, (1 mo. LIBOR + 3.750%, 1.00% Floor), 4.99%, 12/29/23 (a)(m)	280	280,700
Entercom Radio LLC, 2016 Term Loan, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.73%, 11/01/23 (m)	234	233,946
Getty Images, Inc., Term Loan B, (1 Week LIBOR + 3.500%), 4.80%, 10/18/19 (m)	178	153,462
Gray Television, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.500%), 3.73%, 2/07/24 (m)	503	503,514
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 5/31/21 (m)	495	476,233
iHeartCommunications, Inc. (m): Extended Term Loan E, (1 mo. LIBOR + 7.500%), 8.74%, 7/30/19	215	171,766
Term Loan D, (1 mo. LIBOR + 6.750%), 7.99%, 1/30/19	1,972	1,577,324
Intelsat Jackson Holdings SA, Term Loan B2, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.00%, 6/30/19 (m)	2,681	2,669,165
Learfield Communications LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 12/01/23 (m)	568	570,222
Mission Broadcasting, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.500%), 3.73%, 1/17/24 (m)	150	150,359
Nexstar Broadcasting, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.500%), 3.73%, 1/17/24 (m)	1,209	1,210,814
Numericable US LLC, Term Loan B10, (3 mo. LIBOR + 3.250%), 4.56%, 1/14/25 (m)	343	344,627
Radiate Holdco LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.000%), 4.24%, 2/01/24 (m)	449	442,514
SBA Senior Finance II LLC, Term Loan B1, (1 mo. LIBOR + 2.250%), 3.49%, 3/24/21 (m)	675	676,179
<b>Floating Rate Loan Interests</b>		
<b>Media (continued)</b>		
Trader Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.54%, 9/28/23 (m)	USD 454	\$ 452,919
Tribune Media Co., Term Loan C, (1 mo. LIBOR + 3.000%), 4.24%, 1/27/24 (m)	1,222	1,223,856
Unitymedia Hessen GmbH & Co. KG, Term Loan B, 9/30/25 (r)	691	687,545
Univision Communications, Inc., Term Loan C5, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 3/15/24 (m)	625	619,520
Virgin Media Bristol LLC, Term Loan I, (1 mo. LIBOR + 2.750%), 3.98%, 1/31/25 (m)	1,480	1,482,871
William Morris Endeavor Entertainment LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 5/06/21 (m)	109	109,888
Ziggo Secured Finance Partnership, Term Loan E, (1 mo. LIBOR + 2.500%), 3.73%, 4/15/25 (m)	745	742,765
		21,316,444



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**Metals & Mining 0.0%**

WireCo WorldGroup, Inc., 2016 1st Lien Term Loan, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.82%, 9/30/23 (m)	233	235,717
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**Multiline Retail 0.1%**

Hudson's Bay Co., 2015 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 9/30/22 (m)	966	926,953
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**Oil, Gas & Consumable Fuels 1.1%**

BCP Raptor LLC, Term Loan B, (2 mo. LIBOR + 4.250%, 1.00% Floor), 5.51%, 6/24/24 (m)	570	573,323
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BCP Renaissance Parent LLC, Term Loan, 12/07/24 (a)(r)	810	
California Resources Corp. (m):		
Second Out Term Loan, (1 mo. LIBOR + 10.375%), 11.60%, 12/31/21	983	1,040,373
Term Loan A, (1 mo. LIBOR + 3.000%), 4.24%, 10/01/19 (a)	795	