

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

Form N-CSRS

May 03, 2019

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: 08/31/2019

Date of reporting period: 02/28/2019

Item 1 Report to Stockholders

FEBRUARY 28, 2019

SEMI-ANNUAL REPORT (UNAUDITED)

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

BlackRock Limited Duration Income Trust (BLW)

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, paper copies of each Fund's shareholder reports will no longer be sent by mail, unless you specifically request paper copies of the reports from BlackRock or from your financial intermediary, such as a broker-dealer or bank. Instead, the reports will be made available on a website, and you will be notified by mail each time a report is posted and provided with a website link to access the report.

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If you already elected to receive shareholder reports electronically, you will not be affected by this change and you need not take any action. You may elect to receive electronic delivery of shareholder reports and other communications by contacting your financial intermediary, if you hold accounts through a financial intermediary. Please note that not all financial intermediaries may offer this service.

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

The Markets in Review

Dear Shareholder,

In the 12 months ended February 28, 2019, concerns about a variety of political risks and a modest slowdown in global growth led to modest positive returns for the U.S. equity and bond markets. Though the market's appetite for risk remained healthy for most of the reporting period, risk taking declined sharply in late 2018.

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

Volatility in the U.S. equity market spiked in October, as a wide range of risks were brought to bear on markets, ranging from rising interest rates and slowing global growth to heightened trade tensions and political turmoil in several countries, including the United States. These risks manifested in a broad based sell-off in December, leading to the worst December performance on record since 1931.

By comparison, fixed income securities delivered modest positive returns with relatively low volatility. In fixed income markets, short-term U.S. Treasury interest rates rose the fastest, while longer-term rates declined slightly. This led to positive returns for U.S. Treasuries and a substantial flattening of the yield curve. Investment-grade and high-yield corporate bonds also posted positive returns, as the credit fundamentals in corporate markets remained relatively solid.

The U.S. Federal Reserve (the Fed) increased short-term interest rates four times during the reporting period. At its most recent meeting in late January, the Fed left interest rates unchanged and signaled a slower pace of rate hikes in response to the global economic slowdown. Relatively low inflation and modest economic growth give the Fed room to maintain support for the economy until the economic data builds the case for changing interest rates.

Although fears of recession drove equity volatility higher at the end of 2018, we continue to believe the probability of recession in 2019 remains relatively low. Economic growth and global earnings are likely to slow somewhat in 2019 because the tax cut stimulus will be less pronounced, and the Fed's rate hikes in 2018 will gain traction in 2019. We expect profit margins to continue to contract, which tends to happen late in the business cycle.

In addition, trade frictions look more baked into asset prices than a year ago, but markets may be overlooking European political risks. As Brexit moves forward, the U.K. and the European Union may face significant obstacles. Most recently, Britain's Parliament voted to extend the deadline for the separation, as policy makers continue to seek the least disruptive ways to disentangle Europe's second-largest economy from the European Union. Consequently, we are cautious on European equities, as European unity remains tenuous with a history of flare-ups. We continue to prefer to take risk in U.S. and emerging market equities. Within U.S. equities, we believe that companies with high-quality earnings and strong balance sheets offer the most attractive risk/reward trade-off.

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

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

Total Returns as of February 28, 2019

	6-month	12-month
U.S. large cap equities (S&P 500® Index)	(3.04)%	4.68%
U.S. small cap equities (Russell 2000® Index)	(8.86)	5.58
International equities (MSCI Europe, Australasia, Far East Index)	(3.58)	(6.04)
Emerging market equities (MSCI Emerging Markets Index)	0.33	(9.89)
3-month Treasury bills (ICE BofAML 3-Month U.S. Treasury Bill Index)	1.10	2.04
U.S. Treasury securities (ICE BofAML 10-Year U.S. Treasury Index)	2.57	4.02
U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index)	1.99	3.17
Tax-exempt municipal bonds (S&P Municipal Bond Index)	2.21	4.03
U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	2.00	4.31

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 February 28, 2019

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 February 28, 2019 (\$12.93) ^(a)	5.99%
Current Monthly Distribution per Common Share ^(b)	\$0.0645
Current Annualized Distribution per Common Share ^(b)	\$0.7740
Economic Leverage as of February 28, 2019 ^(c)	28%

^(a) 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.

^(b) The monthly distribution per Common Share, declared on March 1, 2019, was increased to \$0.0695 per share. The current distribution rate on closing market price, current monthly distribution per Common Share, and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future.

^(c) 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

	02/28/19	08/31/18	Change	High	Low
Market Price	\$ 12.93	\$ 13.80	(6.30)%	\$ 13.85	\$ 11.63
Net Asset Value	14.55	14.92	(2.48)	14.98	13.75

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

Fund Summary as of February 28, 2019 (continued)

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

Returns for the period ended February 28, 2019 were as follows:

	<i>6-Month Total Returns</i>	<i>Average Annual Total Returns</i>		
		<i>1 Year</i>	<i>3 Years</i>	<i>5 Years</i>
Fund at NAV ^{(a)(b)}	1.03%	3.24%	7.29%	4.63%
Fund at Market Price ^{(a)(b)}	(2.93)	(5.16)	7.87	3.29
S&P/LSTA Leveraged Loan Index^(c)	1.27	3.44	6.69	3.73

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

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

(c) An unmanaged market value-weighted index (the Reference Benchmark) designed to measure the performance of the U.S. leveraged loan market based upon market weightings, spreads and interest payments. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

Past performance is not indicative of future results.

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

During the period, the largest sector contributors to Fund performance included the technology, health care and consumer cyclical services sectors. By credit rating, the Fund's B-rated and BB-rated positions were the largest contributors. In terms of asset allocation, the strategy's core floating rate loan interest (bank loan) positions were the largest driver of positive return.

Conversely, on a sector basis, oil field services, chemicals and independent energy were the largest detractors. The Fund's other positions detracted from a credit rating perspective, largely represented by bank loan liquid products. Finally, the Fund's strategy for tactical allocations to common equity, high yield corporate bonds and collateralized loan obligations (CLOs) detracted from an asset allocation perspective.

Describe recent portfolio activity.

The Fund maintained its tactical positioning throughout the period, most notably with exposure to high yield cash bonds and CLOs. Similarly, the Fund maintained an allocation to liquid bank loan index products throughout the period, adding to and reducing this exposure as market conditions warranted. Over the period, the Fund trimmed exposure to cable & satellite, wirelines and consumer products while adding to aerospace & defense and pharmaceuticals. From a credit quality standpoint, the portfolio remained concentrated on the B- and BB-rated segments of the bank loan market, while maintaining a much smaller allocation to CCC-rated risk. However, the Fund's strategy reduced this CCC-rated exposure throughout the period.

Derivative usage was modest over the period and included loan index total return swaps, high yield index total return swaps, and options on select equity and credit exchange traded funds. Loan index exposure detracted from performance over the period, while other derivative exposures did not have a meaningful impact on performance.

Describe portfolio positioning at period end.

At period end, the Fund held the majority of its assets in floating rate bank loans. From a sector perspective, the Fund's largest overweight positions at period end included technology, consumer cyclical services and gaming. By contrast, the portfolio remained underweight to retailers, leisure and automotive names on the view that these sectors face fundamental headwinds. In terms of credit rating, the Fund was largely allocated to B- and BB-rated issues. The portfolio had a much smaller allocation to CCC and below-rated issuers with greater downside potential. Largest issuer overweight positions included Infor (US), Inc. (technology), Sedgewick Claims Management Services, Inc. (financial other) and SS&C Technologies (technology). Tactical positioning remains focused on high yield bonds and CLOs as well as bank loan liquid products.

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

	<i>02/28/19</i>	<i>08/31/18</i>
Floating Rate Loan Interests	93%	94%
Investment Companies	3	(a)
Corporate Bonds	2	3
Short-Term Securities	1	(a)
Asset-Backed Securities	1	3
Common Stocks ^(a)		
Other ^(b)		

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

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

CREDIT QUALITY ALLOCATION ^{(c)(d)}

	<i>02/28/19</i>	<i>08/31/18</i>
A ^(a)		
BBB/Baa	9%	8%
BB/Ba	35	41
B	50	45
CCC/Caa	2	4
N/R	4	2

(c) For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P Global Ratings (S&P) or Moody's Investors Service (Moody's), if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used.

Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

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

Fund Summary as of February 28, 2019

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 February 28, 2019 (\$14.84) ^(a)	6.43%
Current Monthly Distribution per Common Share ^(b)	\$0.0795
Current Annualized Distribution per Common Share ^(b)	\$0.9540
Economic Leverage as of February 28, 2019 ^(c)	25%

^(a) 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.

^(b) The distribution rate is not constant and is subject to change.

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

Market Price and Net Asset Value Per Share Summary

	<i>02/28/19</i>	<i>08/31/18</i>	<i>Change</i>	<i>High</i>	<i>Low</i>
Market Price	\$ 14.84	\$ 15.06	(1.46)%	\$ 15.09	\$ 13.00
Net Asset Value	16.54	16.71	(1.02)	16.77	15.57

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

FUND SUMMARY

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Fund Summary as of February 28, 2019 (continued)

BlackRock Limited Duration Income Trust**Performance and Portfolio Management Commentary**

Returns for the period ended February 28, 2019 were as follows:

	Average Annual Total Returns			
	6-Month Total Returns	1 Year	3 Years	5 Years
Fund at NAV ^{(a)(b)}	2.35%	4.72%	9.42%	5.89%
Fund at Market Price ^{(a)(b)}	1.89	3.93	10.00	4.62
Reference Benchmark^(c)	1.79	3.67	6.08	3.32
Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index^(d)	2.00	4.31	9.80	4.54
S&P/LSTA Leveraged Loan Index^(e)	1.27	3.44	6.69	3.73
BATS S Benchmark^(f)	2.01	3.17	1.81	1.62

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

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

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

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

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

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

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

Past performance is not indicative of future results.

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

What factors influenced performance?

The largest contributors to the Fund's performance over the period were its allocations to floating rate loan interests (bank loans), high yield corporate bonds and asset-backed securities (ABS). The Fund's duration (sensitivity to interest rate changes) and yield curve positioning also contributed to returns.

The largest detractor from the Fund's performance came from exposure to investment grade corporate bonds and mortgage-backed securities (MBS).

Describe recent portfolio activity.

Given the investment adviser's view that both interest rates and the London Inter-bank Offering Rate (LIBOR) (a common reference rate for bank loans) would move higher, the Fund's allocation was rotated to a more defensive posture during the period. The allocation to high yield corporates was reduced by more than 30% during the period, with the proceeds rotated into floating rate bank loans in an effort to protect the Fund from higher funding costs associated with rising LIBOR rates. Consistent with the investment adviser's expectations for rising interest rates, the Fund maintained a relatively short duration profile.

Describe portfolio positioning at period end.

At period end, the Fund maintained a diversified allocation to non-government spread sectors such as high yield corporate bonds, bank loans, investment grade corporate bonds, commercial mortgage-backed securities, ABS, agency and non-agency residential MBS. Additionally, the Fund held 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.

Fund Summary as of February 28, 2019 (continued)

BlackRock Limited Duration Income Trust

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

	02/28/19	08/31/18
Corporate Bonds	46%	45%
Floating Rate Loan Interests	30	29
Preferred Securities	7	7
Asset-Backed Securities	5	8
U.S. Government Sponsored Agency Securities	4	3
Foreign Agency Obligations	2	3
U.S. Treasury Obligations	2	
Non-Agency Mortgage-Backed Securities	2	5
Investment Companies	1	
Short-Term Securities	1	(a)
Other ^(b)		

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

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

CREDIT QUALITY ALLOCATION ^{(c)(d)}

	02/28/19	08/31/18
AAA/Aaa	6%	4%
AA/Aa	1	1
A	5	5
BBB/Baa	16	21
BB/Ba	34	31
B	29	27
CCC/Caa	5	6
N/R ^(e)	4	5

(c) 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.

(d) Excludes Options Purchased, Options Written and Short-Term Securities.

- (e) 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, there is no guarantee that these objectives can 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 (after paying the leverage costs) is paid to shareholders in the form of dividends, and the value of these portfolio holdings (less the leverage liability) 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 amount of the Funds' obligations under their respective leverage arrangements generally does not fluctuate in relation to interest rates. As a result, changes in interest rates can influence the Funds' NAVs positively or negatively. Changes in the future direction of interest rates are very difficult to predict accurately, and there is no assurance that the Funds' intended leveraging strategy will be successful.

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

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

Under the Investment Company Act of 1940, as amended (the 1940 Act), each Fund is permitted to issue debt up to 33 $\frac{1}{3}$ % of its total managed assets. A Fund may voluntarily elect to limit its leverage to less than the maximum amount permitted under the 1940 Act. In addition, a Fund may also be subject to certain asset coverage, leverage or portfolio composition requirements imposed by its credit facility, which may be more stringent than those imposed by the 1940 Act.

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

Derivative Financial Instruments

The Funds may invest in various derivative financial instruments. These instruments are used to obtain exposure to a security, commodity, index, market, and/or other assets without owning or taking physical custody of securities, commodities and/or other referenced assets or to manage market, equity, credit, interest rate, foreign currency exchange rate, commodity and/or other risks. Derivative financial instruments may give rise to a form of economic leverage and involve risks, including the imperfect correlation between the value of a derivative financial instrument and the underlying asset, possible default of the counterparty to the transaction or illiquidity of the instrument. The Funds' successful use of a derivative financial instrument depends on the investment adviser's ability to predict pertinent market movements accurately, which cannot be assured. The use of these instruments may result in losses greater than if they had not been used, may limit the amount of appreciation a Fund can realize on an investment and/or may result in lower distributions paid to shareholders. The Funds' investments in these instruments, if any, are discussed in detail in the Notes to Financial Statements.

Schedule of Investments (unaudited)

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

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
Common Stocks 0.2%		
Chemicals 0.0%		
GEO Specialty Chemicals, Inc. ^{(a)(b)}	1,108,709	\$ 210,654
Diversified Financial Services 0.1%		
Kcad Holdings I Ltd. ^{(a)(b)}	309,827,230	594,868
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc. ^(b)	14,906	641
Metals & Mining 0.0%		
Preferred Proppants LLC ^(a)	12,198	30,495
Semiconductors & Semiconductor Equipment 0.0%		
SunPower Corp. ^(b)	1,860	11,997
Software 0.0%		
Avaya Holdings Corp. ^(b)	62	960
Utilities 0.1%		
Texgen LLC ^{(a)(b)}	8,431	324,594
Total Common Stocks 0.2%		
(Cost \$4,368,392)		1,174,209
	<i>Par</i>	
	<i>(000)</i>	
Asset-Backed Securities 1.0%		
Allegro CLO II-S Ltd., Series 2014-1RA, Class B, 4.91%, 10/21/28 ^{(c)(d)}	USD 250	246,668
Ares XXXVR CLO Ltd., Series 2015-35RA, Class C, 4.69%, 07/15/30 ^{(c)(d)}	350	337,227
Cedar Funding II CLO Ltd., Series 2013-1A, Class A1R, (3 mo. LIBOR US + 1.23%), 3.83%, 06/09/30 ^{(c)(e)}	500	498,546
CIFC Funding Ltd., Series 2018-4A, Class B, 4.53%, 10/17/31 ^{(c)(d)}	425	413,796
Golden Tree Loan Management US CLO Ltd., Series 2017-1A, Class C, (3 mo. LIBOR US + 2.20%), 4.96%, 04/20/29 ^{(c)(e)}	250	247,032
Harbor Park CLO Ltd., Series 2018-1A, Class B1, 4.54%, 01/20/31 ^{(c)(d)}	500	498,256
LCM XVIII LP, Series 18A, Class INC, 0.00%, 04/20/31 ^{(c)(d)}	1,250	722,962
LCM XXIV Ltd., Series 24A, Class C, (3 mo. LIBOR US + 2.25%), 5.01%, 03/20/30 ^{(c)(e)}	500	490,002
OZLM XIX Ltd., Series 2017-19A, Class C, 5.89%, 11/22/30 ^{(c)(d)}	250	247,083
Palmer Square CLO Ltd., Series 2018-1A, Class A2, 4.23%, 04/18/31 ^{(c)(d)}	250	244,192

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RR 5 Ltd., Series 2018-5A, Class B, 5.04%, 10/15/31 ^{(c)(d)}	750	734,118
TICP CLO XII Ltd., Series 2018-12A, Class C, 4.81%, 01/15/31 ^{(c)(d)}	250	244,063
Voya CLO Ltd., Series 2014-4A, Class BR2, 4.89%, 07/14/31 ^{(c)(d)}	400	389,682
Total Asset-Backed Securities 1.0% (Cost \$5,690,443)		5,313,627
Corporate Bonds 3.3%		
Aerospace & Defense 0.5%		
TransDigm, Inc., 6.25%, 03/15/26 ^(c)	2,502	2,558,295
Banks 0.0%		
CIT Group, Inc., 5.00%, 08/01/23	135	140,117
	<i>Par</i>	<i>Value</i>
<i>Security</i>	<i>(000)</i>	
Capital Markets 0.3%		
Blackstone CQP Holdco LP ^(c) :		
6.50%, 03/20/21	USD 1,536	\$ 1,534,080
6.00%, 08/18/21	249	246,510
		1,780,590
Chemicals 0.6%		
Chemours Co., 6.63%, 05/15/23	800	830,040
GEO Specialty Chemicals, Inc., 15.24%, 10/18/25 ^(a)	1,984	2,103,891
		2,933,931
Diversified Consumer Services 0.1%		
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^(c)	421	443,945
Electric Utilities 0.0%		
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., 11.50%, 10/01/20 ^(a)	1,061	
Health Care Providers & Services 0.0%		
NVA Holdings, Inc., 6.88%, 04/01/26 ^(c)	188	181,420
Health Care Services 0.0%		
Aveta, Inc. Escrow, 7.00%, 04/01/19 ^(a)	1,347	
Machinery 0.0%		
Colfax Corp., 6.00%, 02/15/24 ^(c)	203	209,598
Media 0.3%		
Clear Channel Worldwide Holdings, Inc.:		
7.63%, 03/15/20	545	545,273
6.50%, 11/15/22	968	989,780
CSC Holdings LLC, 10.88%, 10/15/25 ^(c)	79	91,640

		1,626,693
Metals & Mining 0.3%		
Freeport-McMoRan, Inc.:		
3.55%, 03/01/22	1,070	1,057,962
3.88%, 03/15/23	625	615,925
		1,673,887
Oil, Gas & Consumable Fuels 0.8%		
CNX Resources Corp., 5.88%, 04/15/22	2,252	2,274,520
CONSOL Energy, Inc., 11.00%, 11/15/25 ^(c)	985	1,120,437
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^(c)	852	732,720
		4,127,677
Pharmaceuticals 0.0%		
Bausch Health Cos., Inc., 5.75%, 08/15/27 ^{(c)(f)}	91	91,796
Software 0.4%		
Infor US, Inc., 6.50%, 05/15/22	1,176	1,199,249
Informatica LLC, 7.13%, 07/15/23 ^(c)	658	666,304
		1,865,553
Total Corporate Bonds 3.3%		
(Cost \$18,373,169)		17,633,502
Floating Rate Loan Interests^(e) 131.6%		
Aerospace & Defense 2.8%		
Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 08/18/24	3,710	3,706,285
Atlantic Aviation FBO, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.27%, 11/29/25 ^(a)	1,172	1,179,325
DAE Aviation Holdings, Inc.:		
1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 07/07/22	504	504,124
2019 Term Loan B, 01/23/26 ^(g)	3,070	3,077,021
Term Loan, 01/23/26 ^(g)	1,650	1,654,312

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Aerospace & Defense (continued)		
TransDigm, Inc., 2018 Term Loan F, 06/09/23 ^(g)	USD 4,371	\$ 4,316,128
WP CPP Holdings LLC, 2018 Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.51%, 04/30/25	401	399,323
		14,836,518
Air Freight & Logistics 0.3%		
Avolon TLB Borrower 1 (US) LLC, Term Loan B3, 01/15/25 ^(g)	1,197	1,262,420
XPO Logistics, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 02/24/25	266	263,238
		1,525,658
Airlines 0.6%		
Allegiant Travel Co., Term Loan B, (3 mo. LIBOR + 4.50%), 7.23%, 01/15/24 ^(a)	1,497	1,493,257
American Airlines, Inc. ^(g) : 2017 1st Lien Term Loan, 10/12/21	1,230	1,224,479
Repriced TL B due 2023, 04/28/23	513	505,565
		3,223,301
Auto Components 0.7%		
USI, Inc., 2017 Repriced Term Loan, 05/16/24 ^(g)	2,196	2,174,462
Wand NewCo 3, Inc., 2019 1st Lien Term Loan, 02/05/26 ^(g)	1,423	1,426,202
		3,600,664
Banks 0.3%		
Capri Finance LLC, 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.99%, 11/01/24	1,621	1,594,981
Beverages 0.2%		
Jacobs Douwe Egberts International BV, 2018 USD Term Loan B, (1 mo. LIBOR + 2.00%), 4.56%, 11/01/25	817	811,319
Building Materials 0.2%		
Allied Universal HoldCo LLC, 2015 Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 07/28/22	834	818,310
USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (1 mo. LIBOR + 8.50%, 1.00% Floor), 10.99%, 07/28/23	456	439,517
		1,257,827
Building Products 1.0%		
CPG International, Inc., 2017 Term Loan, (6 mo. LIBOR + 3.75%, 1.00% Floor), 6.63%, 05/05/24 ^(a)	1,427	1,416,259
Jeld-Wen, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.00%), 4.80%, 12/14/24	1,205	1,184,229

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Wilsonart LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 6.06%, 12/19/23		2,693		2,672,735
				5,273,223
Capital Markets 1.6%				
Duff & Phelps Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 02/13/25		854		837,017
EIG Management Co. LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.24%, 02/22/25		1,691		1,680,699
Fortress Investment Group LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 12/27/22		1,337		1,326,740
Greenhill & Co., Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.46%, 10/12/22		1,478		1,482,134
GreenSky Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.75%, 03/31/25		1,067		1,056,940
RPI Finance Trust, Term Loan B6, 03/27/23 ^(g)		2,403		2,398,279
				8,781,809
			<i>Par</i>	
			<i>(000)</i>	
<i>Security</i>				<i>Value</i>
Chemicals 5.6%				
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.80%, 01/31/24	USD	4,767	\$	4,679,831
Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 1.75%), 4.55%, 06/01/24		3,551		3,512,180
Charter NEX US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 05/16/24		1,433		1,399,438
Chemours Co., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 4.25%, 04/03/25		1,443		1,427,042
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 06/28/24		614		608,239
Encapsys LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 11/07/24		1,037		1,022,466
Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.75%), 6.53%, 07/09/19		439		416,035
Invictus US LLC:				
1st Lien Term Loan, (2 mo. LIBOR + 3.00%), 5.58%, 03/28/25		1,636		1,629,672
2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 9.24%, 03/25/26 ^(a)		430		425,700
Messer Industries LLC, 2018 USD Term Loan, 10/01/25 ^(g)		4,371		4,338,217
Oxea Holding Drei GmbH, 2017 Term Loan B2, (1 mo. LIBOR + 3.50%), 6.06%, 10/14/24		3,646		3,630,913
Plaskolite LLC, 1st Lien Term Loan, 12/12/25 ^(g)		1,029		1,031,713
PQ Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%), 5.24%, 02/08/25		2,719		2,698,137
Starfruit Finco BV, 2018 USD Term Loan B, (1 mo. LIBOR + 3.25%), 5.76%, 10/01/25		1,598		1,587,022
Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.56%, 08/07/20		422		419,353
Vectra Co., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 03/08/25		942		900,655
				29,726,613
Commercial Services & Supplies 7.9%				
Advanced Disposal Services, Inc., Term Loan B3, (1 Week LIBOR + 2.25%),		3,140		3,135,129

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4.67%, 11/10/23		
Aramark Services, Inc., 2018 Term Loan B3, (1 mo. LIBOR + 1.75%),		
4.24%, 03/11/25	274	272,514
Asurion LLC:		
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%), 8.99%, 08/04/25	2,292	2,325,899
2017 Term Loan B4, (1 mo. LIBOR + 3.00%), 5.49%, 08/04/22	1,748	1,746,214
2018 Term Loan B6, (1 mo. LIBOR + 3.00%), 5.49%, 11/03/23	2,983	2,980,066
2018 Term Loan B7, (1 mo. LIBOR + 3.00%), 5.49%, 11/03/24	1,174	1,173,372
BrightView Landscapes LLC, 2018 1st Lien Term Loan B, (1 mo. LIBOR + 2.50%),		
5.00%, 08/15/25	1,875	1,869,150
Camelot UK Holdco Ltd., 2017 Repriced Term Loan, 10/03/23 ^(g)	5,085	5,064,330
Catalent Pharma Solutions, Inc., Term Loan B, (1 mo. LIBOR + 2.25%, 1.00%		
Floor), 4.74%, 05/20/24	1,913	1,904,871
Creative Artists Agency LLC, 2018 Term Loan B, (PRIME + 2.00%),		
5.48%, 02/15/24	3,037	3,012,755
EnergySolutions LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.75%, 1.00% Floor),		
6.55%, 05/09/25	581	510,380

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Commercial Services & Supplies (continued)		
GFL Environmental, Inc., 2018 USD Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 05/30/25	USD 3,274	\$ 3,216,514
Harland Clarke Holdings Corp., Term Loan B7, (3 mo. LIBOR + 4.75%, 1.00% Floor), 7.55%, 11/03/23	883	834,464
KAR Auction Services, Inc., Term Loan B5, (3 mo. LIBOR + 2.50%), 5.31%, 03/09/23 ^(a)	2,511	2,504,267
Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 05/02/22	2,760	2,750,969
Verisure Holding AB, EUR Term Loan B1E, (EURIBOR + 3.00%), 3.00%, 10/20/22	EUR 1,000	1,123,550
Verscend Holding Corp., 2018 Term Loan B, (1 mo. LIBOR + 4.50%), 6.99%, 08/27/25 ^(a)	USD 4,996	5,002,511
West Corp., 2017 Term Loan, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.63%, 10/10/24	3,271	3,089,353
		42,516,308
Communications Equipment 1.2%		
Avantor, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.57%, 11/21/24	3,865	3,871,607
Avaya, Inc., 2018 Term Loan B, (2 mo. LIBOR + 4.25%), 6.78%, 12/15/24	1,454	1,451,293
Ciena Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.48%, 09/26/25	1,064	1,062,241
		6,385,141
Construction & Engineering 1.4%		
AECOM, Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 03/13/25	723	712,849
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, 06/21/24 ^(g)	3,194	3,115,137
Pike Corp., 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.00%, 03/23/25	777	776,245
Ply Gem Midco, Inc., 2018 Term Loan, (3 mo. LIBOR + 3.75%), 6.55%, 04/12/25	454	440,811
SRS Distribution, Inc., 2018 1st Lien Term Loan, 05/23/25 ^(g)	1,387	1,358,212
USIC Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 12/08/23	913	900,093
		7,303,347
Construction Materials 1.9%		
Core & Main LP, 2017 Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.72%, 08/01/24	3,130	3,101,484
Filtration Group Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 03/29/25	4,893	4,872,230
Foundation Building Materials LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.49%, 08/13/25 ^(a)	812	795,787
	430	416,762

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GYP Holdings III Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.74%, 06/01/25			
Xella International GmbH, 2017 EUR Term Loan B, (Euribor + 4.00%), 4.00%, 04/11/24	EUR	1,000	1,119,205
			10,305,468
Containers & Packaging 1.6%			
Berry Global, Inc., Term Loan Q, 10/01/22 ^(g)	USD	4,540	4,524,360
BWAY Holding Co., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 6.03%, 04/03/24		1,912	1,871,748
Flex Acquisition Co., Inc.:			
1st Lien Term Loan, 12/29/23 ^(g)		746	732,087
2018 Incremental Term Loan, (1 mo. LIBOR + 3.25%), 5.76%, 06/29/25		1,514	1,489,528
			8,617,723
		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
<i>Security</i>			
Distributors 1.1%			
American Builders & Contractors Supply Co., Inc., 2018 Term Loan B, 10/31/23 ^(g)	USD	3,126	\$ 3,104,386
TriMark USA LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 6.00%, 08/28/24		3,284	2,837,681
			5,942,067
Diversified Consumer Services 3.4%			
Ascend Learning LLC, 2017 Term Loan B, 07/12/24 ^{(a)(g)}		1,360	1,346,833
Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 11/07/23		2,903	2,875,950
CHG PPC Parent LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 03/31/25 ^(a)		692	684,610
Equian LLC, Add on Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 05/20/24		1,863	1,835,622
Genuine Financial Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.75%), 6.55%, 07/12/25		1,398	1,391,502
J.D. Power and Associates, 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 09/07/23		1,389	1,380,553
Nomad Foods Europe Midco Ltd., 2017 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.74%, 05/15/24		1,177	1,153,437
Serta Simmons Bedding LLC:			
1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.01%, 11/08/23		953	791,274
2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor), 10.49%, 11/08/24		126	84,188
ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 11/08/23		962	956,978
Spin Holdco, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 6.03%, 11/14/22		2,985	2,951,960
Uber Technologies, 2018 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.52%, 04/04/25		1,294	1,293,500
Weight Watchers International, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.75%), 7.56%, 11/29/24		1,544	1,495,380
			18,241,787
Diversified Financial Services 1.9%			
		4,032	4,022,175

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AlixPartners LLP, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 04/04/24		
CRCI Longhorn Holdings, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 6.02%, 08/08/25	731	716,544
Edelman Financial Center LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 6.04%, 07/21/25	785	783,367
EG Finco Ltd., 2018 Term Loan, (3 mo. LIBOR + 4.00%), 6.81%, 02/07/25	1,193	1,160,694
Kingpin Intermediate Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 07/03/24	1,935	1,921,211
LTI Holdings, Inc., 2018 Add On 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.99%, 09/06/25	1,033	1,008,866
SSH Group Holdings, Inc., 2018 1st Lien Term Loan, (2 mo. LIBOR + 4.25%), 6.90%, 07/30/25	730	721,043
		10,333,900
Diversified Telecommunication Services 4.2%		
CenturyLink, Inc.:		
2017 Term Loan A, (1 mo. LIBOR + 2.75%), 5.24%, 11/01/22	607	604,009
2017 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 01/31/25	2,850	2,804,321
Consolidated Communications, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.50%, 10/04/23	413	401,855

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Diversified Telecommunication Services (continued)		
Frontier Communications Corp., Delayed Draw Term Loan A, (1 mo. LIBOR + 2.75%), 5.25%, 03/31/21	USD 837	\$ 824,772
Hargray Communications Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 05/16/24	1,492	1,474,561
Level 3 Financing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.73%, 02/22/24	2,862	2,848,694
MTN Infrastructure TopCo, Inc, 1st Lien Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 11/15/24	1,917	1,903,939
Sprint Communications, Inc.:		
1st Lien Term Loan B, (1 mo. LIBOR + 2.50%), 5.00%, 02/02/24	1,634	1,611,693
2018 Term Loan B, 02/02/24 ^(g)	1,539	1,519,762
TDC A/S, Term Loan, (EURIBOR + 2.75%), 2.75%, 06/04/25	EUR 820	931,646
Telenet Financing USD LLC, Term Loan AN, (1 mo. LIBOR + 2.25%), 4.74%, 08/15/26	USD 2,982	2,938,302
Telesat Canada, Term Loan B4, (3 mo. LIBOR + 2.50%), 5.31%, 11/17/23	812	807,585
Virgin Media Investment Holdings Ltd., Term Loan L, (LIBOR GBP + 3.25%), 3.98%, 01/15/27	GBP 1,000	1,309,439
Zayo Group LLC:		
2017 Incremental Term Loan, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.74%, 01/19/24	USD 290	288,318
2017 Term Loan B1, (1 mo. LIBOR + 2.00%), 4.49%, 01/19/21	2,359	2,348,973
		22,617,869
Electric Utilities 0.9%		
Dayton Power & Light Co., Term Loan B, (1 mo. LIBOR + 2.00%), 4.50%, 08/24/22 ^(a)	514	512,159
TEX Operations Co. LLC, Exit Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 08/04/23	2,020	2,013,578
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., Term Loan, 1.00%, 11/10/19 ^(a)	1,710	
Vistra Energy Corp., 1st Lien Term Loan B3, (1 mo. LIBOR + 2.00%), 4.48%, 12/31/25	1,969	1,959,833
Vistra Operations Co. LLC, 2016 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.74%, 12/14/23	365	364,299
		4,849,869
Electrical Equipment 0.8%		
Gates Global LLC, 2017 Repriced Term Loan B, 04/01/24 ^(g)	4,306	4,289,477
Energy Equipment & Services 1.2%		
	985	781,445

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Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.49%, 03/01/24			
GrafTech Finance, Inc., 2018 Term Loan B, 02/12/25 ^(g)	1,923		1,916,176
Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75%, 1.00% Floor), 10.23%, 11/08/22	845		840,775
Seadrill Partners Finco LLC, Term Loan B, (3 mo. LIBOR + 6.00%, 1.00% Floor), 8.80%, 02/21/21	617		514,691
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 2.30%), 4.80%, 07/13/20	1,061		1,036,940
Woodford Express LLC, 2018 Term Loan B, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.49%, 01/17/25	1,202		1,159,003
			6,249,030
		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
<i>Security</i>			
Equity Real Estate Investment Trusts (REITs) 2.5%			
Capital Automotive LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 5.00%, 03/24/24	USD 759	\$	746,519
Iron Mountain, Inc., 2018 Term Loan B, 01/02/26 ^{(a)(g)}	1,085		1,063,271
MGM Growth Properties Operating Partnership LP, 2016 Term Loan B, 03/21/25 ^(g)	5,097		5,066,244
RHP Hotel Properties LP, 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.78%, 05/11/24	1,346		1,338,878
VICI Properties 1 LLC, Replacement Term Loan B, (1 mo. LIBOR + 2.00%), 4.48%, 12/20/24	5,381		5,347,206
			13,562,118
Food & Staples Retailing 1.6%			
Albertsons LLC, Term Loan B7, 11/17/25 ^(g)	1,887		1,872,449
Hearthside Food Solutions LLC: 2018 Incremental Term Loan, 05/23/25 ^(g)	1,892		1,881,594
2018 Term Loan B, (1 mo. LIBOR + 3.68%), 6.18%, 05/23/25	582		574,206
Hostess Brands LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 4.89%, 08/03/22	2,533		2,493,722
US Foods, Inc., 2016 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 06/27/23	1,598		1,587,361
			8,409,332
Food Products 2.7%			
8th Avenue Food & Provisions, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.26%, 10/01/25	574		574,718
Chobani LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 10/10/23	2,213		2,146,135
JBS USA LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 5.26%, 10/30/22	5,015		4,999,596
Post Holdings, Inc., 2017 Series A Incremental Term Loan, (1 mo. LIBOR + 2.00%), 4.49%, 05/24/24	1,579		1,572,631
Reynolds Group Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 2.75%), 5.24%, 02/05/23	5,074		5,048,125
			14,341,205
Gas Utilities 0.3%			
AL Midcoast Holdings LLC, 2018 Term Loan B, 07/31/25 ^(g)	1,582		1,567,306

Health Care Equipment & Supplies 2.1%

Agility Health, Inc., Term Loan, (UNFND + 3.00%), 5.56%, 01/04/26 ^(a)	737	736,079
CryoLife, Inc., Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 6.05%, 11/14/24 ^(a)	1,822	1,821,600
Immucor, Inc., Extended Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.80%, 06/15/21	3,544	3,540,166
Mallinckrodt International Finance SA, Term Loan B, (3 mo. LIBOR + 2.75%), 5.55%, 09/24/24	835	798,786
Orchid Orthopedic Solutions LLC, 1st Lien Term Loan, 02/26/26 ^{(a)(g)}	611	607,945
Ortho-Clinical Diagnostics SA, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.75%, 06/30/25	3,892	3,849,535
		11,354,111

Health Care Providers & Services 7.2%

Acadia Healthcare Co., Inc., 2018 Term Loan B4, (1 mo. LIBOR + 2.50%), 4.99%, 02/16/23	597	595,070
AHP Health Partners, Inc., 2018 Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.99%, 06/30/25	824	824,544
CHG Healthcare Services, Inc., 2017 1st Lien Term Loan B, 06/07/23 ^(g)	4,020	3,999,133

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Health Care Providers & Services (continued)		
Concentra, Inc.:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.27%, 06/01/22	USD 1,840	\$ 1,828,822
2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor), 9.02%, 06/01/23	1,870	1,870,000
DaVita HealthCare Partners, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 06/24/21	822	818,575
DentalCorp Perfect Smile ULC:		
1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 06/06/25	865	855,390
Delayed Draw Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 5.58%, 06/06/25	159	157,573
Diplomat Pharmacy, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.50%, 1.00% Floor), 7.00%, 12/20/24 ^(a)	998	908,416
DuPage Medical Group Ltd.:		
2018 Term Loan, (1 mo. LIBOR + 2.75%), 5.24%, 08/15/24	853	836,490
2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.49%, 08/15/25	395	379,200
Envision Healthcare Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 10/10/25	2,468	2,370,218
Explorer Holdings, Inc., 2016 Term Loan B, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.55%, 05/02/23	1,064	1,063,636
Gentiva Health Services, Inc.:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.25%, 07/02/25 ^(a)	1,589	1,591,093
2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.50%, 07/02/26	787	799,831
HC Group Holdings III, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.24%, 04/07/22	2,019	1,993,813
HCA, Inc.:		
2018 Term Loan B10, (1 mo. LIBOR + 2.00%), 4.49%, 03/13/25	1,360	1,359,249
Term Loan B11, (1 mo. LIBOR + 1.75%), 4.24%, 03/18/23	1,796	1,794,881
LGC Science Holdings Ltd., USD Term Loan B3, (1 mo. LIBOR + 3.50%), 5.99%, 03/08/23	1,000	967,500
Lifescan Global Corp., 2018 1st Lien Term Loan, (3 mo. LIBOR + 6.00%), 8.80%, 09/27/24	361	346,260
MPH Acquisition Holdings LLC, 2016 Term Loan B, 06/07/23 ^(g)	3,894	3,850,770
National Mentor Holdings, Inc., Term Loan B, (3 mo. LIBOR + 3.00%), 5.80%, 01/31/21	475	474,545
nThrive, Inc., 2016 1st Lien Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.99%, 10/20/22	1,782	1,744,425
NVA Holdings, Inc., Term Loan B3, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/02/25	2,046	1,998,917
ScribeAmerica Intermediate Holdco LLC, 2018 Term Loan, (1 mo. LIBOR + 4.50%), 7.01%, 04/03/25 ^(a)	1,122	1,116,563
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/06/24	1,556	1,402,571
Vizient, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor),	613	610,928

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5.24%, 02/13/23				
WP CityMD Bidco LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 06/07/24			1,047	1,026,350
Zotec Partners LLC, 2018 Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.49%, 02/14/24 ^(a)			1,217	1,213,708
				38,798,471
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
Health Care Services 0.2%				
Sound Inpatient Physicians:				
2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.24%, 06/27/25	USD	700	\$	696,978
2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 9.24%, 06/26/26		382		379,135
				1,076,113
Health Care Technology 2.1%				
Change Healthcare Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 03/01/24		2,688		2,666,310
GoodRx, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 10/10/25		1,082		1,074,221
Press Ganey Holdings, Inc.:				
2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 10/23/23		1,907		1,893,768
2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor), 8.99%, 10/21/24		580		576,860
Quintiles IMS, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.80%, 03/07/24		499		498,731
VVC Holding Corp., 2019 Term Loan B, (3 mo. LIBOR + 4.50%), 7.20%, 02/11/26		4,469		4,441,069
				11,150,959
Hotels, Restaurants & Leisure 10.2%				
Aristocrat Technologies, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 1.75%), 4.53%, 10/19/24		1,315		1,304,811
Boyd Gaming Corp., Term Loan B3, 09/15/23 ^(g)		3,861		3,837,623
Bronco Midstream Funding LLC, Term Loan B, (1 mo. LIBOR + 3.50%), 5.99%, 08/14/23		596		593,301
Burger King Newco Unlimited Liability Co., Term Loan B3, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.74%, 02/16/24		6,806		6,747,689
Caesars Resort Collection LLC, 2017 1st Lien Term Loan B, 12/22/24 ^(g)		4,650		4,632,025
CCM Merger, Inc., Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 08/08/21		1,554		1,545,589
CEC Entertainment, Inc., Term Loan B, 02/14/21 ^(g)		1,565		1,525,289
ESH Hospitality, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 08/30/23		2,837		2,816,283
Four Seasons Hotels Ltd., 1st Lien Term Loan, 11/30/23 ^(g)		801		796,161
Gateway Casinos & Entertainment Ltd., 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.80%, 12/01/23		149		148,364
GVC Holdings PLC:				
2018 EUR Term Loan, (EURIBOR + 2.75%), 2.75%, 03/29/24	EUR	991		1,124,638
2018 Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.99%, 03/29/24	USD	938		935,859
Hilton Worldwide Finance LLC, Term Loan B2, (1 mo. LIBOR + 1.75%), 4.24%, 10/25/23		1,955		1,953,442
IRB Holding Corp., 1st Lien Term Loan, 02/05/25 ^(g)		3,782		3,750,093
KFC Holding Co., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 4.23%, 04/03/25		1,423		1,413,963
Lakeland Tours LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.79%, 12/15/24		1,050		1,040,201

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Marriott Ownership Resorts, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 08/29/25	1,225	1,220,406
Penn National Gaming, Inc., 2018 1st Lien Term Loan B, (3 mo. LIBOR + 2.25%), 4.84%, 10/15/25	605	601,975
Playa Resorts Holding BV, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 04/29/24	1,266	1,235,994

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Hotels, Restaurants & Leisure (continued)		
Sabre GBLB, Inc., 2018 Term Loan B, 02/22/24 ^(g)	USD 2,843	\$ 2,832,945
Scientific Games International, Inc., 2018 Term Loan B5, (1 mo. LIBOR + 2.75%), 5.31%, 08/14/24	3,010	2,981,814
Stars Group Holdings BV, 2018 Incremental Term Loan, (3 mo. LIBOR + 3.50%), 6.30%, 07/10/25	5,965	5,963,320
Station Casinos LLC, 2016 Term Loan B, 06/08/23 ^(g)	2,813	2,798,510
Tackle S.A.R.L, 2017 EUR Term Loan, 1.00%, 08/08/22	EUR 1,000	1,131,580
Wyndham Hotels & Resorts, Inc., Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 05/30/25	USD 1,581	1,572,468
		54,504,343
Household Products 0.4%		
Energizer Holdings, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 12/17/25	709	708,114
Mastronardi Produce Ltd., Term Loan B, (1 mo. LIBOR + 3.25%), 5.76%, 05/01/25	587	582,647
SIWF Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 4.25%), 6.73%, 06/15/25	876	871,222
		2,161,983
Independent Power and Renewable Electricity Producers 1.7%		
AES Corp., 2018 Term Loan B, (3 mo. LIBOR + 1.75%), 4.38%, 05/31/22	746	744,336
Calpine Construction Finance Co. LP, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 01/15/25	1,247	1,234,120
Calpine Corp., Term Loan B6, (3 mo. LIBOR + 2.50%), 5.31%, 01/15/23	1,819	1,809,186
Compass Power Generation LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 12/20/24	1,145	1,142,048
EIF Channelview Cogeneration LLC, 2018 Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.75%, 05/03/25	437	437,987
Granite Acquisition, Inc.:		
Term Loan B, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 12/19/21	2,042	2,040,358
Term Loan C, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 12/19/21	273	272,753
NRG Energy, Inc., 2016 Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 06/30/23	1,600	1,591,712
		9,272,500
Industrial Conglomerates 1.0%		
Cortes NP Acquisition Corp., 2017 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.63%, 11/30/23 ^(a)	4,055	3,923,747
Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.78%, 11/28/21	1,542	1,513,426
		5,437,173
Insurance 3.9%		

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Achilles Acquisition LLC, 2018 Term Loan, (1 mo. LIBOR + 4.00%), 6.50%, 10/03/25	823	817,856
Alliant Holdings I, Inc., 2018 Term Loan B, 05/09/25 ^(g)	3,529	3,485,395
AmWINS Group, Inc., 2017 Term Loan B, 01/25/24 ^(g)	3,508	3,487,675
AssuredPartners, Inc., 2017 1st Lien Add-On Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 10/22/24	1,564	1,548,305
Davis Vision, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 12/02/24	1,833	1,803,170
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Insurance (continued)		
Hub International Ltd., 2018 Term Loan B, (3 mo. LIBOR + 2.75%), 5.51%, 04/25/25 USD	1,970	\$ 1,949,541
Sedgwick Claims Management Services, Inc., Term Loan B, 12/31/25 ^(g)	7,035	6,997,363
Stratose Intermediate Holdings II LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 06/22/23	823	816,139
		20,905,444
Interactive Media & Services 1.3%		
Go Daddy Operating Co. LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 4.74%, 02/15/24	2,975	2,967,741
Inmar Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 05/01/24	1,024	994,180
Rackspace Hosting, Inc., 2017 Incremental 1st Lien Term Loan, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.74%, 11/03/23	1,817	1,728,142
TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 05/06/24	1,240	1,180,188
		6,870,251
Internet & Direct Marketing Retail 0.3%		
Harbor Freight Tools USA, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 08/18/23	1,450	1,429,139
IT Services 5.6%		
Access CIG LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 02/27/25	663	655,495
Altran Technologies SA, 1st Lien Term Loan, (3 mo. LIBOR + 2.25%), 5.04%, 03/20/25	675	661,739
Epicor Software Corp., 1st Lien Term Loan, 06/01/22 ^(g)	1,190	1,179,100
Evertec Group LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%), 4.74%, 11/27/24	923	920,120
First Data Corp., 2024 Term Loan, (1 mo. LIBOR + 2.00%), 4.49%, 04/26/24	8,069	8,056,530
Flexential Intermediate Corp., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 6.30%, 08/01/24	1,353	1,278,467
Global Payments, Inc.:		
2018 Term Loan B3, (1 mo. LIBOR + 1.75%), 4.24%, 04/21/23	823	817,080
2018 Term Loan B4, (1 mo. LIBOR + 1.75%), 4.24%, 10/17/25	275	272,594
Greeneden US Holdings II LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.74%, 12/01/23	2,028	2,004,586
Optiv Security, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 02/01/24 ^(a)	858	821,252
	1,295	1,130,962

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Peak 10 Holding Corp., 2nd Lien Term Loan, (3 mo. LIBOR + 7.25%, 1.00% Floor), 9.99%, 08/01/25		
TKC Holdings, Inc.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.25%, 02/01/23	1,093	1,079,619
2017 2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor), 10.50%, 02/01/24	823	799,166
Trans Union LLC:		
2018 Term Loan B4, (1 mo. LIBOR + 2.00%), 4.49%, 06/19/25	18	17,798
Term Loan B3, (1 mo. LIBOR + 2.00%), 4.49%, 04/10/23	4,956	4,929,435
WEX, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.74%, 06/30/23	3,893	3,871,487
Worldpay LLC, 2018 1st Lien Term Loan B4, 08/09/24 ^(e)	1,710	1,697,242
		30,192,672

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Leisure Products 0.2%		
MND Holdings III Corp., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 06/19/24 ^(a)	USD 1,021	\$ 1,008,001
Life Sciences Tools & Services 0.2%		
Albany Molecular Research, Inc.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 08/30/24	555	551,582
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%, 1.00% Floor), 9.49%, 08/30/25	395	387,594
		939,176
Machinery 1.9%		
Clark Equipment Co., 2018 Term Loan B, (3 mo. LIBOR + 2.00%), 4.80%, 05/18/24	881	869,723
Columbus McKinnon Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%, 1.00% Floor), 5.30%, 01/31/24	167	166,769
Gardner Denver, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 07/30/24	2,339	2,336,366
Infiltrator Systems, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.80%, 05/27/22 ^(a)	1,942	1,932,300
Titan Acquisition Ltd., 2018 Term Loan B, 03/28/25 ^(g)	3,946	3,788,028
Welbilt, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 10/23/25 ^(a)	993	987,786
		10,080,972
Media 9.3%		
Altice Financing SA:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.23%, 01/31/26 ^(a)	713	691,783
2017 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 07/15/25	243	234,790
Altice France SA, 2018 Term Loan B13, (1 mo. LIBOR + 4.00%), 6.49%, 08/14/26	4,360	4,234,720
Charter Communications Operating LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 4.50%, 04/30/25	4,441	4,426,041
CSC Holdings LLC:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 2.25%), 4.74%, 07/17/25	1,355	1,336,675
2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 01/25/26	1,682	1,671,773
Gray Television, Inc.:		
2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.76%, 02/07/24	607	603,421
2018 Term Loan C, (1 mo. LIBOR + 2.50%), 5.01%, 01/02/26	1,457	1,452,265
Hubbard Radio LLC, 2015 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.00%, 03/28/25	220	218,126
iHeartCommunications, Inc. ^{(b)(h)} :		
Extended Term Loan E, 0.00%, 07/30/19	515	358,569
Term Loan D, 0.00%, 07/30/19	4,071	2,837,611
Intelsat Jackson Holdings SA, 2017 Term Loan B4, 01/02/24 ^(g)	1,921	1,947,048
Learfield Communications LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.75%, 12/01/23 ^(a)	2,502	2,495,693

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Lions Gate Capital Holdings LLC, 2018 Term Loan B, 03/24/25 ^(g)	1,613	1,603,825
Live Nation Entertainment, Inc., Term Loan B3, (1 mo. LIBOR + 1.75%), 4.25%, 10/31/23	474	471,167
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Media (continued)		
MCC Iowa LLC, Term Loan N, (1 Week LIBOR + 1.75%), 4.17%, 02/15/24	USD 1,073	\$ 1,060,853
Meredith Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 01/31/25	849	848,664
MH Sub I LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 09/13/24	837	830,958
Numericable Group SA, Term Loan B12, (1 mo. LIBOR + 3.68%), 6.18%, 01/31/26	538	520,024
PSAV Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.86%, 03/01/25	1,027	1,006,948
Radiate Holdco LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 02/01/24	1,351	1,342,710
Sinclair Television Group, Inc., Term Loan B2, (1 mo. LIBOR + 2.25%), 4.75%, 01/03/24	192	191,156
Trader Corp., 2017 Term Loan B, 09/28/23 ^{(a)(g)}	3,501	3,474,774
Tribune Media Co., Term Loan C, (1 mo. LIBOR + 3.00%), 5.49%, 01/27/24	3,696	3,691,264
Unitymedia Finance LLC:		
Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 09/30/25	1,680	1,670,894
USD Term Loan D, (1 mo. LIBOR + 2.25%), 4.74%, 01/15/26	360	357,815
Unitymedia Hessen GmbH & Co. KG, 2018 Term Loan E, (1 mo. LIBOR + 2.00%), 4.49%, 06/01/23	981	973,177
Univision Communications, Inc., Term Loan C5, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 03/15/24	1,151	1,067,977
Virgin Media Bristol LLC, 2017 Term Loan, (1 mo. LIBOR + 2.50%), 4.99%, 01/15/26	2,693	2,672,829
William Morris Endeavor Entertainment LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.25%, 05/18/25	3,291	3,188,184
Ziggo Secured Finance Partnership, Term Loan E, (1 mo. LIBOR + 2.50%), 4.99%, 04/15/25	2,392	2,362,037
		49,843,771
Metals & Mining 0.2%		
Ball Metalpack LLC, 2018 1st Lien Term Loan B, 07/24/25 ^(g)	804	801,393
Multiline Retail 0.7%		
Eyemart Express LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.50%, 08/04/24	973	960,529
Hudson's Bay Co., 2015 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.75%, 09/30/22	1,435	1,406,437
Neiman Marcus Group, Inc., 2020 Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.76%, 10/25/20	1,207	1,107,038
		3,474,004
Oil & Gas Equipment & Services 0.3%		
McDermott Technology Americas, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.49%, 05/10/25	1,599	1,536,436
Oil, Gas & Consumable Fuels 1.9%		
BCP Raptor II LLC, 1st Lien Term Loan, (2 mo. LIBOR + 4.75%), 7.37%, 11/03/25	837	808,751

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BCP Raptor LLC, Term Loan B, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.88%, 06/24/24	552	526,201
California Resources Corp.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%, 1.00% Floor), 7.24%, 12/31/22	2,434	2,393,242
Second Out Term Loan, (1 mo. LIBOR + 10.37%, 1.00% Floor), 12.87%, 12/31/21	2,168	2,272,660

SCHEDULES OF INVESTMENTS

17

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Oil, Gas & Consumable Fuels (continued)		
CONSOL Energy, Inc.:		
1st Lien Term Loan A, (1 mo. LIBOR + 4.25%), 6.75%, 11/26/21 ^(a)	USD 280	\$ 280,250
1st Lien Term Loan B, (PRIME + 5.00%), 8.50%, 11/28/22	1,537	1,550,445
Edgewater Generation LLC, Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 12/13/25	800	797,000
EG Group Ltd., 2018 Term Loan B, (3 mo. LIBOR + 4.00%), 6.81%, 02/07/25	799	777,495
Keane Group Holdings LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.25%, 05/25/25	471	449,682
MEG Energy Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.00%, 12/31/23	418	416,462
		10,272,188
Personal Products 0.4%		
Clover Merger Sub, Inc., 2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.75%), 10.24%, 09/26/25	1,015	850,063
Prestige Brands, Inc., Term Loan B4, (1 mo. LIBOR + 2.00%), 4.49%, 01/26/24	1,524	1,515,700
		2,365,763
Pharmaceuticals 4.4%		
Akorn, Inc., Term Loan B, (1 mo. LIBOR + 5.50%, 1.00% Floor), 8.00%, 04/16/21	458	364,927
Amneal Pharmaceuticals LLC, 2018 Term Loan B, 05/04/25 ^(g)	3,837	3,832,026
Endo Luxembourg Finance Co. I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 6.75%, 04/29/24	3,087	3,088,711
Grifols Worldwide Operations USA, Inc., 2017 Acquisition Term Loan, (1 Week LIBOR + 2.25%), 4.67%, 01/31/25	3,626	3,610,805
Jaguar Holding Co. II, 2018 Term Loan, 08/18/22 ^(g)	4,582	4,554,896
Valeant Pharmaceuticals International, Inc., 2018 Term Loan B, 5.51%, 06/02/25 ^(g)	7,847	7,851,546
		23,302,911
Professional Services 2.0%		
Cast and Crew Payroll LLC, 2019 1st Lien Term Loan, 02/09/26 ^(g)	2,842	2,851,947
Dun & Bradstreet Corp., Term Loan, 02/01/26 ^(g)	4,464	4,465,116
Guidehouse LLP, 2018 Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 05/01/25 ^(a)	328	323,871
Information Resources, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 4.50%), 7.13%, 12/01/25	1,008	992,880
ON Assignment, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 04/02/25	1,173	1,167,277
SIRVA Worldwide, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 5.50%), 8.07%, 08/04/25 ^(a)	1,140	1,117,200
		10,918,291
Real Estate Management & Development 2.2%		
CityCenter Holdings LLC, 2017 Term Loan B, 04/18/24 ^(g)	4,697	4,660,759

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DTZ US Borrower LLC, 2018 Add On Term Loan B, (1 mo. LIBOR + 3.25%), 5.74%, 08/21/25		3,142		3,115,682
Forest City Enterprises LP, Term Loan B, (1 mo. LIBOR + 4.00%), 6.51%, 12/07/25		2,112		2,119,920
Realogy Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 02/08/25		788		766,859
SMG Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 01/23/25		1,205		1,190,463
				11,853,683
			<i>Par</i>	
			<i>(000)</i>	
				<i>Value</i>
Security				
Road & Rail 0.3%				
Moda Ingleside Energy Center LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.74%, 09/29/25	USD	741	\$	739,377
Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.25%, 06/13/23		1,217		1,019,227
				1,758,604
Semiconductors & Semiconductor Equipment 0.9%				
MaxLinear, Inc., Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 05/12/24 ^(a)		250		249,281
Microchip Technology, Inc., 2018 Term Loan B, 05/29/25 ^(g)		3,377		3,374,507
ON Semiconductor Corp., 2018 1st Lien Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 03/31/23		499		497,742
Versum Materials, Inc., Term Loan, (3 mo. LIBOR + 2.00%), 4.80%, 09/29/23		934		932,346
				5,053,876
Software 16.1%				
Applied Systems, Inc.:				
2017 1st Lien Term Loan, 09/19/24 ^(g)		2,697		2,672,945
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%, 1.00% Floor), 9.49%, 09/19/25		491		494,664
BMC Software Finance, Inc., 2017 Term Loan, 10/02/25 ^(g)		3,888		3,862,223
Cypress Intermediate Holdings III, Inc.:				
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.50%, 04/26/24		907		895,466
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor), 9.24%, 04/27/25		814		808,913
Dell, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 4.50%, 09/07/23		2,676		2,665,717
Digicel International Finance Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.88%, 05/28/24		1,649		1,456,478
DTI Holdco, Inc., 2018 Term Loan B, (3 mo. LIBOR + 4.75%, 1.00% Floor), 7.49%, 09/30/23		1,431		1,340,132
Financial & Risk US Holdings, Inc., 2018 USD Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 10/01/25		6,558		6,453,414
Help/Systems Holdings, Inc, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 03/28/25		1,184		1,161,115
Infor (US), Inc., Term Loan B6, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/01/22		6,654		6,647,176
Informatica Corp., 2018 Term Loan, 08/05/22 ^(g)		3,184		3,183,741
IQOR US, Inc., Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.80%, 04/01/21		1,063		989,663
Kronos, Inc.:				
2017 Term Loan B, 11/01/23 ^(g)		5,136		5,112,430
2nd Lien Term Loan, (3 mo. LIBOR + 8.25%, 1.00% Floor), 10.99%, 11/01/24		2,135		2,171,210
McAfee LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.24%, 09/30/24		3,719		3,725,002

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Mitchell International, Inc.:

2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 11/29/24	3,884	3,784,447
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.25%), 9.74%, 12/01/25	850	830,170
PowerSchool, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.99%, 08/01/25	1,009	996,388
Renaissance Learning, Inc., 2018 Add On Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 05/30/25	701	684,233
RP Crown Parent LLC, 2016 Term Loan B, 10/12/23 ^(g)	1,190	1,177,362
SolarWinds Holdings, Inc., 2018 Term Loan B, 02/05/24 ^(g)	4,688	4,670,484

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Software (continued)		
Solera LLC, Term Loan B, 03/03/23 ^(g)	USD 5,390	\$ 5,350,061
SonicWALL, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 6.18%, 05/16/25	569	553,297
Sophia LP, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 6.05%, 09/30/22	5,120	5,102,237
SS&C Technologies Holdings Europe, 2018 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25	1,788	1,779,815
SS&C Technologies, Inc.:		
2017 Term Loan B1, (1 mo. LIBOR + 2.25%), 4.74%, 07/08/22	3,457	3,444,249
2018 Term Loan B3, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25	4,667	4,645,445
2018 Term Loan B5, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25	1,785	1,777,125
Tempo Acquisition LLC, Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 05/01/24	2,540	2,536,367
Tibco Software, Inc., Repriced Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.01%, 12/04/20	4,259	4,251,078
Vertafore, Inc., 2018 1st Lien Term Loan, 07/02/25 ^(g)	1,090	1,076,375
		86,299,422
Specialty Retail 2.0%		
Academy Ltd., 2015 Term Loan B, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.51%, 07/01/22	1,370	948,336
Belron Finance US LLC ^(a) :		
Term Loan B, (3 mo. LIBOR + 2.25%), 4.99%, 11/07/24	2,959	2,943,678
Term Loan B, (3 mo. LIBOR + 2.50%), 5.19%, 11/13/25	453	451,868
CD&R Firefly Bidco Ltd., 2018 GBP Term Loan B1, (3 mo. LIBOR + 4.50%), 5.41%, 06/23/25	GBP 1,000	1,303,974
Leslie's Poolmart, Inc., 2018 Term Loan, (2 mo. LIBOR + 3.50%, 1.00% Floor), 6.08%, 08/16/23	USD 1,229	1,193,978
National Vision, Inc., 2017 Repriced Term Loan, (1 mo. LIBOR + 2.50%), 4.99%, 11/20/24	250	249,392
Petco Animal Supplies, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.99%, 01/26/23	833	648,791
Research Now Group, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 5.50%, 1.00% Floor), 7.99%, 12/20/24	1,252	1,243,997
Staples, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.51%, 09/12/24	839	832,817
TruGreen LP, 2017 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.50%, 04/13/23 ^(a)	1,126	1,128,416
		10,945,247
Technology Hardware, Storage & Peripherals 0.8%		
Western Digital Corp., 2018 Term Loan B4, (1 mo. LIBOR + 1.75%), 4.23%, 04/29/23	4,343	4,259,031

Textiles, Apparel & Luxury Goods 0.5%

Ascend Performance Materials Operations LLC, Term Loan B, (3 mo. LIBOR + 5.25%, 1.00% Floor), 8.05%, 08/12/22	2,373	2,366,905
Varsity Brands, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 12/15/24	529	525,129
		2,892,034

Thriffs & Mortgage Finance 0.6%

IG Investment Holdings LLC, 2018 1st Lien Term Loan, 05/23/25 ^(g)	3,268	3,258,129
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Security

Trading Companies & Distributors 1.0%

	<i>Par</i>	<i>Value</i>
	<i>(000)</i>	
Beacon Roofing Supply, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.77%, 01/02/25	USD 1,208	\$ 1,196,319
HD Supply, Inc., Term Loan B5, (1 mo. LIBOR + 1.75%), 4.24%, 10/17/23	3,858	3,838,864
Oxbow Carbon LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 3.50%), 5.99%, 01/04/23	273	272,066
United Rentals, Inc., Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 10/31/25	226	225,714
		5,532,963

Transportation 0.3%

Gruden Acquisition, Inc., 2017 Term Loan, (3 mo. LIBOR + 5.50%, 1.00% Floor), 8.30%, 08/18/22	492	483,680
Safe Fleet Holdings LLC: 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.52%, 02/01/25	825	801,488
2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor), 9.27%, 02/01/26	560	529,200
		1,814,368

Utilities 0.1%

ExGen Renewables IV LLC, Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.63%, 11/28/24	726	674,467
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Wireless Telecommunication Services 1.4%

Geo Group, Inc. (The), 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.50%, 03/22/24	1,996	1,948,930
Ligado Networks LLC, PIK Exit Term Loan (9.75% PIK), 9.75%, 12/07/20 ⁽ⁱ⁾	1,737	1,354,959
SBA Senior Finance II LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.50%, 04/11/25	4,348	4,303,398
		7,607,287

Total Floating Rate Loan Interests 131.6%

(Cost \$713,996,914)		705,809,036
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Shares

Investment Companies 3.6%

United States 3.6%

Invesco Senior Loan ETF	840,000	19,152,000
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Total Investment Companies 3.6%

(Cost \$19,015,644)		19,152,000
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*Beneficial
Interest
(000)*

Other Interests^(j) 0.0%

IT Services 0.0%

Millennium Corp. ^{(a)(b)}	USD	1,607
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Millennium Lender Claims ^{(a)(b)}		1,508
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Total Other Interests 0.0%

(Cost \$)

Shares

Trust Preferreds 0.3%

Diversified Financial Services 0.3%

GMAC Capital Trust I, Series 2, 8.47% ^(k)	60,894	1,582,635
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Total Trust Preferreds 0.3%

(Cost \$1,606,167)		1,582,635
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Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
Warrants 0.0%		
Software 0.0%		
HMH Holdings/EduMedia (Issued/exercisable 03/09/10, 19 Shares for 1 Warrant, Expires 06/22/19, Strike Price \$42.27) ^(a)	USD 2,406	\$
Total Warrants 0.0% (Cost \$24)		
Total Long-Term Investments 140.0% (Cost \$763,050,753)		750,665,009
Short-Term Securities 2.1%		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 2.29% ^{(l)(m)}	11,368,747	11,368,747
Total Short-Term Securities 2.1% (Cost \$11,368,747)		11,368,747
Options Purchased 0.0% (Cost \$68,461)		23,023
Total Investments 142.1% (Cost \$774,487,961)		762,056,779
Liabilities in Excess of Other Assets (42.1)%		(225,694,532)
Net Assets 100.0%		\$ 536,362,247

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

(b) Non-income producing security.

(c) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.

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

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

(f) When-issued security.

(g) 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.

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

(i) 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.

- (j) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
 (k) Variable rate security. Security may be issued at a fixed coupon rate, which converts to a variable rate at a specified date. Rate shown is the rate in effect as of period end.
 (l) Annualized 7-day yield as of period end.
 (m) During the six months ended February 28, 2019, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

<i>Affiliate</i>	<i>Shares Held at 08/31/18</i>	<i>Net Activity</i>	<i>Shares Held at 02/28/19</i>	<i>Value at 02/28/19</i>	<i>Net Realized Gain (Loss) Income</i>	<i>Change in Unrealized Appreciation (Depreciation)</i>
BlackRock Liquidity Funds, T-Fund, Institutional Class	155,382	11,213,365	11,368,747	\$ 11,368,747	\$ 20,980	\$ (815)

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

Derivative Financial Instruments Outstanding as of Period End

Forward Foreign Currency Exchange Contracts

<i>Currency Purchased</i>	<i>Currency Sold</i>	<i>Counterparty</i>	<i>Settlement Date</i>	<i>Unrealized Appreciation (Depreciation)</i>
USD 5,362,827	EUR 4,654,000	UBS AG	03/05/19	\$ 68,700
USD 5,317,687	EUR 4,644,000	HSBC Bank PLC	04/04/19	21,532
USD 2,555,567	GBP 1,919,000	Barclays Bank PLC	04/04/19	6,214
				96,446
EUR 4,644,000	USD 5,304,330	HSBC Bank PLC	03/05/19	(21,578)
GBP 1,919,000	USD 2,551,635	Barclays Bank PLC	03/05/19	(6,241)
USD 2,524,891	GBP 1,922,000	State Street Bank and Trust Co.	03/05/19	(24,482)
				(52,301)
				\$ 44,145

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

Exchange-Traded Options Purchased

<i>Description</i>	<i>Number of Contracts</i>	<i>Expiration Date</i>	<i>Exercise Price</i>	<i>Notional Amount (000)</i>	<i>Value</i>
Call					
SPDR S&P 500 ETF Trust	245	04/18/19	USD 289.00	USD 683	\$ 18,498
Marsico Parent Superholdco LLC	44	12/14/19	USD 942.86	USD	
					18,498
Put					
Invesco Senior Loan ETF	575	04/18/19	USD 22.00	USD 131	\$ 2,875
Invesco Senior Loan ETF	165	05/17/19	USD 22.00	USD 38	1,650
					4,525
					\$ 23,023

OTC Total Return Swaps

<i>Frequency</i>	<i>Rate</i>	<i>Frequency</i>	<i>Counterparty</i>	<i>Effective Date</i>	<i>Termination Date</i>	<i>Notional Amount (000)</i>	<i>Upfront Premium Paid</i>	<i>Unrealized Depreciation</i>
Quarterly	3-Month LIBOR, 2.62%	Quarterly	JPMorgan Chase Bank N.A.	N/A	03/20/19	USD 3,809	\$ 99,304	\$ 99,304

Balances Reported in the Statements of Assets and Liabilities for OTC Swaps

	<i>Swap Premiums Paid</i>	<i>Swap Premiums Received</i>	<i>Unrealized Appreciation</i>	<i>Unrealized Depreciation</i>
OTC Swaps	\$	\$	\$ 99,304	\$

Derivative Financial Instruments Categorized by Risk Exposure

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

	<i>Commodity Contracts</i>	<i>Credit Contracts</i>	<i>Equity Contracts</i>	<i>Foreign Currency Exchange Contracts</i>	<i>Interest Rate Contracts</i>	<i>Other Contracts</i>	<i>Total</i>
Assets Derivative Financial Instruments							
Forward foreign currency exchange contracts							
Unrealized appreciation on forward foreign currency exchange contracts	\$	\$	\$	\$ 96,446	\$	\$	\$ 96,446
Options purchased Investments at value unaffiliated ^(a)			23,023				23,023
Swaps OTC Unrealized appreciation on OTC swaps; Swap premiums paid					99,304		99,304
	\$	\$	\$ 23,023	\$ 96,446	\$ 99,304	\$	\$ 218,773
Liabilities Derivative Financial Instruments							
Forward foreign currency exchange contracts							
Unrealized depreciation on forward foreign currency exchange contracts	\$	\$	\$	\$ 52,301	\$	\$	\$ 52,301

^(a) Includes options purchased at value as reported in the Schedule of Investments.

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

For the six months ended February 28, 2019, the effect of derivative financial instruments in the Statements of Operations was as follows:

	<i>Commodity Contract</i>	<i>Credit Contracts</i>	<i>Equity Contracts</i>	<i>Foreign Currency Exchange Contracts</i>	<i>Interest Rate Contracts</i>	<i>Other Contracts</i>	<i>Total</i>
Net Realized Gain (Loss) from:							
Forward foreign currency exchange contracts	\$	\$	\$	\$ 146,068	\$	\$	\$ 146,068
Swaps					(704,179)		(704,179)
	\$	\$	\$	\$ 146,068	\$ (704,179)	\$	\$ (558,111)
Net Change in Unrealized Appreciation (Depreciation) on:							
Forward foreign currency exchange contracts	\$	\$	\$	\$ (10,057)	\$	\$	\$ (10,057)
Options purchased ^(a)			(2,416)				(2,416)
Swaps					99,304		99,304
	\$	\$	\$ (2,416)	\$ (10,057)	\$ 99,304	\$	\$ 86,831

^(a) Options purchased are included in net change in unrealized appreciation (depreciation) on investments.

Average Quarterly Balances of Outstanding Derivative Financial Instruments

Forward foreign currency exchange contracts:	
Average amounts purchased in USD	\$ 14,675,130
Average amounts sold in USD	\$ 7,366,710
Options:	
Average value of option contracts purchased	\$ 11,511
Total return swaps:	
Average notional amount	\$ 10,087,000

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

Derivative Financial Instruments Offsetting as of Period End

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

	<i>Assets</i>	<i>Liabilities</i>
Forward foreign currency exchange contracts	\$ 96,446	\$ 52,301
Options	23,023 ^(a)	
Swaps - OTC ^(b)	99,304	
Total derivative assets and liabilities in the Statements of Assets and Liabilities	\$ 218,773	\$ 52,301
Derivatives not subject to a Master Netting Agreement or similar agreement (MNA)	(23,023)	
Total derivative assets and liabilities subject to an MNA	\$ 195,750	\$ 52,301

^(a) Includes options purchased at value which is included in Investments at value - unaffiliated in the Statements of Assets and Liabilities and reported in the Schedule of Investments.

^(b) Includes unrealized appreciation (depreciation) on OTC swaps and swap premiums (paid/received) in the Statements of Assets and Liabilities.

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

<i>Counterparty</i>	<i>Derivative Assets</i>			<i>Net Amount of Derivative Assets^(b)</i>
	<i>Subject to an MNA by Counterparty</i>	<i>Derivatives Available for Offset^(a)</i>	<i>Non-cash Collateral Received</i>	
Barclays Bank PLC	\$ 6,214	\$ (6,214)	\$	\$
HSBC Bank PLC	21,532	(21,532)		
JPMorgan Chase Bank N.A.	99,304			99,304
UBS AG	68,700			68,700
	\$ 195,750	\$ (27,746)	\$	\$ 168,004

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

Counterparty	Derivative Liabilities Subject to an MNA by Counterparty			Cash Collateral Pledged	Net Amount of Derivative Liabilities ^(c)
	Derivatives Available for Offset ^(a)	Non-cash Collateral Pledged	Derivatives Available for Offset ^(a)		
Barclays Bank PLC	\$ 6,241	\$ (6,214)	\$	\$	\$ 27
HSBC Bank PLC	21,578	(21,532)			46
State Street Bank and Trust Co.	24,482				24,482
	\$ 52,301	\$ (27,746)	\$	\$	\$ 24,555

(a) The amount of derivatives available for offset is limited to the amount of derivative asset and/or liabilities that are subject to an MNA.

(b) Net amount represents the net amount receivable from the counterparty in the event of default.

(c) Net amount represents the net amount payable due to counterparty in the event of default.

Fair Value Hierarchy as of Period End

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

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

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities	\$	\$ 5,313,627	\$	\$ 5,313,627
Common Stocks ^(a)	12,957	641	1,160,611	1,174,209
Corporate Bonds		15,529,611	2,103,891	17,633,502
Floating Rate Loan Interests		659,559,753	46,249,283	705,809,036
Investment Companies	19,152,000			19,152,000
Trust Preferred	1,582,635			1,582,635
Short-Term Securities	11,368,747			11,368,747
Options Purchased:				
Equity contracts	23,023			23,023
Liabilities:				
Investments:				
Unfunded Floating Rate Loan Interests ^(b)		(702)		(702)
	\$ 32,139,362	\$ 680,402,930	\$ 49,513,785	\$ 762,056,077

Derivative Financial Instruments

Assets:

Interest rate contracts	\$	\$	99,304	\$	\$	99,304
Forward foreign currency contracts			96,446			96,446
Liabilities:						
Forward foreign currency contracts			(52,301)			(52,301)
	\$	\$	143,449	\$	\$	143,449

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

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

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

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of period end, bank borrowings payable of \$205,000,000 is categorized as Level 2 within the disclosure hierarchy.

During the six months ended February 28, 2019, there were no transfers between Level 1 and Level 2.

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

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

	<i>Asset-Backed Securities</i>	<i>Common Stocks</i>	<i>Corporate Bonds</i>	<i>Floating Rate Loan Interests</i>	<i>Total</i>
Assets:					
Opening balance, as of August 31, 2018	\$ 2,698,550	\$ 2,048,238	\$ 2,892,436	\$ 36,749,545	\$ 44,388,769
Transfers into Level 3 ^(a)				34,040,874	34,040,874
Transfers out of Level 3 ^(b)				(15,245,474)	(15,245,474)
Accrued discounts/premiums				(5,117)	(5,117)
Net realized gain (loss)	(39,405)	63,041	91	(1,382,263)	(1,358,536)
Net change in unrealized appreciation (depreciation) ^{(c)(d)}		(939,073)	(868,114)	755,615	(1,051,572)
Purchases		317,169	79,568	10,710,044	11,106,781
Sales	(2,659,145)	(328,764)	(90)	(19,373,941)	(22,361,940)
Closing balance, as of February 28, 2019	\$	\$ 1,160,611	\$ 2,103,891	\$ 46,249,283	\$ 49,513,785
Net change in unrealized appreciation (depreciation) on investments still held at February 28, 2019 ^(d)	\$	\$ (939,073)	\$ (868,114)	\$ (320,998)	\$ (2,128,185)

(a) As of August 31, 2018 the Fund used observable inputs in determining the value of certain investments. As of February 28, 2019, the Fund used significant unobservable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 2 to Level 3 in the disclosure hierarchy.

(b) As of August 31, 2018, the Fund used significant unobservable inputs in determining the value of certain investments. As of February 28, 2019, the Fund used observable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 3 to Level 2 in

the disclosure hierarchy.

- (c) Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.
- (d) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at February 28, 2019 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 (unaudited)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
Common Stocks 0.2%		
Chemicals 0.0%		
LyondellBasell Industries NV, Class A	37	\$ 3,164
Diversified Financial Services 0.2%		
Kcad Holdings I Ltd. ^{(a)(b)}	546,753,936	1,049,768
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc. ^(b)	8,511	366
Household Durables 0.0%		
Berklene Benchcraft Equity LLC ^(a)	3,155	
Metals & Mining 0.0%		
Ameriforge Group, Inc.	801	44,055
Preferred Proppants LLC ^(a)	5,738	14,345
		58,400
Software 0.0%		
Avaya Holdings Corp. ^(b)	18	279
Utilities 0.0%		
Texgen LLC ^{(a)(b)}	3,661	140,948
Total Common Stocks 0.2%		
(Cost \$6,360,071)		1,252,925
	<i>Par</i>	
	<i>(000)</i>	
Asset-Backed Securities 6.4%		
AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.55%), 6.01%, 07/20/26 ^{(c)(d)}	USD 250	248,507
Allegro CLO II-S Ltd., Series 2014-1RA, Class C, 5.76%, 10/21/28 ^{(c)(e)}	1,000	977,236
ALM VI Ltd., Series 2012-6A, Class BR3, 4.54%, 07/15/26 ^{(c)(e)}	1,000	981,313
ALM XII Ltd., Series 2015-12A, Class C1R2, 5.43%, 04/16/27 ^{(c)(e)}	1,000	966,324
ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class CR2, 5.49%, 07/15/27 ^{(c)(e)}	270	264,655
Anchorage Capital CLO Ltd. ^(c) :		
Series 2014-3RA, Class E, 8.26%, 01/28/31 ^(e)	850	788,549
Series 2014-4RA, Class D, 5.36%, 01/28/31 ^(e)	250	238,022
Series 2015-7A, Class DR, 5.49%, 10/15/27 ^(e)	1,000	977,826

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Series 2016-8A, Class ER, 8.51%, 07/28/28 ^(e)		1,000	987,972
Series 2016-9A, Class D, (3 mo. LIBOR US + 4.00%), 6.79%, 01/15/29 ^(d)		350	348,295
Benefit Street Partners CLO XII Ltd., Series 2017-12A, Class D, 9.20%, 10/15/30 ^{(c)(e)}		500	481,275
Carlyle Global Market Strategies CLO Ltd., Series 2015-1A, Class CR, (3 mo. LIBOR US + 2.00%), 4.76%, 04/20/27 ^{(c)(d)}		600	599,906
Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 01/25/30 ^(c)		488	459,977
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 ^(c)		3,024	3,098,288
Dryden 64 CLO Ltd., Series 2018-64A, Class D, 5.43%, 04/18/31 ^{(c)(e)}		250	237,638
Highbridge Loan Management Ltd., Series 5A-2015, Class ERR, 8.79%, 10/15/30 ^{(c)(e)}		450	427,082
Litigation Fee Residual Funding, 4.00%, 10/30/27 ^(a)		1,131	1,215,430
Madison Park Funding X Ltd., Series 2012-10A, Class ER, (3 mo. LIBOR US + 7.62%), 10.38%, 01/20/29 ^{(c)(d)}		500	498,444
Madison Park Funding XI Ltd., Series 2013-11A, Class ER, 9.22%, 07/23/29 ^{(c)(e)}		250	242,264
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)			
Madison Park Funding XIII Ltd., Series 2014-13A, Class ER, 8.51%, 04/19/30 ^{(c)(e)}	USD	1,250	\$ 1,199,722
Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.20%), 4.96%, 01/27/26 ^{(c)(d)}		1,500	1,502,894
Neuberger Berman CLO XX Ltd., Series 2015-20A, Class ER, 7.79%, 01/15/28 ^{(c)(e)}		790	751,861
Oaktree CLO Ltd., Series 2015-1A, Class DR, 7.96%, 10/20/27 ^{(c)(e)}		500	480,712
Octagon Investment Partners LLC, Series 2017-1A, Class E, (3 mo. LIBOR US + 6.30%), 9.06%, 07/20/30 ^{(c)(d)}		500	487,428
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 07/18/25 ^(c)		4,000	4,004,174
OZLM VIII Ltd., Series 2014-8A ^{(c)(e)} :			
Class BRR, 4.66%, 10/17/29		2,500	2,497,759
Class CRR, 5.61%, 10/17/29		500	498,018
OZLM XIX Ltd., Series 2017-19A, Class D, 9.39%, 11/22/30 ^{(c)(e)}		500	485,996
OZLM XV Ltd., Series 2016-15A, Class C, (3 mo. LIBOR US + 4.00%), 6.76%, 01/20/29 ^{(c)(d)}		1,000	999,740
OZLM XXI Ltd., Series 2017-21A, Class D, 8.30%, 01/20/31 ^{(c)(e)}		250	234,576
Park Avenue Institutional Advisers CLO Ltd., Series 2017-1A, Class D, 8.91%, 11/14/29 ^{(c)(e)}		1,750	1,680,824
Rockford Tower CLO Ltd. ^{(c)(d)} :			
Series 2017-1A, Class D, (3 mo. LIBOR US + 3.25%), 6.04%, 04/15/29		250	247,512
Series 2017-2A, Class D, (3 mo. LIBOR US + 3.45%), 6.24%, 10/15/29		500	499,810
Santander Drive Auto Receivables Trust, Series 2014-4, Class D, 3.10%, 11/16/20		2,280	2,280,986
Shackleton CLO Ltd., Series 2013-3A, Class DR, 5.81%, 07/15/30 ^{(c)(e)}		500	484,337
Symphony CLO XVIII Ltd., Series 2016-18A, Class D, (3 mo. LIBOR US + 4.00%), 6.77%, 01/23/28 ^{(c)(d)}		1,000	975,473
Thayer Park CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 6.10%), 8.86%, 04/20/29 ^{(c)(d)}		500	481,628
TICP CLO VII Ltd., Series 2017-7A, Class E, (3 mo. LIBOR US + 6.51%), 9.30%, 07/15/29 ^{(c)(d)}		500	487,837
Venture XXVI CLO Ltd., Series 2017-26A, Class D, (3 mo. LIBOR US + 4.25%), 7.01%, 01/20/29 ^{(c)(d)}		1,000	999,894
Vibrant CLO IV Ltd., Series 2016-4A, Class D, (3 mo. LIBOR US + 4.50%), 7.26%, 07/20/28 ^{(c)(d)}		1,000	1,004,449

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Wellfleet CLO Ltd., Series 2017-3A, Class B, 4.72%, 01/17/31 ^{(c)(e)}	500	475,459
York CLO Ltd. ^{(c)(d)} :		
Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 6.36%, 10/20/29	250	250,071
Series 2016-2A, Class E, (3 mo. LIBOR US + 6.94%), 9.70%, 01/20/30	1,000	993,220
		38,043,383
Interest Only Asset-Backed Securities 0.0%		
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 03/30/30 ^{(a)(c)}	2,819	133,882
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 04/15/29 ^(a)	2,024	90,582
		224,464
Total Asset-Backed Securities 6.4%		
(Cost \$38,942,273)		38,267,847

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Corporate Bonds 61.3%		
Aerospace & Defense 2.4%		
Arconic, Inc.:		
5.40%, 04/15/21	USD 10	\$ 10,286
5.87%, 02/23/22	730	761,938
5.13%, 10/01/24	808	799,920
BBA US Holdings, Inc., 5.38%, 05/01/26 ^(c)	271	276,081
Bombardier, Inc. ^(c) :		
7.75%, 03/15/20	172	179,542
8.75%, 12/01/21 ^(f)	827	909,700
5.75%, 03/15/22	102	102,204
6.00%, 10/15/22	8	8,040
6.13%, 01/15/23 ^(f)	810	816,075
7.50%, 12/01/24 ^(f)	965	981,888
7.50%, 03/15/25	621	626,434
7.88%, 04/15/27 ^(g)	1,094	1,094,456
Koppers, Inc., 6.00%, 02/15/25 ^(c)	51	44,625
Kratos Defense & Security Solutions, Inc., 6.50%, 11/30/25 ^(c)	336	348,180
Moog, Inc., 5.25%, 12/01/22 ^(c)	270	274,274
Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 ^(c)	165	167,475
TransDigm UK Holdings PLC, 6.88%, 05/15/26 ^{(c)(f)}	264	257,400
TransDigm, Inc.:		
6.00%, 07/15/22 ^(f)	304	309,624
6.50%, 07/15/24	54	54,540
6.25%, 03/15/26 ^{(c)(f)}	6,008	6,143,180
7.50%, 03/15/27 ^(c)	46	46,225
		14,212,087
Air Freight & Logistics 0.0%		
XPO Logistics, Inc., 6.75%, 08/15/24 ^(c)	18	18,115
Airlines 1.6%		
Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 09/15/24 ^(c)	1,167	1,147,581
American Airlines Pass-Through Trust:		
Series 2013-2, Class A, 4.95%, 01/15/23 ^(f)	1,972	2,027,917
Series 2013-2, Class B, 5.60%, 07/15/20 ^(c)	252	255,475
Series 2017-1, Class B, 4.95%, 02/15/25	1,282	1,302,282
Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd., 8.38%, 05/10/20	239	232,427
Latam Finance Ltd., 6.88%, 04/11/24 ^(c)	203	205,495
United Airlines Pass-Through Trust:		
Series 2014-2, Class B, 4.63%, 09/03/22 ^(f)	1,653	1,664,017

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Series 2015-1, Class A, 3.70%, 12/01/22		2,430		2,404,728
Virgin Australia Trust, Series 2013-1, Class A, 5.00%, 04/23/25 ^{(c)(f)}		182		185,385
				9,425,307
Auto Components 0.3%				
Allison Transmission, Inc., 5.00%, 10/01/24 ^(c)		28		28,175
Aptiv PLC, 4.40%, 10/01/46		240		206,642
GKN Holdings PLC, 3.38%, 05/12/32	GBP	100		128,051
Goodyear Tire & Rubber Co., 5.00%, 05/31/26	USD	67		63,482
Icahn Enterprises LP/Icahn Enterprises Finance Corp.:				
6.00%, 08/01/20		28		28,280
6.25%, 02/01/22		299		307,910
6.75%, 02/01/24		246		257,685
6.38%, 12/15/25		149		153,284
Tesla, Inc., 5.30%, 08/15/25 ^{(c)(f)}		407		362,230
				1,535,739
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Banks 2.0%				
Allied Irish Banks PLC (5 year EUR Swap + 3.95%), 4.13%, 11/26/25 ^(h)	EUR	100	\$	117,414
Banco Espirito Santo SA ^{(b)(i)} :				
4.75%, 01/15/19		100		32,702
4.00%, 01/21/19		100		31,849
Bank of Ireland (5 year EUR Swap + 3.55%), 4.25%, 06/11/24 ^(h)		100		114,493
Barclays PLC:				
4.38%, 09/11/24	USD	580		569,454
3.65%, 03/16/25 ^(f)		3,600		3,461,357
5.20%, 05/12/26		200		201,231
BBVA Bancomer SA, 6.75%, 09/30/22 ^(c)		192		205,872
CIT Group, Inc.:				
5.00%, 08/01/23		582		604,058
5.25%, 03/07/25		599		627,453
6.13%, 03/09/28		98		106,330
HSBC Holdings PLC, 4.38%, 11/23/26 ^(f)		395		397,510
Nordea Bank AB, 4.50%, 03/26/20	EUR	1,020		1,212,441
Promerica Financial Corp., 9.70%, 05/14/24 ^(c)	USD	200		203,525
Santander Holdings USA, Inc., 4.50%, 07/17/25 ^(f)		1,750		1,777,449
Santander UK Group Holdings PLC, 2.88%, 08/05/21 ^(f)		950		934,599
Standard Chartered PLC, 3.89%, 03/15/24 ^{(c)(e)(f)}		1,500		1,482,788
Unione di Banche Italiane SpA, 5.88%, 03/04/29 ^{(e)(g)}	EUR	100		114,029
				12,194,554
Beverages 0.1%				
BWAY Holding Co., 4.75%, 04/15/24		100		114,835
Central American Bottling Corp., 5.75%, 01/31/27 ^(c)	USD	176		178,564
Crown European Holdings SA, 2.25%, 02/01/23 ^(c)	EUR	100		117,565
OI European Group BV, 4.00%, 03/15/23 ^(c)	USD	176		172,040
				583,004

Building Materials 0.0%

Jeld-Wen, Inc., 4.63%, 12/15/25 ^(c)	138	129,893
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Building Products 0.4%

American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 ^(c)	184	188,600
Beacon Roofing Supply, Inc., 4.88%, 11/01/25 ^(c)	18	16,757
CPG Merger Sub LLC, 8.00%, 10/01/21 ^(c)	324	319,140
Jeld-Wen, Inc., 4.88%, 12/15/27 ^(c)	19	17,599
Masonite International Corp. ^(c) :		
5.63%, 03/15/23 ^(f)	384	390,720
5.75%, 09/15/26	160	160,000
PGT Escrow Issuer, Inc., 6.75%, 08/01/26 ^(c)	107	110,210
Standard Industries, Inc. ^(c) :		
5.50%, 02/15/23	66	67,485
5.38%, 11/15/24	404	410,060
6.00%, 10/15/25	600	626,250
5.00%, 02/15/27	36	34,290
4.75%, 01/15/28	46	43,010
USG Corp. ^(c) :		
5.50%, 03/01/25	11	11,110
4.88%, 06/01/27	198	199,914

2,595,145

Cable Television Services 0.0%

Cincinnati Bell, Inc., 8.00%, 10/15/25 ^(c)	146	132,130
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Capital Markets 0.6%

Blackstone CQP Holdco LP ^(c) :		
6.50%, 03/20/21	2,040	2,037,450
6.00%, 08/18/21	332	328,680

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par</i> <i>(000)</i>	<i>Value</i>
Capital Markets (continued)		
Intertrust Group BV, 3.38%, 11/15/25	EUR 100	\$ 116,186
Lions Gate Capital Holdings LLC ^(c) : 6.38%, 02/01/24	USD 25	25,625
5.88%, 11/01/24	171	173,137
Morgan Stanley, 4.00%, 07/23/25 ^(f)	965	980,823
Stevens Holding Co., Inc., 6.13%, 10/01/26 ^(c)	167	170,340
		3,832,241
Chemicals 1.5%		
Alpha 2 BV, (8.75% Cash or 9.50% PIK), 8.75%, 06/01/23 ^{(c)(j)}	256	245,120
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^(c)	1,246	1,193,045
Axalta Coating Systems LLC, 4.88%, 08/15/24 ^(c)	608	603,440
Blue Cube Spinco LLC: 9.75%, 10/15/23	596	667,669
10.00%, 10/15/25	341	390,445
Chemours Co.: 6.63%, 05/15/23	228	236,561
7.00%, 05/15/25	112	116,760
4.00%, 05/15/26	EUR 186	210,319
5.38%, 05/15/27	USD 99	96,030
Cydsa SAB de CV, 6.25%, 10/04/27 ^(c)	252	239,400
Element Solutions, Inc., 5.88%, 12/01/25 ^{(c)(f)}	1,052	1,064,498
GCP Applied Technologies, Inc., 5.50%, 04/15/26 ^(c)	248	249,860
Huntsman International LLC: 5.13%, 11/15/22	280	292,600
4.50%, 05/01/29 ^(g)	135	133,109
INEOS Finance PLC, 4.00%, 05/01/23	EUR 100	115,304
Mexichem SAB de CV, 5.50%, 01/15/48 ^(c)	USD 200	183,480
Momentive Performance Materials, Inc., 3.88%, 10/24/21 ^(f)	303	326,483
NOVA Chemicals Corp., 4.88%, 06/01/24 ^(c)	267	258,509
Olin Corp., 5.00%, 02/01/30	117	113,636
PQ Corp. ^(c) : 6.75%, 11/15/22 ^(f)	444	461,627
5.75%, 12/15/25	497	481,161
Versum Materials, Inc., 5.50%, 09/30/24 ^(c)	158	164,320
WR Grace & Co-Conn ^(c) : 5.13%, 10/01/21 ^(f)	741	762,408
5.63%, 10/01/24	200	208,000
		8,813,784
Commercial Services & Supplies 1.2%		

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ADT Security Corp.:			
6.25%, 10/15/21		139	146,298
3.50%, 07/15/22		313	307,914
4.13%, 06/15/23		226	221,762
4.88%, 07/15/32 ^(c)		371	312,567
Advanced Disposal Services, Inc., 5.63%, 11/15/24 ^(c)		147	148,470
Avolon Holdings Funding Ltd. ^(c) :			
5.13%, 10/01/23		323	326,230
5.25%, 05/15/24 ^(g)		302	309,550
Booz Allen Hamilton, Inc., 5.13%, 05/01/25 ^(c)		270	270,675
Core & Main LP, 6.13%, 08/15/25 ^(c)		446	429,275
Fortress Transportation & Infrastructure Investors LLC ^(c) :			
6.75%, 03/15/22		71	72,385
6.50%, 10/01/25		78	76,245
GFL Environmental, Inc., 5.38%, 03/01/23 ^(c)		131	123,386
Harland Clarke Holdings Corp., 8.38%, 08/15/22 ^(c)		414	386,572
KAR Auction Services, Inc., 5.13%, 06/01/25 ^(c)		380	369,550
Mobile Mini, Inc., 5.88%, 07/01/24 ^(f)		499	505,237
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Commercial Services & Supplies (continued)			
Paprec Holding SA, 4.00%, 03/31/25	EUR	100	\$ 96,612
Park Aerospace Holdings Ltd. ^(c) :			
3.63%, 03/15/21	USD	226	223,175
5.25%, 08/15/22		369	377,749
5.50%, 02/15/24		6	6,203
Pitney Bowes, Inc., 3.88%, 10/01/21 ^(f)		500	485,000
Resideo Funding, Inc., 6.13%, 11/01/26 ^(c)		148	151,700
Ritchie Bros Auctioneers, Inc., 5.38%, 01/15/25 ^(c)		472	480,260
United Rentals North America, Inc.:			
5.75%, 11/15/24 ^(f)		609	627,270
5.50%, 05/15/27		397	397,000
			6,851,085
Communications Equipment 1.1%			
CommScope Finance LLC ^(c) :			
5.50%, 03/01/24		887	902,922
6.00%, 03/01/26		771	788,347
8.25%, 03/01/27		243	252,113
CommScope Technologies LLC ^(c) :			
6.00%, 06/15/25		3	2,828
5.00%, 03/15/27		367	328,575
CommScope, Inc., 5.00%, 06/15/21 ^(c)		465	465,581
Motorola Solutions, Inc., 3.75%, 05/15/22 ^(f)		1,500	1,506,718
Nokia OYJ:			
3.38%, 06/12/22		106	103,848
4.38%, 06/12/27		149	146,410
6.63%, 05/15/39		200	210,000
Zayo Group LLC/Zayo Capital, Inc. ^(f) :			
6.00%, 04/01/23		531	537,637

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6.38%, 05/15/25		535	530,988
5.75%, 01/15/27 ^(c)		1,103	1,069,910
			6,845,877
Construction & Engineering 0.1%			
Brand Industrial Services, Inc., 8.50%, 07/15/25 ^(c)		227	204,868
frontdoor, Inc., 6.75%, 08/15/26 ^(c)		241	244,916
SPIE SA, 3.13%, 03/22/24	EUR	100	116,214
			565,998
Construction Materials 0.5%			
American Builders & Contractors Supply Co., Inc., 5.88%, 05/15/26 ^(c)	USD	219	222,559
HD Supply, Inc., 5.38%, 10/15/26 ^(c)		1,806	1,833,090
LKQ Italia Bondeo SpA, 3.88%, 04/01/24	EUR	100	120,177
Navistar International Corp., 6.63%, 11/01/25 ^(c)	USD	318	327,868
New Enterprise Stone & Lime Co., Inc., 10.13%, 04/01/22 ^(c)		136	136,680
Williams Scotsman International, Inc. ^(c) :			
7.88%, 12/15/22		109	110,635
6.88%, 08/15/23		155	152,287
			2,903,296
Consumer Discretionary 0.4%			
AA Bond Co. Ltd., 4.88%, 07/31/24	GBP	100	127,916
Nielsen Co. Luxembourg Sarl, 5.00%, 02/01/25 ^(c)	USD	162	159,975
Silversea Cruise Finance Ltd., 7.25%, 02/01/25 ^(c)		56	60,662
Staples, Inc., 8.50%, 09/15/25 ^(c)		457	447,860
Star Merger Sub, Inc., 6.88%, 08/15/26 ^(c)		610	612,111
Techem Verwaltungsgesellschaft 674 mbH, 6.00%, 07/30/26	EUR	100	116,440
Viking Cruises Ltd. ^(c) :			
6.25%, 05/15/25	USD	315	317,363
5.88%, 09/15/27 ^(f)		828	797,985
			2,640,312

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Consumer Finance 1.6%			
Alliance Data Systems Corp. ^(c) :			
5.88%, 11/01/21	USD	696	\$ 708,180
5.38%, 08/01/22		64	64,960
Ally Financial, Inc., 8.00%, 11/01/31 ^(f)		1,889	2,332,915
Credivalores-Crediservicios SAS, 9.75%, 07/27/22 ^(c)		200	177,519
Mulhacen Pte Ltd., (6.5% Cash or 7.25% PIK), 6.50%, 08/01/23 ^(j)	EUR	119	135,194
Navient Corp.:			
5.00%, 10/26/20 ^(f)	USD	310	313,965
6.63%, 07/26/21		113	116,814
6.50%, 06/15/22		85	87,337
5.50%, 01/25/23		327	322,912
7.25%, 09/25/23 ^(f)		257	265,031
5.88%, 10/25/24		65	62,319
6.75%, 06/25/25		105	102,769
6.75%, 06/15/26		108	103,680
5.63%, 08/01/33		95	73,388
Nexi Capital SpA, 3.63%, 05/01/23 ^(e)	EUR	100	114,462
Refinitiv US Holdings, Inc.:			
4.50%, 05/15/26		100	112,942
4.50%, 05/15/26 ^(c)		400	451,768
6.25%, 05/15/26 ^(c)	USD	1,450	1,462,687
8.25%, 11/15/26 ^(c)		587	574,343
Springleaf Finance Corp.:			
6.13%, 05/15/22		70	72,625
5.63%, 03/15/23		8	8,130
6.13%, 03/15/24		453	458,096
6.88%, 03/15/25		281	287,674
7.13%, 03/15/26		147	148,837
Verscend Escrow Corp., 9.75%, 08/15/26 ^(c)		1,202	1,229,045
			9,787,592
Containers & Packaging 1.4%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
4.63%, 05/15/23 ^(c)		990	997,425
7.25%, 05/15/24 ^(c)		1,554	1,613,751
4.75%, 07/15/27 ^(c)	GBP	100	122,455
4.75%, 07/15/27		100	122,455
BWAY Holding Co., 5.50%, 04/15/24 ^{(c)(f)}	USD	1,024	1,007,053
Crown Americas LLC/Crown Americas Capital Corp. VI:			
4.75%, 02/01/26 ^(f)		480	481,500
4.25%, 09/30/26		196	188,650

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Greif, Inc., 6.50%, 03/01/27 ^(c)		91		92,718
Intertape Polymer Group, Inc., 7.00%, 10/15/26 ^(c)		136		137,020
Mercer International, Inc.:				
6.50%, 02/01/24		113		115,260
5.50%, 01/15/26		117		111,735
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu:				
5.75%, 10/15/20 ^(f)		1,029		1,031,251
(3 mo. LIBOR US + 3.50%), 6.29%, 07/15/21 ^{(c)(d)}		433		435,706
5.13%, 07/15/23 ^(c)		42		42,000
7.00%, 07/15/24 ^{(c)(f)}		699		714,728
Sealed Air Corp. ^(c) :				
4.88%, 12/01/22		192		195,600
5.13%, 12/01/24		46		47,314
6.88%, 07/15/33		44		45,980
Suzano Austria GmbH, 6.00%, 01/15/29 ^(c)		517		547,309
				8,049,910
			<i>Par</i>	
			<i>(000)</i>	
				<i>Value</i>
<i>Security</i>				
Diversified Consumer Services 0.6%				
APX Group, Inc. ^(f) :				
8.75%, 12/01/20	USD	262	\$	260,362
7.88%, 12/01/22		336		333,480
Ascend Learning LLC, 6.88%, 08/01/25 ^(c)		587		573,679
Graham Holdings Co., 5.75%, 06/01/26 ^(c)		211		217,330
Laureate Education, Inc., 8.25%, 05/01/25 ^(c)		114		123,120
Matthews International Corp., 5.25%, 12/01/25 ^(c)		108		104,490
Pinnacle Bidco PLC, 6.38%, 02/15/25	GBP	100		133,990
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^{(c)(f)}	USD	1,100		1,159,950
ServiceMaster Co. LLC, 5.13%, 11/15/24 ^(c)		797		800,985
Verisure Holding AB, 3.50%, 05/15/23	EUR	100		116,589
				3,823,975
Diversified Financial Services 1.0%				
Arrow Global Finance PLC (3 mo. EURIBOR + 2.88%), 2.88%, 04/01/25 ^(d)		100		108,783
Controladora Mabe SA de CV, 5.60%, 10/23/28 ^(c)	USD	200		198,645
Docuformas SAPI de CV, 9.25%, 10/11/22 ^(c)		421		367,323
FS Energy & Power Fund, 7.50%, 08/15/23 ^(c)		79		79,933
General Motors Financial Co., Inc., 4.38%, 09/25/21 ^(f)		530		538,705
Gilex Holding Sarl, 8.50%, 05/02/23 ^(c)		182		191,100
Intesa Sanpaolo SpA, 5.02%, 06/26/24 ^{(c)(f)}		2,442		2,262,631
Jefferies Finance LLC/JFIN Co-Issuer Corp. ^{(c)(f)} :				
7.38%, 04/01/20		290		290,580
6.88%, 04/15/22		480		478,800
MSCI, Inc., 5.25%, 11/15/24 ^(c)		105		107,625
Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 ^{(c)(f)}		438		442,380
Travelport Corporate Finance PLC, 6.00%, 03/15/26 ^(c)		171		181,260
UniCredit SpA (5 year EUR Swap + 4.32%), 4.38%, 01/03/27 ^(h)	EUR	100		116,689
Vantiv LLC/Vanity Issuer Corp. ^(c) :				
3.88%, 11/15/25	GBP	100		128,954

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4.38%, 11/15/25	USD	200	193,000
WMG Acquisition Corp., 5.50%, 04/15/26 ^(c)		166	167,038
			5,853,446
Diversified Telecommunication Services 1.1%			
CenturyLink, Inc.:			
5.63%, 04/01/25 ^(f)		526	501,520
Series P, 7.60%, 09/15/39		26	22,685
Series S, 6.45%, 06/15/21 ^(f)		412	427,944
Series U, 7.65%, 03/15/42		185	161,412
Series W, 6.75%, 12/01/23 ^(f)		236	245,072
Series Y, 7.50%, 04/01/24 ^(f)		630	666,422
Cincinnati Bell, Inc., 7.00%, 07/15/24 ^(c)		340	307,700
Embarq Corp., 8.00%, 06/01/36		428	413,020
Frontier Communications Corp.:			
7.13%, 03/15/19		156	155,805
10.50%, 09/15/22		163	116,545
11.00%, 09/15/25 ^(f)		1,205	769,694
8.50%, 04/01/26 ^(c)		377	350,610
Level 3 Financing, Inc.:			
5.38%, 08/15/22		184	185,150
5.63%, 02/01/23		61	61,458
5.13%, 05/01/23 ^(f)		295	296,870
5.38%, 05/01/25		90	89,775
5.25%, 03/15/26 ^(f)		909	890,820
Telecom Italia Capital SA:			
6.38%, 11/15/33		126	118,440
6.00%, 09/30/34		191	171,900

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Diversified Telecommunication Services (continued)		
Telecom Italia SpA, 5.30%, 05/30/24 ^(c)	USD 200	\$ 195,500
Verizon Communications, Inc., 3.38%, 02/15/25 ^(f)	156	156,107
		6,304,449
Electric Utilities 0.4%		
AES Corp., 5.50%, 04/15/25	152	156,750
Black Hills Corp., 3.15%, 01/15/27 ^(f)	305	285,185
DPL, Inc., 7.25%, 10/15/21	30	32,175
Enel Finance International NV, 3.63%, 05/25/27 ^{(c)(f)}	900	830,079
Energuate Trust, 5.88%, 05/03/27 ^(c)	200	190,285
Eskom Holdings SOC Ltd., 6.35%, 08/10/28 ^(c)	325	332,719
Exelon Corp., 3.40%, 04/15/26 ^(f)	140	135,830
Inkia Energy Ltd., 5.88%, 11/09/27 ^(c)	377	362,391
NextEra Energy Operating Partners LP ^(c) :		
4.25%, 09/15/24	101	99,232
4.50%, 09/15/27	128	121,920
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc. ^(a) :		
10.25%, 11/01/15 ^(b)	47	
10.50%, 11/01/19	31	112
11.50%, 10/01/20	300	
		2,546,678
Electronic Equipment, Instruments & Components 0.1%		
CDW LLC/CDW Finance Corp.:		
5.00%, 09/01/23	72	72,720
5.50%, 12/01/24 ^(f)	521	543,142
5.00%, 09/01/25	107	107,669
Energizer Gamma Acquisition BV, 4.63%, 07/15/26	EUR 100	115,661
Itron, Inc., 5.00%, 01/15/26 ^(c)	USD 25	24,313
		863,505
Energy Equipment & Services 0.7%		
Apergy Corp., 6.38%, 05/01/26	101	100,874
Calfrac Holdings LP, 8.50%, 06/15/26 ^(c)	113	83,620
CSI Compressco LP/CSI Compressco Finance, Inc., 7.50%, 04/01/25 ^(c)	273	264,810
Ensco PLC:		
4.50%, 10/01/24	26	20,116
5.20%, 03/15/25	313	240,227
7.75%, 02/01/26	141	118,440
Gates Global LLC/Gates Global Co., 6.00%, 07/15/22 ^{(c)(f)}	715	717,796
Halliburton Co., 3.80%, 11/15/25 ^(f)	100	100,474

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McDermott Technology Americas, Inc./McDermott Technology U.S., Inc., 10.63%, 05/01/24 ^(c)		331		274,730
Oceaneering International, Inc., 4.65%, 11/15/24		46		42,492
Odebrecht Oil & Gas Finance Ltd., 0.00% ^{(c)(k)(l)}	BRL	43		334
Pattern Energy Group, Inc., 5.88%, 02/01/24 ^(c)	USD	299		304,496
Pioneer Energy Services Corp., 6.13%, 03/15/22		241		148,215
SESI LLC, 7.75%, 09/15/24		198		168,300
Transocean, Inc.:				
8.38%, 12/15/21		51		53,550
9.00%, 07/15/23 ^(c)		583		615,065
7.50%, 01/15/26 ^(c)		218		210,370
USA Compression Partners LP/USA Compression Finance Corp.:				
6.88%, 04/01/26		277		281,847
6.88%, 09/01/27 ^{(c)(g)}		231		235,620
Weatherford International Ltd.:				
6.50%, 08/01/36		110		65,450
5.95%, 04/15/42 ^(f)		220		130,350
				4,177,176
			<i>Par</i>	
			<i>(000)</i>	
				<i>Value</i>
<i>Security</i>				
Environmental, Maintenance, & Security Service 0.1%				
Hulk Finance Corp., 7.00%, 06/01/26 ^(c)	USD	131	\$	124,450
Tervita Escrow Corp., 7.63%, 12/01/21 ^(c)		343		342,142
Waste Pro USA, Inc., 5.50%, 02/15/26 ^(c)		115		111,550
				578,142
Equity Real Estate Investment Trusts (REITs) 1.5%				
AvalonBay Communities, Inc., 3.45%, 06/01/25 ^(f)		1,245		1,241,950
ERP Operating LP, 3.38%, 06/01/25 ^(f)		1,015		1,014,629
Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 ^(c)		145		140,469
GEO Group, Inc.:				
5.13%, 04/01/23		249		236,550
5.88%, 10/15/24		170		161,075
6.00%, 04/15/26		10		9,275
Hilton Domestic Operating Co., Inc.:				
4.25%, 09/01/24		337		332,366
5.13%, 05/01/26 ^(c)		697		700,485
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.63%, 04/01/25		30		29,850
iStar, Inc.:				
4.63%, 09/15/20		33		33,165
6.00%, 04/01/22		62		61,923
5.25%, 09/15/22		67		65,660
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.:				
5.63%, 05/01/24 ^(f)		1,361		1,405,232
4.50%, 09/01/26 ^(f)		678		649,748
4.50%, 01/15/28		236		220,660
MPT Operating Partnership LP/MPT Finance Corp.:				
6.38%, 03/01/24		42		43,995
5.50%, 05/01/24		73		74,734

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5.00%, 10/15/27		959	951,807
Starwood Property Trust, Inc., 5.00%, 12/15/21		234	238,972
Trust F/1401, 6.95%, 01/30/44		706	712,972
Ventas Realty LP, 4.13%, 01/15/26 ^(f)		650	652,791
VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23		224	244,243
			9,222,551
Food & Staples Retailing 0.1%			
Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC:			
6.63%, 06/15/24		186	186,000
5.75%, 03/15/25		70	66,500
Albertsons Cos. LLC/Safeway, Inc./New Albertsons LP/Albertsons LLC,			
7.50%, 03/15/26 ^(c)		107	110,210
B&M European Value Retail SA, 4.13%, 02/01/22	GBP	100	132,917
Post Holdings, Inc., 5.63%, 01/15/28 ^(c)	USD	73	70,536
Rite Aid Corp., 6.13%, 04/01/23 ^(c)		110	93,775
			659,938
Food Products 0.7%			
Aramark Services, Inc.:			
5.13%, 01/15/24 ^(f)		417	426,382
5.00%, 04/01/25 ^(c)		79	80,383
5.00%, 02/01/28 ^(c)		345	340,688
Arcor SAIC, 6.00%, 07/06/23 ^(c)		180	175,119
B&G Foods, Inc., 5.25%, 04/01/25		51	48,705
Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 04/15/25 ^(c)		149	134,100
JBS USA LUX SA/JBS USA Finance, Inc. ^(c) :			
5.88%, 07/15/24		381	391,668
5.75%, 06/15/25 ^(f)		942	953,775
6.75%, 02/15/28		319	329,943

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Food Products (continued)			
MARB BondCo PLC:			
7.00%, 03/15/24	USD	200	\$ 196,940
6.88%, 01/19/25 ^(c)		200	194,468
Post Holdings, Inc. ^(c) :			
5.50%, 03/01/25		246	246,615
5.75%, 03/01/27		253	248,889
Simmons Foods, Inc., 7.75%, 01/15/24 ^(c)		270	282,150
			4,049,825
Health Care Equipment & Supplies 0.9%			
Avantor, Inc. ^(c) :			
6.00%, 10/01/24 ^(f)		1,750	1,786,094
9.00%, 10/01/25		999	1,070,179
Hologic, Inc. ^(c) :			
4.38%, 10/15/25		45	44,213
4.63%, 02/01/28		174	167,910
Immucor, Inc., 11.13%, 02/15/22 ^(c)		100	101,250
Mallinckrodt International Finance SA/Mallinckrodt CB LLC ^(c) :			
4.88%, 04/15/20		284	282,608
5.75%, 08/01/22 ^(f)		233	219,020
Ortho-Clinical Diagnostics, Inc./Ortho-Clinical Diagnostics SA, 6.63%, 05/15/22 ^{(c)(f)}		1,591	1,531,337
Teleflex, Inc.:			
5.25%, 06/15/24		250	255,312
4.88%, 06/01/26		87	88,088
4.63%, 11/15/27		58	57,569
			5,603,580
Health Care Providers & Services 3.1%			
Acadia Healthcare Co., Inc.:			
5.13%, 07/01/22		146	143,810
5.63%, 02/15/23		160	158,800
6.50%, 03/01/24		235	233,825
AHP Health Partners, Inc., 9.75%, 07/15/26 ^(c)		140	147,000
Centene Corp.:			
4.75%, 05/15/22		314	319,888
6.13%, 02/15/24		37	38,711
4.75%, 01/15/25		200	201,500
5.38%, 06/01/26 ^{(c)(f)}		1,829	1,897,587
CHS/Community Health Systems, Inc. ^(c) :			
8.63%, 01/15/24		675	695,250
8.00%, 03/15/26		298	294,075

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DaVita, Inc., 5.13%, 07/15/24 ^(f)		235		232,650
Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 05/15/22 ^{(c)(i)}		205		205,513
Encompass Health Corp., 5.75%, 11/01/24 ^(f)		80		80,824
HCA, Inc.:				
4.75%, 05/01/23		9		9,328
5.00%, 03/15/24 ^(f)		567		592,332
5.38%, 02/01/25		522		541,413
5.88%, 02/15/26		13		13,731
5.25%, 06/15/26		47		49,570
5.38%, 09/01/26		379		388,475
5.63%, 09/01/28		1,000		1,033,750
5.88%, 02/01/29		1,154		1,210,257
5.50%, 06/15/47 ^(f)		765		794,743
MEDNAX, Inc., 5.25%, 12/01/23 ^{(c)(f)}		168		169,890
Molina Healthcare, Inc.:				
5.38%, 11/15/22		172		177,321
4.88%, 06/15/25 ^(c)		108		106,380
MPH Acquisition Holdings LLC, 7.13%, 06/01/24 ^{(c)(f)}		424		425,853
NVA Holdings, Inc., 6.88%, 04/01/26 ^(c)		243		234,495
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Health Care Providers & Services (continued)				
Polaris Intermediate Corp., (8.50% Cash), 8.50%, 12/01/22 ^{(c)(f)(j)}	USD	878	\$	866,770
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 05/01/23 ^(c)		772		825,075
Sotera Health Holdings LLC, 6.50%, 05/15/23 ^(c)		366		368,745
Surgery Center Holdings, Inc. ^(c) :				
8.88%, 04/15/21		139		141,433
6.75%, 07/01/25 ^(f)		272		247,520
Team Health Holdings, Inc., 6.38%, 02/01/25 ^{(c)(f)}		419		334,153
Tenet Healthcare Corp.:				
6.00%, 10/01/20 ^(f)		580		599,575
8.13%, 04/01/22		502		535,885
4.63%, 07/15/24 ^(f)		530		528,675
6.25%, 02/01/27 ^(c)		1,113		1,145,694
UnitedHealth Group, Inc., 3.75%, 07/15/25 ^(f)		1,470		1,509,052
Vizient, Inc., 10.38%, 03/01/24 ^(c)		322		348,565
WellCare Health Plans, Inc.:				
5.25%, 04/01/25		310		316,495
5.38%, 08/15/26 ^(c)		343		352,861
				18,517,469
Health Care Services 0.0%				
Aveta, Inc. Escrow, 7.00%, 04/01/19 ^(a)		183		
Health Care Technology 0.2%				
Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 03/01/25 ^(c)		308		300,593
IQVIA, Inc.:				
3.25%, 03/15/25	EUR	148		171,922
3.25%, 03/15/25 ^(c)		100		116,164

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5.00%, 10/15/26 ^(c)	USD	463	471,102
			1,059,781
Hotels, Restaurants & Leisure 3.4%			
New Red Finance, Inc. ^(c) :			
4.25%, 05/15/24		273	265,834
5.00%, 10/15/25 ^(f)		1,848	1,789,095
Boyd Gaming Corp., 6.00%, 08/15/26		112	114,870
Boyne USA, Inc., 7.25%, 05/01/25 ^(c)		184	196,880
Caesars Resort Collection LLC/CRC Finco, Inc., 5.25%, 10/15/25 ^(c)		297	281,779
Churchill Downs, Inc., 4.75%, 01/15/28 ^(c)		119	113,669
CPUK Finance Ltd., 4.25%, 08/28/22	GBP	100	131,269
Eldorado Resorts, Inc.:			
6.00%, 04/01/25	USD	91	92,602
6.00%, 09/15/26 ^(c)		117	119,047
ESH Hospitality, Inc., 5.25%, 05/01/25 ^{(c)(f)}		285	283,575
GLP Capital LP/GLP Financing II, Inc.:			
5.38%, 11/01/23		126	130,843
5.25%, 06/01/25		108	111,833
5.38%, 04/15/26		164	168,979
Golden Nugget, Inc., 6.75%, 10/15/24 ^(c)		552	554,760
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.88%, 04/01/27		49	48,755
IRB Holding Corp., 6.75%, 02/15/26 ^(c)		52	49,140
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC ^(c) :			
5.00%, 06/01/24		35	35,376
5.25%, 06/01/26		368	374,440
4.75%, 06/01/27		5	4,925
Marriott Ownership Resorts, Inc., 6.50%, 09/15/26 ^(c)		40	41,300
McDonald's Corp., 3.70%, 01/30/26 ^(c)		405	407,561
Melco Resorts Finance Ltd., 4.88%, 06/06/25 ^{(c)(f)}		375	359,062

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Hotels, Restaurants & Leisure (continued)			
MGM Resorts International:			
6.63%, 12/15/21 ^(f)	USD	992	\$ 1,056,480
7.75%, 03/15/22		453	497,167
4.63%, 09/01/26		11	10,450
RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 04/15/21 ^(f)		494	495,235
Sabre GLOB, Inc. ^(c) :			
5.38%, 04/15/23		147	149,940
5.25%, 11/15/23		210	214,200
Scientific Games International, Inc.:			
10.00%, 12/01/22 ^(f)		761	800,001
5.00%, 10/15/25 ^{(c)(f)}		783	758,531
3.38%, 02/15/26	EUR	100	108,770
Six Flags Entertainment Corp. ^{(c)(f)} :			
4.88%, 07/31/24	USD	908	894,380
5.50%, 04/15/27		228	224,010
Spirit Issuer PLC:			
Series A2, (3 mo. LIBOR GBP + 2.70%), 3.61%, 12/28/31 ^(d)	GBP	1,800	2,316,005
Series A5, 5.47%, 12/28/28		4,500	6,209,949
Station Casinos LLC, 5.00%, 10/01/25 ^(c)	USD	123	119,464
Unique Pub Finance Co. PLC, Series A4, 5.66%, 06/30/27	GBP	58	83,095
Wyndham Destinations, Inc.:			
5.40%, 04/01/24	USD	13	13,065
5.75%, 04/01/27		64	63,520
Wyndham Hotels & Resorts, Inc., 5.38%, 04/15/26 ^(c)		121	122,410
Wynn Macau Ltd., 5.50%, 10/01/27 ^{(c)(f)}		600	568,875
Yum! Brands, Inc.:			
3.88%, 11/01/23		98	96,040
5.35%, 11/01/43		6	5,130
			20,482,311
Household Durables 0.6%			
Algeco Global Finance PLC, 8.00%, 02/15/23 ^(c)		600	598,500
Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 07/01/22 ^(c)		207	206,224
Lennar Corp.:			
8.38%, 01/15/21		134	144,552
6.25%, 12/15/21 ^(f)		380	397,575
4.88%, 12/15/23		122	123,830
4.75%, 05/30/25		260	260,731
5.25%, 06/01/26		28	28,105
4.75%, 11/29/27		360	349,650

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Mattamy Group Corp. ^(c) :			
6.88%, 12/15/23	113		112,152
6.50%, 10/01/25	172		165,281
MDC Holdings, Inc., 6.00%, 01/15/43	122		103,700
Meritage Homes Corp., 5.13%, 06/06/27	77		71,803
PulteGroup, Inc., 6.38%, 05/15/33 ^(f)	469		444,377
Tempur Sealy International, Inc., 5.50%, 06/15/26 ^(f)	180		179,550
TRI Pointe Group, Inc.:			
4.88%, 07/01/21	112		111,720
5.25%, 06/01/27	15		13,500
TRI Pointe Group, Inc./TRI Pointe Homes, Inc.:			
4.38%, 06/15/19	110		109,863
5.88%, 06/15/24	11		10,770
			3,431,883
Household Products 0.2%			
ACCO Brands Corp., 5.25%, 12/15/24 ^(c)	85		83,513
Berklene Benchcraft LLC, 4.50%, 06/01/19 ^{(a)(b)(i)}	200		
	<i>Par</i>		
<i>Security</i>	<i>(000)</i>		<i>Value</i>
Household Products (continued)			
Energizer Holdings, Inc. ^(c) :			
6.38%, 07/15/26	USD 46	\$	46,460
7.75%, 01/15/27	336		357,840
Spectrum Brands, Inc., 6.63%, 11/15/22 ^(f)	815		833,337
			1,321,150
Independent Power and Renewable Electricity Producers 1.1%			
AES Corp.:			
4.50%, 03/15/23	187		188,402
4.88%, 05/15/23	193		194,870
6.00%, 05/15/26	230		242,075
5.13%, 09/01/27	121		124,327
Calpine Corp.:			
5.38%, 01/15/23	1,294		1,281,060
5.88%, 01/15/24 ^(c)	320		326,400
5.75%, 01/15/25	120		114,900
5.25%, 06/01/26 ^(c)	730		715,400
Clearway Energy Operating LLC:			
5.38%, 08/15/24	443		434,140
5.75%, 10/15/25 ^(c)	267		262,327
5.00%, 09/15/26	129		120,293
Genneia SA, 8.75%, 01/20/22 ^(c)	293		272,490
NRG Energy, Inc.:			
6.63%, 01/15/27 ^(f)	975		1,036,852
5.75%, 01/15/28	536		550,070
TerraForm Power Operating LLC ^(c) :			
4.25%, 01/31/23	181		179,319
6.63%, 06/15/25 ^(m)	30		31,500
5.00%, 01/31/28	181		171,950

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Vistra Energy Corp., 7.63%, 11/01/24		124	131,750
			6,378,125
Industrial Conglomerates 0.2%			
Algeco Global Finance PLC, 6.50%, 02/15/23	EUR	100	116,304
BWX Technologies, Inc., 5.38%, 07/15/26 ^(c)	USD	209	213,180
Colfax Corp., 3.25%, 05/15/25	EUR	100	114,101
Vertiv Group Corp., 9.25%, 10/15/24 ^{(c)(f)}	USD	541	541,000
			984,585
Insurance 1.7%			
Acrisure LLC/Acrisure Finance, Inc., 8.13%, 02/15/24 ^(c)		58	59,377
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer, 8.25%, 08/01/23 ^(c)		1,155	1,193,259
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 ^(f)		360	353,598
American International Group, Inc., 3.75%, 07/10/25 ^(f)		2,705	2,648,518
AmWINS Group, Inc., 7.75%, 07/01/26 ^(c)		135	138,375
Aon PLC, 3.88%, 12/15/25 ^(f)		1,115	1,133,958
Assicurazioni Generali SpA ^(h) :			
(3 mo. EURIBOR + 7.11%), 7.75%, 12/12/42	EUR	100	134,788
(3 mo. EURIBOR + 5.35%), 5.50%, 10/27/47		100	123,584
Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.00%, 01/23/27		100	135,192
Forethought Financial Group, Inc., 8.63%, 04/15/21 ^{(c)(f)}	USD	750	823,163
HUB International Ltd., 7.00%, 05/01/26 ^{(c)(f)}		814	797,720
Lincoln National Corp., 3.35%, 03/09/25 ^(f)		845	828,299
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen (3 mo. EURIBOR + 3.50%), 6.00%, 05/26/41 ^(h)	EUR	400	508,860
Nationstar Mortgage Holdings, Inc. ^(c) :			
8.13%, 07/15/23	USD	249	253,357
9.13%, 07/15/26		144	147,240

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Insurance (continued)			
Nationwide Building Society, 4.13%, 10/18/32 ^{(c)(e)(f)}	USD	595	\$ 543,431
USIS Merger Sub, Inc., 6.88%, 05/01/25 ^(c)		63	61,267
			9,883,986
Interactive Media & Services 0.5%			
Equinix, Inc., 5.88%, 01/15/26 ^(f)		869	910,278
Match Group, Inc., 5.63%, 02/15/29 ^(c)		177	176,004
Netflix, Inc.:			
4.38%, 11/15/26		127	121,841
5.88%, 11/15/28 ^{(c)(f)}		601	625,972
4.63%, 05/15/29	EUR	100	120,456
Rackspace Hosting, Inc., 8.63%, 11/15/24 ^{(c)(f)}	USD	154	134,750
Symantec Corp., 5.00%, 04/15/25 ^(c)		385	383,746
Uber Technologies, Inc., 7.50%, 11/01/23 ^{(c)(f)}		276	282,210
United Group BV, 4.38%, 07/01/22	EUR	126	145,385
			2,900,642
IT Services 0.8%			
Banff Merger Sub, Inc.:			
8.38%, 09/01/26		110	123,520
9.75%, 09/01/26 ^(c)	USD	1,497	1,450,219
First Data Corp. ^(c) :			
5.00%, 01/15/24		180	184,727
5.75%, 01/15/24 ^(f)		2,024	2,083,607
Gartner, Inc., 5.13%, 04/01/25 ^(c)		174	175,305
InterXion Holding NV, 4.75%, 06/15/25	EUR	100	120,336
WEX, Inc., 4.75%, 02/01/23 ^(c)	USD	177	175,673
Xerox Corp.:			
4.80%, 03/01/35		336	269,640
6.75%, 12/15/39		50	47,625
			4,630,652
Leisure Products 0.1%			
Mattel, Inc.:			
6.75%, 12/31/25 ^(c)		490	482,038
6.20%, 10/01/40		68	54,995
5.45%, 11/01/41		40	30,600
			567,633
Machinery 0.5%			
Colfax Corp. ^(c) :			

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6.00%, 02/15/24		544	561,680
6.38%, 02/15/26		270	281,475
Mueller Water Products, Inc., 5.50%, 06/15/26 ^(c)		233	234,747
Platin 1426 GmbH, 5.38%, 06/15/23	EUR	109	118,093
RBS Global, Inc./Rexnord LLC, 4.88%, 12/15/25 ^(c)	USD	353	345,940
SPX FLOW, Inc. ^(c) :			
5.63%, 08/15/24		206	206,000
5.88%, 08/15/26		89	89,223
Terex Corp., 5.63%, 02/01/25 ^{(c)(f)}		758	737,155
Titan Acquisition Ltd./Titan Co-Borrower LLC, 7.75%, 04/15/26 ^{(c)(f)}		512	448,000
Wabash National Corp., 5.50%, 10/01/25 ^(c)		241	222,322

3,244,635

Media 7.2%

Altice Financing SA ^(c) :			
6.63%, 02/15/23		440	449,900
7.50%, 05/15/26 ^(f)		309	298,957
Altice France SA ^(c) :			
7.38%, 05/01/26 ^(f)		1,504	1,475,800
8.13%, 02/01/27		1,095	1,100,475
Altice Luxembourg SA, 7.75%, 05/15/22 ^{(c)(f)}		1,065	1,058,344
AMC Networks, Inc., 4.75%, 08/01/25		542	526,587
Cablevision Systems Corp., 8.00%, 04/15/20		125	130,938
CBS Radio, Inc., 7.25%, 11/01/24 ^(c)		15	14,850

Par
(000) *Value*

Security

Media (continued)

CCO Holdings LLC/CCO Holdings Capital Corp.:			
5.13%, 02/15/23 ^(f)	USD	270	\$ 274,388
4.00%, 03/01/23 ^{(c)(f)}		670	661,625
5.13%, 05/01/23 ^(c)		375	381,600
5.13%, 05/01/27 ^(c)		2,133	2,099,235
5.88%, 05/01/27 ^(c)		349	358,488
5.00%, 02/01/28 ^(c)		266	255,859
Charter Communications Operating LLC/Charter Communications Operating Capital,			
4.91%, 07/23/25 ^(f)		2,425	2,513,452
Clear Channel International BV, 8.75%, 12/15/20 ^{(c)(f)}		560	573,300
Clear Channel Worldwide Holdings, Inc.:			
6.50%, 11/15/22 ^(f)		1,197	1,222,436
9.25%, 02/15/24 ^(c)		1,962	2,057,647
Series B, 7.63%, 03/15/20 ^(f)		1,175	1,175,587
Series B, 6.50%, 11/15/22 ^(f)		1,570	1,605,325
Comcast Corp., 3.95%, 10/15/25 ^(f)		3,000	3,090,600
CSC Holdings LLC:			
6.75%, 11/15/21		187	199,155
5.38%, 07/15/23 ^{(c)(f)}		1,109	1,139,719
5.25%, 06/01/24		553	552,812
7.75%, 07/15/25 ^{(c)(f)}		476	508,130
6.63%, 10/15/25 ^{(c)(f)}		235	247,925
10.88%, 10/15/25 ^{(c)(f)}		1,614	1,872,240

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5.50%, 05/15/26 ^{(c)(f)}		790	798,887
5.38%, 02/01/28 ^(c)		200	196,500
6.50%, 02/01/29 ^(c)		1,022	1,069,278
Series 144S, 5.13%, 12/15/21 ^(c)		493	494,548
Discovery Communications LLC ^(f) :			
3.25%, 04/01/23		1,490	1,454,700
3.45%, 03/15/25		170	163,151
DISH DBS Corp.:			
6.75%, 06/01/21		461	471,372
5.88%, 07/15/22 ^(f)		902	861,410
5.00%, 03/15/23		358	318,620
5.88%, 11/15/24		217	182,757
DKT Finance ApS, 7.00%, 06/17/23	EUR	158	193,780
Getty Images, Inc., 9.75%, 03/01/27 ^(c)	USD	79	79,593
Gray Television, Inc., 7.00%, 05/15/27 ^(c)		237	250,628
Hughes Satellite Systems Corp.:			
7.63%, 06/15/21		93	99,743
5.25%, 08/01/26 ^(f)		177	173,018
Inmarsat Finance PLC, 4.88%, 05/15/22 ^(c)		250	250,000
Intelsat Jackson Holdings SA:			
5.50%, 08/01/23 ^(f)		994	907,025
8.50%, 10/15/24 ^{(c)(f)}		969	978,399
9.75%, 07/15/25 ^(c)		755	783,312
Lamar Media Corp., 5.75%, 02/01/26 ^(c)		124	129,735
Level 3 Parent LLC, 5.75%, 12/01/22		405	409,556
Live Nation Entertainment, Inc., 4.88%, 11/01/24 ^(c)		29	28,783
MDC Partners, Inc., 6.50%, 05/01/24 ^(c)		371	321,379
Meredith Corp., 6.88%, 02/01/26 ^(g)		154	159,051
Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 08/15/23 ^(c)		233	243,184
Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 04/15/22 ^(c)		440	438,900
Outfront Media Capital LLC/Outfront Media Capital Corp., 5.88%, 03/15/25		54	55,366
Qualitytech LP/QTS Finance Corp., 4.75%, 11/15/25 ^(c)		146	140,708
Radiate Holdco LLC/Radiate Finance, Inc., 6.88%, 02/15/23 ^(c)		60	58,200

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Media (continued)			
Sirius XM Radio, Inc., 5.00%, 08/01/27 ^(c)	USD	332	\$ 324,530
TEGNA, Inc.:			
5.13%, 10/15/19		105	105,263
5.50%, 09/15/24 ^(c)		66	65,258
Telenet Finance Luxembourg Notes Sarl, 5.50%, 03/01/28 ^(c)		400	385,000
Telenet Finance VI Luxembourg SCA, 4.88%, 07/15/27	EUR	90	109,898
Telesat Canada/Telesat LLC, 8.88%, 11/15/24 ^(c)	USD	241	259,075
Tribune Media Co., 5.88%, 07/15/22		302	307,285
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 3.50%, 01/15/27	EUR	100	119,574
Univision Communications, Inc. ^(c) :			
5.13%, 05/15/23 ^(f)	USD	301	273,158
5.13%, 02/15/25		133	116,375
UPCB Finance IV Ltd.:			
5.38%, 01/15/25 ^(c)		200	204,500
4.00%, 01/15/27	EUR	90	107,110
Videotron Ltd., 5.13%, 04/15/27 ^(c)	USD	439	445,585
Virgin Media Finance PLC, 5.75%, 01/15/25 ^{(c)(f)}		855	850,725
Virgin Media Receivables Financing Notes I DAC, 5.50%, 09/15/24	GBP	100	132,649
Virgin Media Secured Finance PLC:			
5.13%, 01/15/25		100	134,969
5.25%, 01/15/26 ^{(c)(f)}	USD	355	355,369
5.50%, 08/15/26 ^{(c)(f)}		200	199,000
Ziggo Bond Co. BV, 5.88%, 01/15/25 ^{(c)(f)}		470	456,934
Ziggo BV:			
4.25%, 01/15/27	EUR	100	116,992
5.50%, 01/15/27 ^(c)	USD	300	289,500
			42,915,706
Metals & Mining 1.8%			
Alcoa Nederland Holding BV, 6.13%, 05/15/28 ^(c)		200	204,750
Big River Steel LLC/BRS Finance Corp., 7.25%, 09/01/25 ^(c)		221	229,011
Cleveland-Cliffs, Inc., 4.88%, 01/15/24 ^(c)		188	187,530
Constellium NV ^(c) :			
5.75%, 05/15/24		500	489,800
6.63%, 03/01/25 ^(f)		573	577,297
5.88%, 02/15/26		250	243,125
Freeport-McMoRan, Inc.:			
4.00%, 11/14/21		240	240,000
3.55%, 03/01/22		693	685,204
3.88%, 03/15/23		1,394	1,373,759
4.55%, 11/14/24		368	364,320

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5.40%, 11/14/34		161		146,913
5.45%, 03/15/43		1,411		1,238,152
Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 ^(c)		608		608,760
Joseph T Ryerson & Son, Inc., 11.00%, 05/15/22 ^(c)		135		141,581
Kaiser Aluminum Corp., 5.88%, 05/15/24		112		114,520
Nexa Resources SA, 5.38%, 05/04/27 ^(c)		237		239,228
Novelis Corp. ^(c) :				
6.25%, 08/15/24		769		774,767
5.88%, 09/30/26		502		489,450
Steel Dynamics, Inc.:				
5.25%, 04/15/23 ^(f)		200		203,500
5.50%, 10/01/24		56		57,540
4.13%, 09/15/25		324		315,038
5.00%, 12/15/26		15		15,263
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 06/15/25 ^(c)		95		96,663
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
Metals & Mining (continued)				
Teck Resources Ltd.:				
4.50%, 01/15/21	USD	21	\$	21,263
8.50%, 06/01/24 ^{(c)(f)}		1,191		1,278,836
thyssenkrupp AG, 2.88%, 02/22/24	EUR	164		186,542
United States Steel Corp.:				
6.88%, 08/15/25	USD	230		226,550
6.25%, 03/15/26		57		53,936
Vale Overseas Ltd., 6.25%, 08/10/26		188		198,528
				11,001,826
Multi-Utilities 0.3%				
Brooklyn Union Gas Co., 3.41%, 03/10/26 ^{(c)(f)}		1,475		1,442,900
NGL Energy Partners LP/NGL Energy Finance Corp., 5.13%, 07/15/19		144		144,763
Superior Plus LP/Superior General Partner, Inc., 7.00%, 07/15/26 ^(c)		314		314,000
				1,901,663
Offshore Drilling & Other Services 0.1%				
Entegris, Inc., 4.63%, 02/10/26 ^(c)		190		186,675
Lam Research Corp. ^(g) :				
3.75%, 03/15/26		50		50,034
4.00%, 03/15/29		90		90,024
				326,733
Oil, Gas & Consumable Fuels 7.3%				
Andeavor Logistics LP/Tesoro Logistics Finance Corp., 4.25%, 12/01/27		185		181,796
Antero Midstream Partners LP/Antero Midstream Finance Corp.:				
5.38%, 09/15/24		55		55,000
5.75%, 03/01/27 ^(c)		119		119,893
Antero Resources Corp.:				
5.13%, 12/01/22		76		76,122
5.63%, 06/01/23		104		104,260

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5.00%, 03/01/25	289	277,440
Ascent Resources Utica Holdings LLC/ARU Finance Corp. ^(c) :		
10.00%, 04/01/22	239	257,523
7.00%, 11/01/26	139	134,135
Berry Petroleum Co. LLC, 7.00%, 02/15/26 ^(c)	312	311,220
Brazos Valley Longhorn LLC/Brazos Valley Longhorn Finance Corp.,		
6.88%, 02/01/25	160	162,200
Bruin E&P Partners LLC, 8.88%, 08/01/23 ^(c)	425	415,437
California Resources Corp., 8.00%, 12/15/22 ^{(c)(f)}	909	726,064
Callon Petroleum Co.:		
6.13%, 10/01/24	202	203,515
Series WI, 6.38%, 07/01/26	162	162,000
Carrizo Oil & Gas, Inc.:		
6.25%, 04/15/23 ^(f)	276	272,205
8.25%, 07/15/25	365	381,425
Chaparral Energy, Inc., 8.75%, 07/15/23 ^(c)	276	173,880
Cheniere Corpus Christi Holdings LLC:		
7.00%, 06/30/24	623	689,972
5.88%, 03/31/25	313	333,348
5.13%, 06/30/27 ^(f)	929	947,580
Cheniere Energy Partners LP, 5.63%, 10/01/26 ^(c)	162	165,038
Chesapeake Energy Corp.:		
6.63%, 08/15/20	349	357,725
4.88%, 04/15/22	97	93,120
7.00%, 10/01/24 ^(f)	413	407,837
8.00%, 01/15/25 ^(f)	272	276,420
8.00%, 06/15/27	1,018	1,007,820
CNX Resources Corp., 5.88%, 04/15/22 ^(f)	2,828	2,856,280
Comstock Resources, Inc., 9.75%, 08/15/26 ^(c)	185	171,472

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Oil, Gas & Consumable Fuels (continued)		
CONSOL Energy, Inc., 11.00%, 11/15/25 ^{(c)(f)}	USD 632	\$ 718,900
Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 05/15/25 ^(c)	327	304,110
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 04/01/23	21	21,557
CrownRock LP/CrownRock Finance, Inc., 5.63%, 10/15/25 ^{(c)(f)}	1,170	1,133,437
DCP Midstream Operating LP:		
4.75%, 09/30/21 ^(c)	80	81,400
5.38%, 07/15/25	307	319,280
6.45%, 11/03/36 ^(c)	226	227,695
6.75%, 09/15/37 ^(c)	373	380,460
Denbury Resources, Inc., 9.25%, 03/31/22 ^(c)	414	415,035
Diamond Offshore Drilling, Inc.:		
7.88%, 08/15/25	123	116,235
5.70%, 10/15/39	31	20,925
4.88%, 11/01/43	286	178,750
Diamondback Energy, Inc.:		
4.75%, 11/01/24	109	110,226
4.75%, 11/01/24 ^(c)	150	151,688
5.38%, 05/31/25	310	320,850
Enbridge, Inc., 6.25%, 03/01/78 ^(c)	1,565	1,539,381
Endeavor Energy Resources LP/EER Finance, Inc. ^(c) :		
5.50%, 01/30/26	650	680,875
5.75%, 01/30/28	277	295,005
EnLink Midstream Partners LP:		
4.40%, 04/01/24	240	233,100
4.15%, 06/01/25	24	22,860
4.85%, 07/15/26	108	105,705
5.60%, 04/01/44	108	95,310
5.05%, 04/01/45	147	124,215
5.45%, 06/01/47	208	183,560
Ensco Jersey Finance Ltd., 3.00%, 01/31/24 ⁽ⁿ⁾	734	591,332
Ensco PLC, 5.75%, 10/01/44	30	19,275
EP Energy LLC/Everest Acquisition Finance, Inc.:		
9.38%, 05/01/20	8	6,240
7.75%, 05/15/26 ^{(c)(f)}	428	379,315
Extraction Oil & Gas, Inc. ^(c) :		
7.38%, 05/15/24	108	96,660
5.63%, 02/01/26	511	424,130
Genesis Energy LP/Genesis Energy Finance Corp.:		
6.50%, 10/01/25	95	90,963
6.25%, 05/15/26	158	146,150

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Geopark Ltd., 6.50%, 09/21/24 ^(c)	200	195,000
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^{(c)(f)}	867	745,620
Gulfport Energy Corp.:		
6.63%, 05/01/23	77	75,460
6.38%, 01/15/26	113	99,158
Halcon Resources Corp., 6.75%, 02/15/25	417	311,707
Hess Corp., 4.30%, 04/01/27	50	48,317
Hess Infrastructure Partners LP/Hess Infrastructure Partners Finance Corp., 5.63%, 02/15/26 ^(c)	246	247,230
Impulsora Pipeline LLC, 6.05%, 12/31/42 ^{(a)(d)}	1,500	1,508,655
Indigo Natural Resources LLC, 6.88%, 02/15/26 ^(c)	52	45,370
Jagged Peak Energy LLC, 5.88%, 05/01/26 ^(c)	14	14,144
Magnolia Oil & Gas Operating LLC/Magnolia Oil & Gas Finance Corp., 6.00%, 08/01/26 ^(c)	41	40,898
Matador Resources Co., 5.88%, 09/15/26	342	340,290
MEG Energy Corp., 6.50%, 01/15/25 ^{(c)(f)}	502	493,215
Nabors Industries, Inc.:		
5.00%, 09/15/20	46	46,173
5.75%, 02/01/25	155	137,175
	<i>Par</i>	<i>Value</i>
<i>Security</i>	<i>(000)</i>	
Oil, Gas & Consumable Fuels (continued)		
New Enterprise Stone & Lime Co., Inc., 6.25%, 03/15/26 ^(c)	USD 74	\$ 71,595
NGPL PipeCo LLC ^(c) :		
4.88%, 08/15/27	428	430,541
7.77%, 12/15/37 ^(f)	417	497,794
Noble Holding International Ltd.:		
7.75%, 01/15/24	122	108,580
7.88%, 02/01/26 ^{(c)(f)}	811	758,285
5.25%, 03/15/42	118	73,160
Northern Oil and Gas, Inc., (8.50% Cash or 1.00% PIK), 9.50%, 05/15/23 ⁽ⁱ⁾	297	304,133
Oasis Petroleum, Inc.:		
6.88%, 03/15/22	278	277,652
6.88%, 01/15/23	116	115,275
6.25%, 05/01/26 ^(c)	307	292,417
Odebrecht Offshore Drilling Finance ^(c) :		
6.72%, 12/01/22	BRL 76	71,620
7.72%, 12/01/26 ⁽ⁱ⁾	8	2,120
Pacific Drilling SA, 8.38%, 10/01/23 ^(c)	USD 853	857,265
Parsley Energy LLC/Parsley Finance Corp. ^(c) :		
6.25%, 06/01/24	139	142,475
5.38%, 01/15/25	316	316,790
5.25%, 08/15/25	77	76,207
5.63%, 10/15/27	328	324,720
PBF Holding Co. LLC/ PBF Finance Corp., 7.25%, 06/15/25	212	217,406
PDC Energy, Inc.:		
1.13%, 09/15/21 ⁽ⁿ⁾	888	831,484
6.13%, 09/15/24	38	37,620
5.75%, 05/15/26	151	144,960
Petrobras Global Finance BV:		
6.13%, 01/17/22	114	120,270

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5.30%, 01/27/25	152	152,874
8.75%, 05/23/26	176	207,803
6.00%, 01/27/28	189	189,945
Petroleos Mexicanos:		
5.38%, 03/13/22	39	38,922
6.50%, 03/13/27	117	112,964
Precision Drilling Corp., 7.13%, 01/15/26 ^(c)	46	45,195
QEP Resources, Inc.:		
6.88%, 03/01/21	456	471,390
5.38%, 10/01/22 ^(f)	377	370,402
5.25%, 05/01/23	160	154,000
5.63%, 03/01/26 ^(f)	390	365,625
Range Resources Corp.:		
5.88%, 07/01/22	52	52,520
5.00%, 08/15/22	60	59,175
5.00%, 03/15/23	51	49,279
4.88%, 05/15/25	108	98,921
Resolute Energy Corp., 8.50%, 05/01/20	412	413,030
Rowan Cos., Inc., 4.88%, 06/01/22	326	303,791
Sanchez Energy Corp. ^(f) :		
7.75%, 06/15/21	656	104,960
7.25%, 02/15/23 ^(c)	117	100,913
SESI LLC, 7.13%, 12/15/21	85	78,625
Seven Generations Energy Ltd. ^(c) :		
6.88%, 06/30/23	94	96,585
5.38%, 09/30/25	232	223,300
SM Energy Co.:		
6.13%, 11/15/22	42	41,790
5.00%, 01/15/24	267	251,314
5.63%, 06/01/25 ^(f)	414	387,090
6.75%, 09/15/26	122	116,815
6.63%, 01/15/27	93	88,583

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Oil, Gas & Consumable Fuels (continued)		
Southwestern Energy Co.:		
6.20%, 01/23/25	USD 120	\$ 118,764
7.50%, 04/01/26	40	41,500
7.75%, 10/01/27	336	347,881
Sunoco Logistics Partners Operations LP, 3.90%, 07/15/26 ^(f)	235	228,124
Sunoco LP/Sunoco Finance Corp.:		
4.88%, 01/15/23	313	316,912
5.50%, 02/15/26	104	103,303
5.88%, 03/15/28	124	122,140
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. ^(c) :		
4.75%, 10/01/23	26	25,935
5.50%, 09/15/24 ^(f)	462	471,956
5.50%, 01/15/28 ^(f)	1,012	1,009,470
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:		
5.25%, 05/01/23	15	15,206
5.13%, 02/01/25	177	177,885
5.88%, 04/15/26 ^(c)	314	326,560
6.50%, 07/15/27 ^(c)	324	342,630
5.00%, 01/15/28	470	456,487
6.88%, 01/15/29 ^(c)	678	721,646
Transcontinental Gas Pipe Line Co. LLC, 4.00%, 03/15/28 ^(f)	280	276,361
Transocean Pontus Ltd., 6.13%, 08/01/25 ^(c)	200	201,389
Transocean Poseidon Ltd., 6.88%, 02/01/27 ^(c)	428	439,770
Transocean, Inc., 7.25%, 11/01/25 ^(c)	354	338,070
Vantage Drilling International, 9.25%, 11/15/23 ^(c)	132	134,310
Weatherford International Ltd., 5.13%, 09/15/20 ^(f)	220	183,700
Whiting Petroleum Corp., 6.63%, 01/15/26	343	336,140
WPX Energy, Inc.:		
6.00%, 01/15/22	44	45,430
8.25%, 08/01/23	103	115,489
5.25%, 09/15/24	84	83,685
YPF SA, 8.50%, 07/28/25	250	244,950
		43,077,636
Paper & Forest Products 0.0%		
Norbord, Inc., 6.25%, 04/15/23 ^(c)	152	155,420
Personal Products 0.0%		
Coty, Inc., 6.50%, 04/15/26 ^(c)	200	192,740
Pharmaceuticals 2.8%		

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AbbVie, Inc., 3.60%, 05/14/25 ^(f)		695		683,173
Allergan Funding SCS, 3.45%, 03/15/22 ^(f)		2,460		2,449,400
Bausch Health Americas, Inc. ^(c) :				
8.50%, 01/31/27 ^{(f)(g)}		1,163		1,208,066
9.25%, 04/01/26		218		234,895
Bausch Health Cos., Inc.:				
5.63%, 12/01/21 ^(c)		26		26,039
6.50%, 03/15/22 ^(c)		345		357,506
5.50%, 03/01/23 ^(c)		481		478,595
4.50%, 05/15/23	EUR	346		396,465
5.88%, 05/15/23 ^{(c)(f)}	USD	859		854,705
7.00%, 03/15/24 ^(c)		476		501,585
6.13%, 04/15/25 ^{(c)(f)}		984		947,100
5.50%, 11/01/25 ^{(c)(f)}		1,164		1,174,185
9.00%, 12/15/25 ^(c)		418		447,783
5.75%, 08/15/27 ^{(c)(g)}		181		182,584
Charles River Laboratories International, Inc., 5.50%, 04/01/26 ^(c)		365		379,600
		<i>Par</i>		
<i>Security</i>		<i>(000)</i>		<i>Value</i>
Pharmaceuticals (continued)				
CVS Health Corp. ^(f) :				
4.75%, 12/01/22	USD	165	\$	172,289
4.10%, 03/25/25		2,355		2,386,356
Elanco Animal Health, Inc., 4.90%, 08/28/28 ^(c)		187		194,227
Endo DAC/Endo Finance LLC/Endo Finco, Inc. ^(c) :				
6.00%, 07/15/23		200		165,750
5.88%, 10/15/24 ^(f)		205		205,000
Endo Finance LLC, 5.75%, 01/15/22 ^(c)		502		469,370
Endo Finance LLC/Endo Finco, Inc. ^(c) :				
7.25%, 01/15/22		163		156,429
5.38%, 01/15/23		65		53,584
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 08/01/23 ^(c)		1,567		1,578,753
MEDNAX, Inc., 6.25%, 01/15/27 ^(c)		444		446,464
Nidda BondCo GmbH, 7.25%, 09/30/25	EUR	100		115,906
Syneos Health, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc., 7.50%, 10/01/24 ^(c)	USD	162		169,290
				16,435,099
Real Estate 0.0%				
Prologis LP, 3.75%, 11/01/25 ^(f)		255		261,459
Real Estate Management & Development 0.1%				
ADLER Real Estate AG:				
1.88%, 04/27/23	EUR	100		112,525
3.00%, 04/27/26		100		112,290
Greystar Real Estate Partners LLC, 5.75%, 12/01/25 ^(c)	USD	174		174,832
Howard Hughes Corp., 5.38%, 03/15/25 ^(c)		186		183,675
Newmark Group, Inc., 6.13%, 11/15/23 ^(c)		106		106,570
Residomo SRO, 3.38%, 10/15/24	EUR	100		114,873

			804,765
Road & Rail 0.8%			
Avis Budget Finance PLC, 4.75%, 01/30/26		100	114,607
Flexi-Van Leasing, Inc., 10.00%, 02/15/23 ^(c)	USD	169	142,805
Herc Rentals, Inc. ^(c) :			
7.50%, 06/01/22		112	116,760
7.75%, 06/01/24		106	113,054
Hertz Corp., 7.63%, 06/01/22 ^(c)		325	332,313
Hertz Holdings Netherlands BV, 5.50%, 03/30/23	EUR	100	116,190
Lima Metro Line 2 Finance Ltd., 5.88%, 07/05/34 ^{(c)(f)}	USD	3,000	3,060,000
United Rentals North America, Inc.:			
4.63%, 07/15/23		160	163,080
4.63%, 10/15/25		383	372,468
5.88%, 09/15/26		52	53,170
			4,584,447
Semiconductors & Semiconductor Equipment 0.8%			
Advanced Micro Devices, Inc., 7.50%, 08/15/22		73	81,030
Analog Devices, Inc. ^(f) :			
3.90%, 12/15/25		375	374,906
3.50%, 12/05/26		275	264,336
Applied Materials, Inc., 3.90%, 10/01/25 ^(f)		285	293,857
Broadcom Corp./Broadcom Cayman Finance Ltd., 3.63%, 01/15/24 ^(f)		1,515	1,471,289
Qorvo, Inc., 5.50%, 07/15/26 ^(c)		422	429,385
QUALCOMM, Inc., 3.45%, 05/20/25 ^(f)		1,570	1,543,581
Sensata Technologies BV ^(c) :			
5.63%, 11/01/24		179	187,950
5.00%, 10/01/25 ^(f)		324	327,240
			4,973,574

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par</i>	<i>Value</i>
	<i>(000)</i>	
Software 2.1%		
ACI Worldwide, Inc., 5.75%, 08/15/26 ^(c)	USD 696	\$ 716,010
CA, Inc., 3.60%, 08/15/22 ^(f)	555	551,616
CDK Global, Inc., 4.88%, 06/01/27	713	700,672
Genesys Telecommunications Laboratories, Inc./Greeneden Lux 3 Sarl/Greeneden US Ho, 10.00%, 11/30/24 ^{(c)(f)}	1,085	1,185,362
Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 05/01/21 ^{(c)(f)(j)}	545	547,180
Infor US, Inc., 6.50%, 05/15/22 ^(f)	2,649	2,701,371
Informatica LLC, 7.13%, 07/15/23 ^{(c)(f)}	1,695	1,716,391
Nuance Communications, Inc.:		
5.38%, 08/15/20 ^{(c)(f)}	24	24,000
6.00%, 07/01/24	144	148,680
5.63%, 12/15/26	143	145,860
PTC, Inc., 6.00%, 05/15/24	227	237,465
RP Crown Parent LLC, 7.38%, 10/15/24 ^(c)	498	510,450
Solera LLC/Solera Finance, Inc., 10.50%, 03/01/24 ^{(c)(f)}	1,838	1,991,932
Sophia LP/Sophia Finance, Inc., 9.00%, 09/30/23 ^{(c)(f)}	246	253,995
TIBCO Software, Inc., 11.38%, 12/01/21 ^(c)	784	833,000
		12,263,984
Specialty Retail 0.3%		
Asbury Automotive Group, Inc., 6.00%, 12/15/24	334	339,010
Catalent Pharma Solutions, Inc., 4.88%, 01/15/26 ^(c)	324	320,760
Group 1 Automotive, Inc.:		
5.00%, 06/01/22 ^(f)	155	155,775
5.25%, 12/15/23 ^(c)	18	17,955
L Brands, Inc.:		
6.88%, 11/01/35 ^(f)	401	345,863
6.75%, 07/01/36	71	59,995
Penske Automotive Group, Inc., 5.50%, 05/15/26	32	31,398
PVH Corp., 3.13%, 12/15/27	EUR 100	112,938
Tendam Brands SAU, 5.00%, 09/15/24	100	113,176
		1,496,870
Technology Hardware, Storage & Peripherals 0.4%		
Dell International LLC/EMC Corp. ^{(c)(f)} :		
4.42%, 06/15/21	USD 40	40,722
7.13%, 06/15/24	931	987,945
6.02%, 06/15/26	135	143,228
8.35%, 07/15/46	80	93,612
Hewlett Packard Enterprise Co., 4.90%, 10/15/25 ^(f)	375	390,369

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Western Digital Corp., 4.75%, 02/15/26 ^(f)		792		748,440
				2,404,316
Textiles, Apparel & Luxury Goods 0.0%				
SMCP Group SAS, 5.88%, 05/01/23	EUR	49		57,215
William Carter Co., 5.63%, 03/15/27 ^{(c)(g)}	USD	160		159,000
				216,215
Thrifts & Mortgage Finance 0.1%				
Jerrold Finco PLC, 6.25%, 09/15/21	GBP	100		133,232
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp. ^(c) : 5.25%, 03/15/22	USD	23		23,345
5.25%, 10/01/25		284		266,960
				423,537
Transportation Infrastructure 0.1%				
Rumo Luxembourg Sarl, 7.38%, 02/09/24 ^(c)		293		313,510
Transurban Finance Co. Property Ltd., 4.13%, 02/02/26 ^{(c)(f)}		435		431,420
				744,930
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Utilities 0.2%				
ContourGlobal Power Holdings SA, 3.38%, 08/01/23	EUR	100	\$	114,603
Generacion Mediterraneo SA/Generacion Frias SA/Central Termica Roca SA, 9.63%, 07/27/23 ^(c)	USD	293		267,362
Stoneway Capital Corp., 10.00%, 03/01/27 ^{(c)(f)}		282		279,922
Vistra Operations Co. LLC ^(c) : 5.50%, 09/01/26		112		116,200
5.63%, 02/15/27		522		537,660
				1,315,747
Wireless Telecommunication Services 2.1%				
Comunicaciones Celulares SA Via Comcel Trust, 6.88%, 02/06/24 ^(c)		1,273		1,311,190
CoreCivic, Inc., 4.75%, 10/15/27		169		147,030
CyrusOne LP/CyrusOne Finance Corp., 5.38%, 03/15/27		112		113,960
Equinix, Inc., 2.88%, 10/01/25	EUR	100		116,715
Iron Mountain, Inc., 3.00%, 01/15/25		100		112,890
Matterhorn Telecom SA, 3.88%, 05/01/22		100		113,456
Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 02/15/25 ^(c)	USD	137		128,780
Rogers Communications, Inc., 5.00%, 03/15/44 ^(f)		545		577,344
SBA Communications Corp.: 4.00%, 10/01/22		401		396,990
4.88%, 09/01/24 ^(f)		1,037		1,035,704
Sprint Capital Corp., 6.90%, 05/01/19		135		135,337
Sprint Communications, Inc., 7.00%, 03/01/20 ^{(c)(f)}		904		933,380
Sprint Corp. ^(f) : 7.88%, 09/15/23		1,290		1,380,635
7.13%, 06/15/24		1,957		2,015,710
7.63%, 02/15/25		207		216,832

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7.63%, 03/01/26		1,442	1,496,075
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC, 3.36%, 09/20/21 ^{(c)(f)}		358	355,266
T-Mobile USA, Inc.:			
4.00%, 04/15/22		197	197,492
6.38%, 03/01/25		282	293,456
6.50%, 01/15/26		227	242,606
4.50%, 02/01/26 ^(f)		536	527,955
4.75%, 02/01/28 ^(f)		599	581,719
Wind Tre SpA, 3.13%, 01/20/25	EUR	100	104,485
Xplornet Communications, Inc., (9.63% Cash or 10.63% PIK), 9.63%, 06/01/22 ^{(c)(j)}	USD	134	138,386
			12,673,393
Total Corporate Bonds 61.3% (Cost \$368,042,142)			366,372,246
Floating Rate Loan Interests^(d) 40.0%			
Aerospace & Defense 0.9%			
Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 08/18/24		1,349	1,348,039
Atlantic Aviation FBO, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.27%, 11/29/25 ^(a)		397	399,481
DAE Aviation Holdings, Inc.:			
1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 07/07/22		158	158,157
2019 Term Loan B, 01/23/26 ^(o)		1,050	1,052,746
Term Loan, 01/23/26 ^(o)		565	565,992
TransDigm, Inc., 2018 Term Loan F, 06/09/23 ^(o)		1,756	1,734,166
WP CPP Holdings LLC, 2018 Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.51%, 04/30/25		189	187,741
			5,446,322

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Air Freight & Logistics 0.1%		
Avolon TLB Borrower 1 (US) LLC, Term Loan B3, 01/15/25 ^(o)	USD 402 \$	426,041
XPO Logistics, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 02/24/25	406	402,393
		828,434
Airlines 0.1%		
American Airlines, Inc. ^(o) :		
2017 1st Lien Term Loan, 1.00%, 10/12/21	442	439,640
Repriced TL B due 2023, 1.00%, 04/28/23	184	181,520
		621,160
Auto Components 0.2%		
USI, Inc., 2017 Repriced Term Loan, 05/16/24 ^(o)	742	735,022
Wand NewCo 3, Inc., 2019 1st Lien Term Loan, 02/05/26 ^(o)	489	490,100
		1,225,122
Banks 0.1%		
Capri Finance LLC, 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.99%, 11/01/24	678	667,414
Beverages 0.0%		
Jacobs Douwe Egberts International BV, 2018 USD Term Loan B, (1 mo. LIBOR + 2.00%), 4.56%, 11/01/25	255	252,917
Building Materials 0.1%		
Allied Universal HoldCo LLC, 2015 Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 07/28/22	226	221,885
USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (1 mo. LIBOR + 8.50%, 1.00% Floor), 10.99%, 07/28/23	205	197,613
		419,498
Building Products 0.3%		
CPG International, Inc., 2017 Term Loan, (6 mo. LIBOR + 3.75%, 1.00% Floor), 6.63%, 05/05/24 ^(a)	475	471,584
Jeld-Wen, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.00%), 4.80%, 12/14/24	405	398,232
Wilsonart LLC, 2017 Term Loan B, 12/19/23 ^(o)	727	721,648
		1,591,464
Capital Markets 0.4%		
Duff & Phelps Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 02/13/25	408	399,728
Fortress Investment Group LLC, 2018 Term Loan B, 12/27/22 ^(o)	534	529,820

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Greenhill & Co., Inc., 1st Lien Term Loan, (2 mo. LIBOR + 3.75%, 1.00% Floor), 6.54%, 10/12/22		400		401,313
RPI Finance Trust, Term Loan B6, (1 mo. LIBOR + 2.00%), 4.49%, 03/27/23		831		828,892
				2,159,753
Chemicals 1.8%				
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.80%, 01/31/24		1,636		1,606,792
Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 1.75%), 4.55%, 06/01/24		1,158		1,145,057
Charter NEX US Holdings, Inc., 2017 Term Loan B, 05/16/24 ^(o)		548		535,319
Chemours Co., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 4.25%, 04/03/25		666		658,513
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, 06/28/24 ^(o)		263		260,344
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Chemicals (continued)				
Encapsys LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 11/07/24	USD	332	\$	327,776
Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.75%), 6.53%, 07/09/19		100		94,361
Invictus US LLC:				
1st Lien Term Loan, 03/28/25 ^(o)		614		611,785
2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 9.24%, 03/25/26 ^(a)		135		133,650
Messer Industries LLC, 2018 USD Term Loan, 10/01/25 ^(o)		1,505		1,493,713
Oxea Holding Drei GmbH, 2017 Term Loan B2, (1 mo. LIBOR + 3.50%), 6.06%, 10/14/24		1,192		1,186,799
Plaskolite LLC, 1st Lien Term Loan, 12/12/25 ^(o)		377		377,923
PQ Corp., 2018 Term Loan B, 02/08/25 ^(o)		1,078		1,070,193
Starfruit Finco BV, 2018 USD Term Loan B, (1 mo. LIBOR + 3.25%), 5.76%, 10/01/25		525		521,393
Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.56%, 08/07/20		476		472,660
Vectra Co., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 03/08/25		317		302,911
				10,799,189
Commercial Services & Supplies 2.5%				
Advanced Disposal Services, Inc., Term Loan B3, 11/10/23 ^(o)		1,069		1,067,398
Aramark Services, Inc., 2018 Term Loan B3, (1 mo. LIBOR + 1.75%), 4.24%, 03/11/25		663		659,632
Asurion LLC:				
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%), 8.99%, 08/04/25		731		741,812
2017 Term Loan B4, (1 mo. LIBOR + 3.00%), 5.49%, 08/04/22		197		196,628
2018 Term Loan B6, (1 mo. LIBOR + 3.00%), 5.49%, 11/03/23		1,371		1,370,168
2018 Term Loan B7, (1 mo. LIBOR + 3.00%), 5.49%, 11/03/24		390		389,798
BrightView Landscapes LLC, 2018 1st Lien Term Loan B, (1 mo. LIBOR + 2.50%), 5.00%, 08/15/25		670		667,910
Camelot UK Holdco Ltd., 2017 Repriced Term Loan, 10/03/23 ^(o)		1,726		1,718,457
Catalent Pharma Solutions, Inc., Term Loan B, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.74%, 05/20/24		660		657,396
Creative Artists Agency LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.00%),		1,056		1,047,440

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5.48%, 02/15/24		
EnergySolutions LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.55%, 05/09/25	192	168,670
GFL Environmental, Inc., 2018 USD Term Loan B, 05/30/25 ^(o)	1,150	1,129,238
Harland Clarke Holdings Corp., Term Loan B7, (3 mo. LIBOR + 4.75%, 1.00% Floor), 7.55%, 11/03/23	259	245,203
KAR Auction Services, Inc., Term Loan B5, (3 mo. LIBOR + 2.50%), 5.31%, 03/09/23 ^(a)	495	493,558
Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 05/02/22	1,471	1,465,840
Verscend Holding Corp., 2018 Term Loan B, 08/27/25 ^{(a)(o)}	1,805	1,807,725
West Corp., 2017 Term Loan, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.63%, 10/10/24	1,072	1,012,642
West Corporation, 2018 Term Loan B1, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.13%, 10/10/24	100	93,171
		14,932,686

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Communications Equipment 0.4%		
Avantor, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.57%, 11/21/24	USD 1,252	\$ 1,254,352
Avaya, Inc., 2018 Term Loan B, (1 mo. LIBOR + 4.25%), 6.85%, 12/15/24	514	512,763
Ciena Corp., 2018 Term Loan B, 09/26/25 ^(o)	449	448,777
		2,215,892
Construction & Engineering 0.4%		
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 7.01%, 06/21/24	1,102	1,074,948
Pike Corp., 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.00%, 03/23/25	263	262,662
Ply Gem Midco, Inc., 2018 Term Loan, (3 mo. LIBOR + 3.75%), 6.55%, 04/12/25	130	125,946
SRS Distribution, Inc., 2018 1st Lien Term Loan, 05/23/25 ^(o)	472	461,953
USIC Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 12/08/23	405	399,333
		2,324,842
Construction Materials 0.5%		
Core & Main LP, 2017 Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.74%, 08/01/24	1,064	1,053,706
Filtration Group Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 03/29/25	1,413	1,407,308
Foundation Building Materials LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.74%, 08/13/25 ^(a)	273	267,360
GYP Holdings III Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 06/01/25	128	124,045
		2,852,419
Containers & Packaging 0.5%		
Berry Global, Inc.:		
2018 Term Loan S, (1 mo. LIBOR + 1.75%), 4.27%, 02/08/20	194	194,081
Term Loan Q, (2 mo. LIBOR + 2.00%), 4.61%, 10/01/22	1,417	1,412,254
BWAY Holding Co., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 6.03%, 04/03/24	688	673,673
Flex Acquisition Co., Inc.:		
1st Lien Term Loan, 12/29/23 ^(o)	268	262,702
2018 Incremental Term Loan, (1 mo. LIBOR + 3.25%), 5.76%, 06/29/25	643	632,321
		3,175,031
Distributors 0.4%		
American Builders & Contractors Supply Co., Inc., 2018 Term Loan B, 10/31/23 ^(o)	1,211	1,202,497
	1,315	1,136,727

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TriMark USA LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 6.00%, 08/28/24					2,339,224
Diversified Consumer Services 0.9%					
Ascend Learning LLC, 2017 Term Loan B, 07/12/24 ^{(a)(o)}	465				460,598
Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (PRIME + 0.75%), 4.24%, 11/07/23	599				593,624
CHG PPC Parent LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 03/31/25 ^(a)	234				231,487
Equian LLC, Add on Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 05/20/24	544				536,474
Genuine Financial Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.75%), 6.55%, 07/12/25	478				475,413
Nomad Foods Europe Midco Ltd., 2017 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.74%, 05/15/24	423				414,290
				<i>Par</i>	
<i>Security</i>				<i>(000)</i>	<i>Value</i>
Diversified Consumer Services (continued)					
Serta Simmons Bedding LLC:					
1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.01%, 11/08/23	USD	328	\$		272,525
2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor), 10.49%, 11/08/24		40			26,448
ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 11/08/23		398			396,495
Spin Holdco, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 6.03%, 11/14/22		1,090			1,078,471
Uber Technologies, 2018 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.52%, 04/04/25		433			432,825
Weight Watchers International, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.75%), 7.56%, 11/29/24		531			513,764
					5,432,414
Diversified Financial Services 0.6%					
AlixPartners LLP, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 04/04/24		1,386			1,382,718
CRCI Longhorn Holdings, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 6.02%, 08/08/25		249			243,410
Edelman Financial Center LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 6.04%, 07/21/25		253			252,474
EG Finco Ltd., 2018 Term Loan, (3 mo. LIBOR + 4.00%), 6.81%, 02/07/25		479			465,780
Kingpin Intermediate Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 07/03/24		673			668,537
LTI Holdings, Inc., 2018 Add On 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.99%, 09/06/25		336			328,174
SSH Group Holdings, Inc., 2018 1st Lien Term Loan, (2 mo. LIBOR + 4.25%), 6.90%, 07/30/25		248			245,273
					3,586,366
Diversified Telecommunication Services 1.4%					
CenturyLink, Inc.:					
2017 Term Loan A, (1 mo. LIBOR + 2.75%), 5.24%, 11/01/22		514			511,831

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2017 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 01/31/25		945	929,972
Consolidated Communications, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.50%, 10/04/23		137	133,529
Frontier Communications Corp., Delayed Draw Term Loan A, (1 mo. LIBOR + 2.75%), 5.25%, 03/31/21		253	249,473
Hargray Communications Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 05/16/24		554	546,908
Level 3 Financing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.73%, 02/22/24		839	835,375
MTN Infrastructure TopCo, Inc, 1st Lien Term Loan B, 11/15/24 ^(o)		726	720,764
Sprint Communications, Inc.:			
1st Lien Term Loan B, (1 mo. LIBOR + 2.50%), 5.00%, 02/02/24		1,086	1,071,023
2018 Term Loan B, 02/02/24 ^(o)		403	397,963
TDC A/S, Term Loan, (EURIBOR + 2.75%), 2.75%, 06/04/25	EUR	819	931,646
Telenet Financing USD LLC, Term Loan AN, (1 mo. LIBOR + 2.25%), 4.74%, 08/15/26	USD	991	976,236
Zayo Group LLC:			
2017 Incremental Term Loan, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.74%, 01/19/24		95	94,449
2017 Term Loan B1, (1 mo. LIBOR + 2.00%), 4.49%, 01/19/21		765	762,003
			8,161,172

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Electric Utilities 0.3%		
Dayton Power & Light Co., Term Loan B, (1 mo. LIBOR + 2.00%), 4.50%, 08/24/22 ^(a)	USD 239	\$ 238,054
TEX Operations Co. LLC, Exit Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 08/04/23	645	643,443
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., Term Loan, 1.00%, 11/10/19 ^(a)	780	
Vistra Energy Corp., 1st Lien Term Loan B3, (1 mo. LIBOR + 2.00%), 4.49%, 12/31/25	650	646,594
Vistra Operations Co. LLC, 2016 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.74%, 12/14/23	151	150,537
		1,678,628
Electrical Equipment 0.2%		
Gates Global LLC, 2017 Repriced Term Loan B, 04/01/24 ^(o)	1,478	1,472,428
Electronic Equipment, Instruments & Components 0.0%		
Zebra Technologies Corporation, 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 4.26%, 10/27/21	125	125,186
Energy Equipment & Services 0.3%		
Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.49%, 03/01/24	327	259,020
GrafTech Finance, Inc., 2018 Term Loan B, 02/12/25 ^(o)	672	669,380
Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75%, 1.00% Floor), 10.23%, 11/08/22	260	258,700
Seadrill Partners Finco LLC, Term Loan B, (3 mo. LIBOR + 6.00%, 1.00% Floor), 8.80%, 02/21/21	268	223,371
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 2.50%), 4.80%, 07/13/20	364	355,963
Woodford Express LLC, 2018 Term Loan B, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.49%, 01/17/25	288	278,161
		2,044,595
Equity Real Estate Investment Trusts (REITs) 0.8%		
Capital Automotive LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 5.00%, 03/24/24	245	240,813
Iron Mountain, Inc., 2018 Term Loan B, 01/02/26 ^{(a)(o)}	680	666,942
MGM Growth Properties Operating Partnership LP, 2016 Term Loan B, 03/21/25 ^(o)	1,741	1,730,570
RHP Hotel Properties LP, 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.78%, 05/11/24	453	450,420
VICI Properties 1 LLC, Replacement Term Loan B, (1 mo. LIBOR + 2.00%), 4.48%, 12/20/24	1,873	1,860,793

				4,949,538
Food & Staples Retailing	0.6%			
Albertsons LLC, Term Loan B7, (1 mo. LIBOR + 3.00%), 5.49%, 11/17/25		679		673,648
Hearthside Food Solutions LLC:				
2018 Incremental Term Loan, (1 mo. LIBOR + 4.00%), 6.49%, 05/23/25		549		545,981
2018 Term Loan B, (1 mo. LIBOR + 3.69%), 6.18%, 05/23/25		273		268,977
Hostess Brands LLC, 2017 Repriced Term Loan, 08/03/22 ^(o)		918		904,209
US Foods, Inc., 2016 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 06/27/23		1,067		1,060,168
				3,452,983
			<i>Par</i>	
			<i>(000)</i>	
<i>Security</i>				<i>Value</i>
Food Products	0.8%			
8th Avenue Food & Provisions, Inc., 2018 1st Lien Term Loan, 10/01/25 ^(o)	USD	238	\$	238,298
Chobani LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 10/10/23		682		661,475
JBS USA LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 5.30%, 10/30/22		1,726		1,720,020
Post Holdings, Inc., 2017 Series A Incremental Term Loan, 05/24/24 ^(o)		532		529,932
Reynolds Group Holdings, Inc., 2017 Term Loan, 02/05/23 ^(o)		1,737		1,728,281
				4,878,006
Gas Utilities	0.1%			
AL Midcoast Holdings LLC, 2018 Term Loan B, 07/31/25 ^(o)		543		538,060
Health Care Equipment & Supplies	0.7%			
Agility Health, Inc., Term Loan, 01/04/26 ^{(a)(o)}		263		262,671
CryoLife, Inc., Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 6.05%, 11/14/24 ^(a)		659		658,949
Immucor, Inc., Extended Term Loan B, 06/15/21 ^(o)		1,179		1,177,845
Mallinckrodt International Finance SA, Term Loan B, (3 mo. LIBOR + 2.75%), 5.55%, 09/24/24		277		265,212
Orchid Orthopedic Solutions LLC, 1st Lien Term Loan, 02/26/26 ^{(a)(o)}		218		216,910
Ortho-Clinical Diagnostics SA, 2018 Term Loan B, 06/30/25 ^(o)		1,361		1,346,113
				3,927,700
Health Care Providers & Services	1.9%			
Acadia Healthcare Co., Inc., 2018 Term Loan B4, (1 mo. LIBOR + 2.50%), 4.99%, 02/16/23		206		205,165
AHP Health Partners, Inc., 2018 Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.99%, 06/30/25		259		258,915
CHG Healthcare Services, Inc., 2017 1st Lien Term Loan B, 06/07/23 ^(o)		1,393		1,385,882
Concentra, Inc.:				
2018 1st Lien Term Loan, 06/01/22 ^(o)		675		670,729
2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor), 9.02%, 06/01/23		624		624,000
DaVita HealthCare Partners, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 06/24/21		249		247,963
DentalCorp Perfect Smile ULC:				
1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 06/06/25		290		287,114
Delayed Draw Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 06/06/25		53		52,890
Diplomat Pharmacy, Inc., 2017 Term Loan B, 12/20/24 ^{(a)(o)}		373		339,435

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Envision Healthcare Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 10/10/25	840	806,719
Gentiva Health Services, Inc.:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.25%, 07/02/25 ^(a)	554	554,926
2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.50%, 07/02/26	126	127,866
HC Group Holdings III, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.24%, 04/07/22	807	797,459
HCA, Inc.:		
2018 Term Loan B10, (1 mo. LIBOR + 2.00%), 4.49%, 03/13/25	149	148,823
Term Loan B11, (1 mo. LIBOR + 1.75%), 4.24%, 03/18/23	775	774,244
Lifescan Global Corp., 2018 1st Lien Term Loan, (3 mo. LIBOR + 6.00%), 8.80%, 09/27/24	115	110,305

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Health Care Providers & Services (continued)		
MPH Acquisition Holdings LLC, 2016 Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.55%, 06/07/23	USD 1,354	\$ 1,338,983
nThrive, Inc., 2016 1st Lien Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.99%, 10/20/22	820	803,338
NVA Holdings, Inc., Term Loan B3, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/02/25	810	791,016
ScribeAmerica Intermediate Holdco LLC, 2018 Term Loan, (1 mo. LIBOR + 4.50%), 7.01%, 04/03/25 ^(a)	256	255,073
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/06/24	541	487,563
Vizient, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/13/23	193	192,302
WP CityMD Bidco LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 06/07/24	253	248,016
		11,508,726
Health Care Services 0.1%		
Sound Inpatient Physicians:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.24%, 06/27/25	225	223,746
2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 9.24%, 06/26/26	123	122,077
		345,823
Health Care Technology 0.6%		
Change Healthcare Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 03/01/24	950	942,231
GoodRx, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 10/10/25	402	399,109
Press Ganey Holdings, Inc. :		
2018 1st Lien Term Loan, 10/23/23 ^(o)	759	754,114
2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor), 8.99%, 10/21/24	144	142,972
VVC Holding Corp., 2019 Term Loan B, (3 mo. LIBOR + 4.50%), 7.20%, 02/11/26	1,616	1,605,900
		3,844,326
Hotels, Restaurants & Leisure 3.0%		
Aristocrat Technologies, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 1.75%), 4.53%, 10/19/24	417	413,497
Boyd Gaming Corp., Term Loan B3, (1 Week LIBOR + 2.25%), 4.66%, 09/15/23	1,332	1,324,374
Bronco Midstream Funding LLC, Term Loan B, (1 mo. LIBOR + 3.50%), 5.99%, 08/14/23	264	262,438
Burger King Newco Unlimited Liability Co., Term Loan B3, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.74%, 02/16/24	2,441	2,419,899
Caesars Resort Collection LLC, 2017 1st Lien Term Loan B, 12/22/24 ^(o)	1,601	1,594,885

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CCM Merger, Inc., Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 08/08/21		513		510,396
CEC Entertainment, Inc., Term Loan B, 02/14/21 ^(o)		559		545,041
ESH Hospitality, Inc., 2018 Term Loan B, 08/30/23 ^(o)		805		799,105
Four Seasons Hotels Ltd., 1st Lien Term Loan, 11/30/23 ^(o)		456		454,003
Gateway Casinos & Entertainment Ltd., 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.80%, 12/01/23		50		49,454
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Hotels, Restaurants & Leisure (continued)				
GVC Holdings PLC, 2018 Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.99%, 03/29/24	USD	328	\$	326,808
Hilton Worldwide Finance LLC, Term Loan B2, 10/25/23 ^(o)		585		584,729
IRB Holding Corp., 1st Lien Term Loan, 02/05/25 ^(o)		1,222		1,211,975
KFC Holding Co., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 4.23%, 04/03/25		508		505,334
Lakeland Tours LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.79%, 12/15/24		364		360,938
Marriott Ownership Resorts, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 08/29/25		506		504,103
Penn National Gaming, Inc., 2018 1st Lien Term Loan B, (3 mo. LIBOR + 2.25%), 4.84%, 10/15/25		198		197,010
Playa Resorts Holding BV, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 04/29/24		385		375,546
Sabre GLOBL, Inc., 2018 Term Loan B, 02/22/24 ^(o)		995		991,253
Scientific Games International, Inc., 2018 Term Loan B5, (1 mo. LIBOR + 2.75%), 5.24%, 08/14/24		951		941,581
Stars Group Holdings BV, 2018 Incremental Term Loan, (3 mo. LIBOR + 3.50%), 6.30%, 07/10/25		2,023		2,022,335
Station Casinos LLC, 2016 Term Loan B, 06/08/23 ^(o)		958		953,355
Wyndham Hotels & Resorts, Inc., Term Loan B, 05/30/25 ^(o)		589		585,534
				17,933,593
Household Products 0.1%				
Energizer Holdings, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 12/17/25		230		229,713
Mastronardi Produce Ltd., Term Loan B, (1 mo. LIBOR + 3.25%), 5.76%, 05/01/25		189		187,632
SIWF Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 4.25%), 6.73%, 06/15/25		413		410,860
				828,205
Independent Power and Renewable Electricity Producers 0.6%				
AES Corp., 2018 Term Loan B, 05/31/22 ^(o)		404		403,785
Calpine Construction Finance Co. LP, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 01/15/25		808		799,657
Calpine Corp.:				
Term Loan B6, (3 mo. LIBOR + 2.50%), 5.31%, 01/15/23		267		265,320
Term Loan B7, (3 mo. LIBOR + 2.50%), 5.31%, 05/31/23		254		252,347
Compass Power Generation LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 12/20/24		382		380,683
EIF Channelview Cogeneration LLC, 2018 Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.75%, 05/03/25		140		139,783
Granite Acquisition, Inc. :				

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Term Loan B, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 12/19/21	667	666,469
Term Loan C, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 12/19/21	85	85,259
NRG Energy, Inc., 2016 Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 06/30/23	550	547,151
		3,540,454
Industrial Conglomerates 0.3%		
Cortes NP Acquisition Corp., 2017 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.63%, 11/30/23 ^(a)	1,305	1,262,062

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Industrial Conglomerates (continued)		
Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.73%, 11/28/21	USD 622	\$ 610,769
		1,872,831
Insurance 1.2%		
Achilles Acquisition LLC, 2018 Term Loan, (1 mo. LIBOR + 4.00%), 6.50%, 10/03/25	392	389,550
Alliant Holdings I, Inc., 2018 Term Loan B, 05/09/25 ^(o)	1,083	1,069,844
AmWINS Group, Inc., 2017 Term Loan B, 01/25/24 ^(o)	1,219	1,211,528
AssuredPartners, Inc., 2017 1st Lien Add-On Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 10/22/24	666	659,202
Davis Vision, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 12/02/24	599	589,367
Hub International Ltd., 2018 Term Loan B, (3 mo. LIBOR + 2.75%), 5.51%, 04/25/25	683	676,304
Sedgwick Claims Management Services, Inc., Term Loan B, 12/31/25 ^(o)	2,300	2,287,695
Stratose Intermediate Holdings II LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 06/22/23	380	376,802
		7,260,292
Interactive Media & Services 0.4%		
Go Daddy Operating Co. LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 4.74%, 02/15/24	1,065	1,062,445
Inmar Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 05/01/24	291	282,710
Rackspace Hosting, Inc., 2017 Incremental 1st Lien Term Loan, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.74%, 11/03/23	605	575,717
TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 05/06/24	372	353,709
		2,274,581
Internet & Direct Marketing Retail 0.1%		
Harbor Freight Tools USA, Inc., 2018 Term Loan B, 08/18/23 ^(o)	550	542,215
IT Services 1.7%		
Access CIG LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 02/27/25	214	211,705
Altran Technologies SA, 1st Lien Term Loan, (3 mo. LIBOR + 2.25%), 5.04%, 03/20/25	213	209,227
Epicor Software Corp., 1st Lien Term Loan, 06/01/22 ^(o)	410	406,244
Evertec Group LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 11/27/24	395	393,768
First Data Corp., 2024 Term Loan, (1 mo. LIBOR + 2.00%), 4.49%, 04/26/24	2,649	2,644,718
Flexential Intermediate Corp., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 6.30%, 08/01/24	417	394,434

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Global Payments, Inc.:		
2018 Term Loan B3, (1 mo. LIBOR + 1.75%), 4.24%, 04/21/23	299	297,120
2018 Term Loan B4, (1 mo. LIBOR + 1.75%), 4.24%, 10/17/25	100	99,125
Greeneden US Holdings II LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.74%, 12/01/23	688	680,188
Optiv Security, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 02/01/24 ^(a)	286	273,582
Peak 10 Holding Corp., 2nd Lien Term Loan, (3 mo. LIBOR + 7.25%, 1.00% Floor), 9.99%, 08/01/25	408	356,319
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
IT Services (continued)		
TKC Holdings, Inc.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.25%, 02/01/23	USD 411	\$ 405,630
2017 2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor), 10.50%, 02/01/24	280	271,891
Trans Union LLC:		
2018 Term Loan B4, (1 mo. LIBOR + 2.00%), 4.49%, 06/19/25	167	166,115
Term Loan B3, (1 mo. LIBOR + 2.00%), 4.49%, 04/10/23	1,349	1,341,500
WEX, Inc., 2017 Term Loan B2, 06/30/23 ^(o)	1,479	1,470,500
Worldpay LLC, 2018 1st Lien Term Loan B4, 08/09/24 ^(o)	667	661,790
		10,283,856
Life Sciences Tools & Services 0.1%		
Albany Molecular Research, Inc.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 08/30/24	178	177,202
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%, 1.00% Floor), 9.49%, 08/30/25	130	127,563
		304,765
Machinery 0.6%		
Clark Equipment Co., 2018 Term Loan B, (3 mo. LIBOR + 2.00%), 4.80%, 05/18/24		
	279	275,691
Columbus McKinnon Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%, 1.00% Floor), 5.30%, 01/31/24		
	75	73,985
Gardner Denver, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 07/30/24	802	801,308
Infiltrator Systems, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.80%, 05/27/22 ^(a)	749	745,328
Titan Acquisition Ltd., 2018 Term Loan B, 03/28/25 ^(o)	1,414	1,357,727
Welbilt, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 10/23/25 ^(a)	330	328,002
		3,582,041
Media 2.8%		
Altice Financing SA, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.23%, 01/31/26 ^(a)		
	82	79,983
Altice France SA, 2018 Term Loan B13, (1 mo. LIBOR + 4.00%), 6.49%, 08/14/26	1,367	1,327,286
Cable One, Inc., 2017 Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 05/01/24	256	254,819
Charter Communications Operating LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 4.50%, 04/30/25	1,907	1,900,944
CSC Holdings LLC:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 2.25%), 4.74%, 07/17/25	461	454,528
2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 01/25/26	457	453,697
Gray Television, Inc.:		

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2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.76%, 02/07/24	469	465,729
2018 Term Loan C, (1 mo. LIBOR + 2.50%), 5.01%, 01/02/26	554	552,199
iHeartCommunications, Inc. ^{(b)(i)} :		
Extended Term Loan E, 0.00%, 07/30/19	215	149,694
Term Loan D, 0.00%, 01/30/20	1,341	934,984

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Media (continued)		
Intelsat Jackson Holdings SA:		
2017 Term Loan B3, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.23%, 11/27/23	USD 130	\$ 129,866
2017 Term Loan B4, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.98%, 01/02/24	627	635,079
Learfield Communications LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.75%, 12/01/23 ^(a)	789	786,923
Lions Gate Capital Holdings LLC, 2018 Term Loan B, 03/24/25 ^(o)	460	457,450
Meredith Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 01/31/25	273	272,663
Numericable Group SA, Term Loan B12, (1 mo. LIBOR + 3.69%), 6.18%, 01/31/26	255	246,176
PSAV Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.75%, 03/01/25	551	540,305
Radiate Holdco LLC, 1st Lien Term Loan, 02/01/24 ^(o)	462	459,311
Trader Corp., 2017 Term Loan B, 09/28/23 ^{(a)(o)}	1,181	1,172,506
Tribune Media Co., Term Loan C, (1 mo. LIBOR + 3.00%), 5.49%, 01/27/24	1,222	1,220,289
Unitymedia Finance LLC:		
Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 09/30/25	691	687,255
USD Term Loan D, (1 mo. LIBOR + 2.25%), 4.74%, 01/15/26	115	114,302
Unitymedia Hessen GmbH & Co. KG, 2018 Term Loan E, (1 mo. LIBOR + 2.00%), 4.49%, 06/01/23	312	309,983
Univision Communications, Inc., Term Loan C5, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 03/15/24	371	344,046
Virgin Media Bristol LLC, 2017 Term Loan, (1 mo. LIBOR + 2.50%), 4.99%, 01/15/26	1,095	1,086,798
William Morris Endeavor Entertainment LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.25%, 05/18/25	1,133	1,097,919
Ziggo Secured Finance Partnership, Term Loan E, (1 mo. LIBOR + 2.50%), 4.99%, 04/15/25	824	813,777
		16,948,511
Metals & Mining 0.1%		
Ball Metalpack LLC, 2018 1st Lien Term Loan B, 07/24/25 ^(o)	290	288,708
Multiline Retail 0.2%		
Hudson's Bay Co., 2015 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.75%, 09/30/22	628	615,072
Neiman Marcus Group, Inc., 2020 Term Loan, 10/25/20 ^(o)	444	407,188
		1,022,260
Oil & Gas Equipment & Services 0.1%		
McDermott Technology Americas, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.49%, 05/10/25	608	584,003

Oil, Gas & Consumable Fuels 0.6%

BCP Raptor II LLC, 1st Lien Term Loan, (2 mo. LIBOR + 4.75%), 7.37%, 11/03/25	279	269,584
BCP Raptor LLC, Term Loan B, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.88%, 06/24/24	135	128,785
	<i>Par</i>	
	<i>(000)</i>	<i>Value</i>

*Security***Oil, Gas & Consumable Fuels (continued)**

California Resources Corp.:

2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%, 1.00% Floor), 7.24%, 12/31/22	USD	651	\$	640,148
Second Out Term Loan, (1 mo. LIBOR + 10.38%, 1.00% Floor), 12.87%, 12/31/21		1,015		1,063,921

CONSOL Energy, Inc.:

1st Lien Term Loan A, (1 mo. LIBOR + 4.25%), 6.75%, 11/26/21 ^(a)		92		92,188
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1st Lien Term Loan B, (PRIME + 6.00%), 8.50%, 11/28/22		518		522,545
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Edgewater Generation LLC, Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 12/13/25		270		268,987
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EG Group Ltd., 2018 Term Loan B, (3 mo. LIBOR + 4.00%), 6.81%, 02/07/25		253		246,287
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MEG Energy Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.00%, 12/31/23		137		136,119
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3,368,564

Personal Products 0.1%

Clover Merger Sub, Inc., 2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.75%), 10.24%, 09/26/25		214		179,225
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Prestige Brands, Inc., Term Loan B4, (1 mo. LIBOR + 2.00%), 4.49%, 01/26/24		527		524,294
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703,519

Pharmaceuticals 1.3%

Akorn, Inc., Term Loan B, (1 mo. LIBOR + 5.50%, 1.00% Floor), 8.00%, 04/16/21		232		184,693
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Amneal Pharmaceuticals LLC, 2018 Term Loan B, 05/04/25 ^(o)		1,329		1,327,172
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Endo Luxembourg Finance Co. I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 6.74%, 04/29/24		1,060		1,061,003
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Grifols Worldwide Operations USA, Inc., 2017 Acquisition Term Loan, (1 Week LIBOR + 2.25%), 4.67%, 01/31/25		1,165		1,159,817
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Jaguar Holding Co. II, 2018 Term Loan, 08/18/22 ^(o)		1,886		1,875,150
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Valeant Pharmaceuticals International, Inc., 2018 Term Loan B, 06/02/25 ^(o)		2,266		2,267,488
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7,875,323

Professional Services 0.6%

Cast and Crew Payroll LLC, 2019 1st Lien Term Loan, 02/09/26 ^(o)		661		663,313
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Dun & Bradstreet Corp., Term Loan, 02/01/26 ^(o)		1,616		1,616,404
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Guidehouse LLP, 2018 Term Loan, 05/01/25 ^(a)		107		105,684
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Information Resources, Inc., 2018 1st Lien Term Loan, 12/01/25 ^(o)		402		395,970
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ON Assignment, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 04/02/25		402		399,540
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SIRVA Worldwide, Inc., 2018 1st Lien Term Loan, 08/04/25 ^{(a)(o)}		412		403,760
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3,584,671

Real Estate Management & Development 0.7%

CityCenter Holdings LLC, 2017 Term Loan B, 04/18/24 ^(o)		1,617		1,604,146
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DTZ US Borrower LLC, 2018 Add On Term Loan B, (1 mo. LIBOR + 3.25%), 5.74%, 08/21/25		1,059		1,050,404
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Forest City Enterprises LP, Term Loan B, (1 mo. LIBOR + 4.00%), 6.51%, 12/07/25		788		790,955
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Realogy Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 02/08/25	269	261,455
SMG Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 01/23/25	387	382,767
		4,089,727

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Road & Rail 0.1%		
Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.24%, 06/13/23	USD 488	\$ 408,998
Semiconductors & Semiconductor Equipment 0.3%		
Cabot Microelectronics Corporation, Term Loan B, (1 mo. LIBOR + 2.25%), 4.75%, 11/14/25 ^(a)	530	528,013
MaxLinear, Inc., Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 05/12/24 ^(a)	99	98,553
Microchip Technology, Inc., 2018 Term Loan B, 05/29/25 ^(o)	1,165	1,162,846
ON Semiconductor Corp., 2018 1st Lien Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 03/31/23	157	156,433
		1,945,845
Software 4.9%		
Applied Systems, Inc.:		
2017 1st Lien Term Loan, 09/19/24 ^(o)	945	936,162
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%, 1.00% Floor), 9.49%, 09/19/25	160	160,882
BMC Software Finance, Inc., 2017 Term Loan, 10/02/25 ^(o)	1,345	1,336,315
Cypress Intermediate Holdings III, Inc.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.50%, 04/26/24	569	561,771
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor), 9.24%, 04/27/25	248	246,450
Dell, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 4.50%, 09/07/23	1,198	1,193,420
Digicel International Finance Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.88%, 05/28/24	534	471,625
DTI Holdco, Inc., 2018 Term Loan B, (3 mo. LIBOR + 4.75%, 1.00% Floor), 7.49%, 09/30/23	500	468,131
Financial & Risk US Holdings, Inc., 2018 USD Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 10/01/25	2,559	2,518,099
Infor (US), Inc., Term Loan B6, 02/01/22 ^(o)	1,871	1,868,898
Informatica Corp., 2018 Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 08/05/22	1,162	1,161,943
IQOR US, Inc., Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.80%, 04/01/21	308	287,412
Kronos, Inc.:		
2017 Term Loan B, 11/01/23 ^(o)	1,772	1,764,454
2nd Lien Term Loan, (3 mo. LIBOR + 8.25%, 1.00% Floor), 10.99%, 11/01/24	615	625,430
McAfee LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.24%, 09/30/24	1,437	1,439,664
Mitchell International, Inc.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 11/29/24	1,372	1,336,722
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.25%), 9.74%, 12/01/25	266	260,445
PowerSchool, 2018 Term Loan B, 08/01/25 ^(o)	411	405,863
Renaissance Learning, Inc., 2018 Add On Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 05/30/25	239	232,930
RP Crown Parent LLC, 2016 Term Loan B, 10/12/23 ^(o)	410	405,646

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SolarWinds Holdings, Inc., 2018 Term Loan B, 02/05/24 ^(o)		1,621		1,614,714
Solera LLC, Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 03/03/23		1,879		1,864,706
Sophia LP, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 6.05%, 09/30/22		1,696		1,691,833
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Software (continued)				
SS&C Technologies Holdings Europe, 2018 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25	USD	572	\$	569,499
SS&C Technologies, Inc.:				
2017 Term Loan B1, (1 mo. LIBOR + 2.25%), 4.74%, 07/08/22		1,055		1,051,686
2018 Term Loan B3, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25		1,495		1,487,771
2018 Term Loan B5, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25		884		879,627
Tempo Acquisition LLC, Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 05/01/24		932		930,808
Tibco Software, Inc., Repriced Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.01%, 12/04/20		1,460		1,456,963
Vertafore, Inc., 2018 1st Lien Term Loan, 07/02/25 ^(o)		410		404,875
				29,634,744
Specialty Retail 0.7%				
Academy Ltd., 2015 Term Loan B, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.51%, 07/01/22		632		437,815
Belron Finance US LLC ^(a) :				
Term Loan B, (3 mo. LIBOR + 2.25%), 4.99%, 11/07/24		755		750,608
Term Loan B, (3 mo. LIBOR + 2.50%), 5.19%, 11/13/25		186		185,535
CD&R Firefly Bidco Ltd., 2018 GBP Term Loan B1, (LIBOR + GBP + 4.50%), 5.41%, 06/23/25	GBP	1,000		1,303,974
Leslie's Poolmart, Inc., 2018 Term Loan, (2 mo. LIBOR + 3.50%, 1.00% Floor), 6.08%, 08/16/23	USD	533		517,718
Petco Animal Supplies, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.99%, 01/26/23		276		215,059
Research Now Group, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 5.50%, 1.00% Floor), 7.99%, 12/20/24		391		388,442
Staples, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.51%, 09/12/24		276		274,046
TruGreen LP, 2017 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.50%, 04/13/23 ^(a)		377		377,772
				4,450,969
Technology Hardware, Storage & Peripherals 0.3%				
Western Digital Corp., 2018 Term Loan B4, 04/29/23 ^(o)		1,633		1,601,325
Textiles, Apparel & Luxury Goods 0.1%				
Ascend Performance Materials Operations LLC, Term Loan B, (3 mo. LIBOR + 5.25%, 1.00% Floor), 8.05%, 08/12/22		701		699,063
Varsity Brands, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 12/15/24		163		161,956
				861,019
Thriffs & Mortgage Finance 0.2%				

IG Investment Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 05/23/25	1,243	1,239,412
Trading Companies & Distributors 0.3%		
Beacon Roofing Supply, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.77%, 01/02/25	486	481,067
HD Supply, Inc., Term Loan B5, 10/17/23 ^(o)	1,342	1,339,128
Oxbow Carbon LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 3.50%), 5.99%, 01/04/23	143	142,055

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Trading Companies & Distributors (continued)		
United Rentals, Inc., Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 10/31/25	USD 105	\$ 104,803
		2,067,053
Transportation 0.1%		
Gruden Acquisition, Inc., 2017 Term Loan, (3 mo. LIBOR + 5.50%, 1.00% Floor), 8.30%, 08/18/22	160	157,361
Safe Fleet Holdings LLC:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.52%, 02/01/25	271	263,634
2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor), 9.27%, 02/01/26	215	203,175
		624,170
Utilities 0.0%		
ExGen Renewables IV LLC, Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.63%, 11/28/24	221	205,075
Wireless Telecommunication Services 0.4%		
Geo Group, Inc. (The), 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.50%, 03/22/24	640	624,796
Ligado Networks LLC:		
2015 2nd Lien Term Loan, 0.00%, 12/07/20	40	11,657
PIK Exit Term Loan (9.75% PIK), 0.00%, 12/07/20 ⁽ⁱ⁾	696	543,210
SBA Senior Finance II LLC, 2018 Term Loan B, 04/11/25 ^(o)	937	927,094