

BLACKROCK Ltd DURATION INCOME TRUST
Form N-CSRS
May 04, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

**CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT
COMPANIES**

Investment Company Act file number 811-21349

Name of Fund: BlackRock Limited Duration Income Trust (BLW)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock Limited Duration
Income Trust, 55 East 52nd Street, New York, NY 10055

Registrant's telephone number, including area code: (800) 882-0052, Option 4

Date of fiscal year end: 08/31/2018

Date of reporting period: 02/28/2018

Item 1 Report to Stockholders

FEBRUARY 28, 2018

SEMI-ANNUAL REPORT (UNAUDITED)

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

BlackRock Limited Duration Income Trust (BLW)

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

The Markets in Review

Dear Shareholder,

In the 12 months ended February 28, 2018, assets with higher risk and return potential, such as stocks and high-yield bonds, continued to deliver strong performance. Faster global growth drove the equity market, while rising interest rates constrained bond returns.

Emerging market stocks posted the strongest performance, as accelerating growth in China, the second-largest economy in the world, improved the outlook for corporate profits and economic growth across most developing nations. Chinese demand for commodities and other raw materials allayed concerns about the country's banking system, leading to rising equity prices and foreign investment. Higher prices for industrial metals also bolstered the outlook for emerging-market countries.

Rising interest rates worked against high-quality assets with more interest rate sensitivity. Consequently, the 10-year U.S. Treasury—a bellwether of the bond market—posted a negative return, as rising energy prices, higher wages, and steady job growth drove expectations of higher inflation and interest rate increases by the U.S. Federal Reserve (the Fed).

The market's performance reflected reflationary expectations early in the reporting period, as investors began to sense that a global recovery was afoot. Thereafter, many countries experienced sustained and synchronized growth for the first time since the financial crisis. Growth rates and inflation are still relatively low, but they are finally rising together.

The Fed responded to these positive developments by increasing short-term interest rates three times during the year. In October 2017, the Fed also began to reduce its balance sheet, while setting expectations for additional rate hikes in 2018.

By contrast, the European Central Bank (ECB) and the Bank of Japan (BoJ) continued to expand their balance sheets despite nascent signs of sustained economic growth. Rising global growth and inflation, as well as limited bond supply, put steady pressure on other central banks to follow in the Fed's footsteps. In October 2017, the ECB announced plans to cut its bond purchases in half for 2018, while the BoJ reiterated its commitment to economic stimulus, as the country's inflation rate remained below 2.0%.

Rising consumer confidence and improving business sentiment are driving momentum for the U.S. economy. If the Fed maintains a measured pace of stimulus reduction, to the extent that inflation rises, it's likely to be accompanied by rising real growth and higher wages. That could lead to a favorable combination of moderately higher inflation, steadily rising interest rates, and improving growth in 2018. We continue to believe the primary risks to the economic expansion are trade protectionism, rapidly rising interest rates, and geopolitical tension. In particular, we are closely monitoring trade protectionism and the rise of populism in Western nations.

In December 2017, Congress passed a sweeping tax reform bill. The U.S. tax overhaul is likely to accentuate the existing reflationary themes, including faster growth and rising interest rates. Changing the corporate tax rate to a flat 21% will create many winners and losers among high-and-low tax companies, while the windfall from lower taxes could boost business and consumer spending.

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** 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, 2018

	6-month	12-month
U.S. large cap equities (S&P 500 [®] Index)	10.84%	17.10%
U.S. small cap equities (Russell 2000 [®] Index)	8.30	10.51
International equities (MSCI Europe, Australasia, Far East Index)	7.12	20.13
Emerging market equities (MSCI Emerging Markets Index)	10.58	30.51
3-month Treasury bills (ICE BofAML 3-Month U.S. Treasury Bill Index)	0.58	0.99
U.S. Treasury securities (ICE BofAML 10-Year U.S. Treasury Index)	(5.47)	(2.54)
U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index)	(2.18)	0.51
Tax-exempt municipal bonds (S&P Municipal Bond Index)	(1.15)	2.32
U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	1.11	4.18

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, 2018

BlackRock Floating Rate Income Strategies Fund, Inc.**Fund Overview**

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

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

Fund Information

Symbol on New York Stock Exchange (NYSE)	FRA
Initial Offering Date	October 31, 2003
Current Distribution Rate on Closing Market Price as of February 28, 2018 (\$14.50) ^(a)	5.05%
Current Monthly Distribution per Common Share ^(b)	\$0.0610
Current Annualized Distribution per Common Share ^(b)	\$0.7320
Economic Leverage as of February 28, 2018 ^(c)	30%

^(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 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

	02/28/18	08/31/17	Change	High	Low
Market Price	\$ 14.50	\$ 14.10	2.84%	\$ 14.50	\$ 13.70
Net Asset Value	14.99	14.93	0.40	15.07	14.87

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

Fund Summary as of February 28, 2018 (continued)

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

Returns for the period ended February 28, 2018 were as follows:

	Average Annual Total Returns			
	<i>6-Month</i>	<i>1 Year</i>	<i>3 Years</i>	<i>5 Years</i>
Fund at NAV ^{(a)(b)}	3.03%	4.79%	5.45%	5.45%
Fund at Market Price ^{(a)(b)}	5.52	3.56	7.51	3.32
S&P/LSTA Leveraged Loan Index^(c)	2.69	4.22	4.24	4.01

(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 narrowed 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.

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

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

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

What factors influenced performance?

Floating rate loan interests (bank loans) benefited from a strong appetite for credit over much of the six-month period. The largest sector contributors to the Fund's performance over the period included technology, health care and independent energy. More modest positive contributions were seen from the life insurance and government-related sectors. B-rated loan credits were the largest quality driver of positive performance, consistent with the Fund's

overweight positioning with respect to this segment. Finally, from an asset allocation perspective, tactical exposures were substantial positive contributors, including a net-long equity position, high yield corporate bonds and collateralized loan obligations.

Exposure to chemicals sector was the sole detractor from the Fund's absolute performance. From a credit rating perspective, there were no absolute detractors over the semi-annual period as all quality segments had positive performance. While the Fund's tactical exposures contributed positively in aggregate, within this allocation holdings of convertible securities detracted.

Describe recent portfolio activity.

While the Fund's stance on bank loans remained constructive, overall risk levels continued to reflect the expectation of a coupon-driven return environment, with limited potential for upside price movement. The Fund continued to focus on the higher-quality portions of the market in terms of loan structure, quality and liquidity. Investments were concentrated in companies believed to have stable cash flows, high quality collateral, and the ability to meet interest obligations and ultimately return principal. In the investment adviser's view, this focus on quality remains critical as the strong bid for credit assets from the institutional community potentially gives rise to riskier issuance. The Fund reduced its sector exposure to airlines and retailers, while the allocations to technology and gaming were increased.

Describe portfolio positioning at period end.

At period end, the Fund held the great majority of its portfolio in floating rate bank loans. The Fund maintained its highest concentration in higher coupon B-rated loans of select issuers, while limiting exposure to both higher quality loans with less compelling risk/reward profiles and lower-rated loans with more equity-like profiles and greater downside risk should credit sentiment weaken. The Fund had a meaningful position in high yield corporate bonds, which was used in part to maintain exposure to energy-related assets given better quality companies compared to the bank loan universe. At period-end, top issuer overweight positions included CenturyLink/Level 3 (wirelines), Altice (cable & satellite), and New Lightsquared (wireless).

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, 2018 (continued)

BlackRock Floating Rate Income Strategies Fund, Inc.

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

	02/28/18	08/31/17
Floating Rate Loan Interests	91%	93%
Corporate Bonds	6	6
Asset-Backed Securities	2	1
Investment Companies	1	(a)
Common Stocks ^(a)		
Short-Term Securities ^(a)		
Other	(b)	(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)}

	02/28/18	08/31/17
A ^(a)		
BBB/Baa	8%	9%
BB/Ba	39	42
B	41	40
CCC/Caa	3	5
N/R	9	4

(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 and Short-Term Securities.

Fund Summary as of February 28, 2018

BlackRock Limited Duration Income Trust**Fund Overview**

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

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

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

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

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

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

Fund Information

Symbol on NYSE	BLW
Initial Offering Date	July 30, 2003
Current Distribution Rate on Closing Market Price as of February 28, 2018 (\$15.24) ^(a)	6.26%
Current Monthly Distribution per Common Share ^(b)	\$0.0795
Current Annualized Distribution per Common Share ^(b)	\$0.9540
Economic Leverage as of February 28, 2018 ^(c)	30%

^(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>02/28/18</i>	<i>08/31/17</i>	<i>Change</i>	<i>High</i>	<i>Low</i>
Market Price	\$ 15.24	\$ 15.99	(4.69)%	\$ 16.30	\$ 15.10
Net Asset Value	16.86	17.02	(0.94)	17.14	16.77

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

FUND SUMMARY

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Fund Summary as of February 28, 2018 (continued)

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

Returns for the period ended February 28, 2018 were as follows:

	Average Annual Total Returns			
	<i>6-month</i>	<i>1 Year</i>	<i>3 Years</i>	<i>5 Years</i>
Fund at NAV ^{(a)(b)}	2.07%	5.95%	6.74%	6.82%
Fund at Market Price ^{(a)(b)}	(1.79)	1.46	6.50	3.58
Reference Benchmark^(c)	0.95	2.97	3.54	3.56
Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index^(d)	1.11	4.18	5.20	5.34
S&P/LSTA Leveraged Loan Index^(e)	2.69	4.22	4.24	4.01
BATS S Benchmark^(f)	(0.93)	0.54	1.14	1.29

(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.

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

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

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

What factors influenced performance?

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

The largest detractors from performance were the Fund's exposures to investment grade corporate bonds and mortgage-backed securities (MBS).

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

Describe recent portfolio activity.

Given the investment adviser's view that both the London Inter-Bank Offered Rate (LIBOR) (the reference rate applied to most loans) and longer-term interest rates would move higher, the Fund's allocation was rotated to a more defensive posture. The Fund's allocation within high yield corporate issues was reduced and rotated into senior loans in order to protect the Fund from higher funding costs associated with rising LIBOR rates. In addition, the Fund's short duration stance was further reduced in order to mitigate the impact of rising interest rates.

Describe portfolio positioning at period end.

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

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

Fund Summary as of February 28, 2018 (continued)

BlackRock Limited Duration Income Trust

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

	2/28/2018	8/31/2017
Corporate Bonds	43%	45%
Floating Rate Loan Interests	27	27
Asset-Backed Securities	10	9
Preferred Securities	8	8
Non-Agency Mortgage-Backed Securities	5	6
Foreign Agency Obligations	3	4
U.S. Government Sponsored Agency Securities	3	1
Short-Term Securities	1	(a)
U.S Treasury Obligations		(a)
Other	(b)	(c)

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

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

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

CREDIT QUALITY ALLOCATION (d)(e)

	2/28/2018	8/31/2017
AAA/Aaa	2%	4%
AA/Aa	1	1
A	5	6
BBB/Baa	20	19
BB/Ba	35	33
B	28	29
CCC/Caa	5	4
N/R ^(f)	4	4

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

quality ratings are subject to change.

- (e) Excludes Options Purchased, Options Written and Short-Term Securities.
- (f) The investment adviser evaluates the credit quality of not-rated investments based upon certain factors including, but not limited to, credit ratings for similar investments and financial analysis of sectors, individual investments and/or issuer. Using this approach, the investment adviser has deemed U.S. Government Sponsored Agency Securities and U.S. Treasury Obligations as AAA/Aaa.

The Benefits and Risks of Leveraging

The Funds may utilize leverage to seek to enhance the distribution rate on, and net asset value (NAV) of, their common shares (Common Shares). However, these objectives cannot be achieved in all interest rate environments.

In general, the concept of leveraging is based on the premise that the financing cost of leverage, which is based on short-term interest rates, is normally lower than the income earned by a Fund on its longer-term portfolio investments purchased with the proceeds from leverage. To the extent that the total assets of the Funds (including the assets obtained from leverage) are invested in higher-yielding portfolio investments, the Funds' shareholders benefit from the incremental net income. The interest earned on securities purchased with the proceeds from leverage is paid to shareholders in the form of dividends, and the value of these portfolio holdings is reflected in the per share NAV.

To illustrate these concepts, assume a Fund's capitalization is \$100 million and it utilizes leverage for an additional \$30 million, creating a total value of \$130 million available for investment in longer-term income securities. If prevailing short-term interest rates are 3% and longer-term interest rates are 6%, the yield curve has a strongly positive slope. In this case, a Fund's financing costs on the \$30 million of proceeds obtained from leverage are based on the lower short-term interest rates. At the same time, the securities purchased by a Fund with the proceeds from leverage earn income based on longer-term interest rates. In this case, a Fund's financing cost of leverage is significantly lower than the income earned on a Fund's longer-term investments acquired from such leverage proceeds, and therefore the holders of Common Shares (Common Shareholders) are the beneficiaries of the incremental net income.

However, in order to benefit shareholders, the return on assets purchased with leverage proceeds must exceed the ongoing costs associated with the leverage. If interest and other costs of leverage exceed the Funds' return on assets purchased with leverage proceeds, income to shareholders is lower than if the Funds had not used leverage. Furthermore, the value of the Funds' portfolio investments generally varies inversely with the direction of long-term interest rates, although other factors can influence the value of portfolio investments. In contrast, the value of the Funds' obligations under their respective leverage arrangements generally does not fluctuate in relation to interest rates. As a result, changes in interest rates can influence the Funds' NAVs positively or negatively. Changes in the future direction of interest rates are very difficult to predict accurately, and there is no assurance that the Funds' intended leveraging strategy will be successful.

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

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

Under the Investment Company Act of 1940, as amended (the 1940 Act), each Fund is permitted to issue debt up to 33 1/3% of its total managed assets. A Fund may voluntarily elect to limit its leverage to less than the maximum

amount permitted under the 1940 Act. In addition, a Fund may also be subject to certain asset coverage, leverage or portfolio composition requirements imposed by its credit facility, which may be more stringent than those imposed by the 1940 Act.

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

Derivative Financial Instruments

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

Schedule of Investments (unaudited)

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

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
Common Stocks 0.3%		
Chemicals 0.0%		
GEO Specialty Chemicals, Inc. ^{(a)(b)}	167,777	\$ 58,722
Diversified Financial Services 0.2%		
Kcad Holdings I Ltd. ^{(a)(b)}	309,827,230	824,141
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc. ^(b)	14,906	701
Hotels, Restaurants & Leisure 0.0%		
Caesars Entertainment Corp. ^(b)	19,011	241,440
Semiconductors & Semiconductor Equipment 0.0%		
SunPower Corp. ^(b)	1,860	13,187
Software 0.1%		
Avaya Holdings Corp. ^(b)	35,077	736,266
Specialty Retail 0.0%		
Things Remembered, Inc. ^{(a)(b)}	932,803	9
Total Common Stocks 0.3%		
(Cost \$4,449,514)		1,874,466
	<i>Par</i>	
	<i>(000)</i>	
Asset-Backed Securities 2.7%		
ALM VII R Ltd., Series 2013-7RA, Class BR, (3 mo. LIBOR US + 2.70%), 4.42%, 10/15/28 ^{(c)(d)}	USD 250	255,471
ALM XVII Ltd., Series 2015-17A, Class C1, (3 mo. LIBOR US + 4.15%), 5.87%, 01/15/28 ^{(c)(d)}	500	503,914
AMMC CLO Ltd., Series 2014-15A, Class D, (3 mo. LIBOR US + 4.20%), 5.74%, 12/09/26 ^{(c)(d)}	250	254,185
Ares CLO Ltd., Series 2016-40A, Class C, (3 mo. LIBOR US + 3.70%), 5.42%, 10/15/27 ^{(c)(d)}	250	253,057
Ares XXXII CLO Ltd., Series 2014-32A, Class CR, (3 mo. LIBOR US + 3.45%), 5.29%, 11/15/25 ^{(c)(d)}	1,000	1,001,206
Ares XXXIII CLO Ltd., Series 2015-1A, Class A2R, (3 mo. LIBOR US + 1.95%), 3.97%, 12/05/25 ^{(c)(d)}	450	454,837
Atlas Senior Loan Fund X Ltd., Series 2018-10A ^{(d)(e)} :		

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Class B, 3.21%, 01/15/31	500	500,955
Class C, 3.56%, 01/15/31	500	501,380
Atrium X, Series 10A, Class DR, (3 mo. LIBOR US + 3.00%), 4.72%, 07/16/25 ^{(c)(d)}	250	250,510
Babson CLO, Ltd., Series 2015-IA, Class AR, 2.72%, 01/20/31 ^{(a)(d)(e)}	1,000	1,000,000
Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class A2R, (3 mo. LIBOR US + 2.05%), 3.79%, 01/20/29 ^{(c)(d)}	500	505,145
Benefit Street Partners CLO XII Ltd., Series 2017-12A, Class C, 4.40%, 10/15/30 ^{(d)(e)}	250	252,609
Cedar Funding II CLO, Ltd., Series 2013-1A, Class A1R, (3 mo. LIBOR US + 1.23%), 3.29%, 06/09/30 ^{(c)(d)}	500	503,351
CIFC Funding Ltd. ^(d) :		
Series 2013-4A, Class DR, (3 mo. LIBOR US + 3.35%), 5.31%, 11/27/24 ^(c)	250	250,876
Series 2014-2A, Class A3LR Series 2018-1A, Class C, 1.00%, 04/18/31 ^{(e)(f)}	375	373,951
Series 2014-2A, Class A3LR, (3 mo. LIBOR US + 2.25%), 4.19%, 05/24/26 ^(c)	280	280,845
Series 2018-1A, Class B, 1.00%, 04/18/31 ^{(e)(f)}	375	375,659
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)		
Galaxy CLO Ltd., Series 2015-21A, Class AR, 2.76%, 04/20/31 ^{(d)(e)(f)}	USD 250	\$ 250,000
Galaxy CLO, Ltd., Series 2015-21A, Class CR, 3.49%, 04/20/31 ^{(d)(e)(f)}	250	250,000
Goldentree Loan Management US CLO 1 Ltd., Series 2017-1A, Class C, (3 mo. LIBOR US + 2.20%), 3.94%, 04/20/29 ^{(c)(d)}	250	250,563
Highbridge Loan Management Ltd., Series 2013-2A, Class CR, 4.64%, 10/20/29 ^{(d)(e)}	250	256,113
LCM XVIII LP, Series 18A, Class INC, 0.00%, 04/20/27 ^{(d)(e)}	1,000	610,886
Madison Park Funding Ltd., Series 2018-27A, Class B, 1.00%, 04/20/30 ^{(d)(e)(f)}	1,000	1,000,000
Octagon Investment Partners Ltd., Series 2013-1A ^{(d)(e)} :		
Class A1R2, 3.02%, 01/25/31	250	250,000
Class BR2, 3.42%, 01/25/31	350	350,000
Class CR2, 3.72%, 01/25/31	350	350,000
Class ER2, 7.17%, 01/25/31	250	250,000
OZLM XIX Ltd., Series 2017-19A, Class C, 4.47%, 11/22/30 ^{(d)(e)}	250	253,627
Palmer Square CLO Ltd., Series 2018-1A ^{(d)(e)(f)} :		
Class A1, 1.00%, 04/18/31	300	300,000
Class A2, 1.00%, 04/18/31	250	250,000
Class B, 1.00%, 04/18/31	250	250,000
Class D, 1.00%, 04/18/31	250	250,000
Sound Point CLO III, Ltd., Series 2013-2A, Class DR, (3 mo. LIBOR US + 3.35%), 5.07%, 07/15/25 ^{(c)(d)}	250	250,477
TCI-Cent CLO Ltd., Series 2016-1A, Class A2, (3 mo. LIBOR US + 2.20%), 3.96%, 12/21/29 ^{(c)(d)}	300	303,594
Treman Park CLO Ltd., Series 2015-1A, Class D, (3 mo. LIBOR US + 3.86%), 5.60%, 04/20/27 ^{(c)(d)}	1,400	1,407,776
Venture XIX CLO Ltd., Series 2014-19A, Class BR, (3 mo. LIBOR US + 2.00%), 3.72%, 01/15/27 ^{(c)(d)}	250	251,894
Webster Park CLO Ltd., Series 2015-1A, Class C, (3 mo. LIBOR US + 4.05%), 5.79%, 01/20/27 ^{(c)(d)}	500	500,631
Total Asset-Backed Securities 2.7%		
(Cost \$15,503,644)		15,353,512

Corporate Bonds 9.1%

Aerospace & Defense 0.5%

Bombardier, Inc.^(d):

7.75%, 03/15/20	1,533	1,636,477
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7.50%, 03/15/25	1,160	1,190,450
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2,826,927

Airlines 0.5%

US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 06/03/18	2,605	2,624,277
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Banks 0.0%

CIT Group, Inc., 5.00%, 08/01/23	135	138,713
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Capital Markets 0.3%

Blackstone CQP Holdco LP^(d):

6.50%, 03/20/21	1,536	1,549,440
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6.00%, 08/18/21	249	250,183
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1,799,623

SCHEDULES OF INVESTMENTS

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

February 28, 2018

(Percentages shown are based on Net Assets)

	<i>Par</i>		<i>Value</i>
	<i>(000)</i>		
<i>Security</i>			
Chemicals 0.8%			
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^(d)	USD 856	\$	860,280
GEO Specialty Chemicals, Inc., 15.24%, 10/18/25 ^(a)	1,853		2,627,744
Momentive Performance Materials, Inc., 3.88%, 10/24/21	1,083		1,126,320
			4,614,344
Construction Materials 0.1%			
HD Supply, Inc., 5.75%, 04/15/24 ^(d)	609		638,689
Containers & Packaging 0.8%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 7.25%, 05/15/24 ^(d)	300		321,375
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu(3 mo. LIBOR US + 3.50%), 5.22%, 07/15/21 ^{(c)(d)}	3,795		3,837,694
			4,159,069
Diversified Consumer Services 0.2%			
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^(d)	1,053		1,146,454
Diversified Telecommunication Services 0.4%			
Level 3 Financing, Inc., 5.25%, 03/15/26	2,158		2,077,053
Electric Utilities 0.0%			
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., 11.50%, 10/01/20 ^{(a)(b)}	1,061		
Environmental, Maintenance, & Security Service 0.1%			
Tervita Escrow Corp., 7.63%, 12/01/21 ^(d)	540		542,700
Health Care Providers & Services 0.1%			
CHS/Community Health Systems, Inc., 5.13%, 08/01/21	555		511,988
Health Care Services 0.0%			
Aveta Inc. Escrow, 7.00%, 04/01/19 ^{(a)(d)}	1,347		
Hotels, Restaurants & Leisure 0.3%			
New Red Finance, Inc., 5.00%, 10/15/25 ^(d)	980		954,887
Scientific Games International, Inc., 7.00%, 01/01/22 ^(d)	387		407,318
			1,362,205
IT Services 0.2%			
First Data Corp., 7.00%, 12/01/23 ^(d)	1,160		1,219,450

Media 1.1%

Altice Financing SA ^(d) :		
6.63%, 02/15/23	550	549,313
7.50%, 05/15/26	875	881,562
Altice US Finance I Corp., 5.50%, 05/15/26 ^(d)	350	346,500
Clear Channel Worldwide Holdings, Inc.:		
6.50%, 11/15/22	1,218	1,248,450
Series B, 7.63%, 03/15/20	545	544,319
CSC Holdings LLC, 10.88%, 10/15/25 ^(d)	1,040	1,227,200
SFR Group SA ^(d) :		
6.00%, 05/15/22	842	817,792
7.38%, 05/01/26	616	594,625

6,209,761

Metals & Mining 1.2%

Constellium NV, 6.63%, 03/01/25 ^(d)	300	310,500
Freeport-McMoRan, Inc.:		
2.38%, 03/15/18	2,021	2,019,383
3.88%, 03/15/23	625	606,250
Novelis Corp., 6.25%, 08/15/24 ^(d)	991	1,013,298
Teck Resources Ltd., 3.75%, 02/01/23	3,058	2,989,195

6,938,626

*Par**Security**(000) Value***Oil, Gas & Consumable Fuels 1.2%**

Cheniere Corpus Christi Holdings LLC, 7.00%, 06/30/24	USD	670	\$	749,730
CONSOL Energy, Inc., 5.88%, 04/15/22		3,552		3,571,980
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^(d)		995		1,037,288
Halcon Resources Corp., Series WI, 6.75%, 02/15/25		284		286,840
NGPL PipeCo LLC ^(d) :				
4.38%, 08/15/22		590		588,525
4.88%, 08/15/27		415		418,631

6,652,994

Pharmaceuticals 0.3%

Valeant Pharmaceuticals International, Inc., 5.50%, 11/01/25 ^(d)	1,870	1,850,131
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Real Estate Investment Trusts (REITs) 0.0%

VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23	46	51,497
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Software 0.9%

Infor US, Inc., 6.50%, 05/15/22	1,176	1,202,460
Informatica LLC, 7.13%, 07/15/23 ^(d)	658	670,831
Solera LLC/Solera Finance, Inc., 10.50%, 03/01/24 ^(d)	2,163	2,428,616
Veritas US, Inc./Veritas Bermuda Ltd., 7.50%, 02/01/23 ^(d)	866	878,990

5,180,897

Wireless Telecommunication Services 0.1%

Sprint Communications, Inc., 7.00%, 08/15/20	325	340,031
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Total Corporate Bonds	9.1%		
(Cost \$50,900,314)			50,885,429
Floating Rate Loan Interests^(g)	133.9%		
Aerospace & Defense	1.6%		
Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.40%, 08/18/24		3,481	3,499,169
DAE Aviation Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.75% 1.00% Floor), 5.40%, 07/07/22		509	512,835
TransDigm, Inc., 2017 Extended Term Loan F, (3 mo. LIBOR + 2.75%), 4.44%, 06/09/23		4,853	4,880,290
			8,892,294
Air Freight & Logistics	0.8%		
Avolon TLB Borrower 1 (Luxembourg) Sarl, Term Loan B2, (1 mo. LIBOR + 2.25%), 3.84%, 04/03/22		841	839,651
CEVA Group PLC, Letter of Credit, (3 mo. LIBOR + 5.50%), 6.50%, 03/19/21 ^(a)		733	717,939
CEVA Intercompany BV, Dutch Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.27%, 03/19/21		745	730,973
CEVA Logistics Canada ULC, Canadian Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.27%, 03/19/21		128	126,032
CEVA Logistics US Holdings, Inc., Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.27%, 03/19/21		992	973,581
Livingston International, Inc., Term Loan B3, (3 mo. LIBOR + 5.75%), 7.44%, 03/20/20		541	540,036
XPO Logistics, Inc., 2018 Term Loan B, 3.85%, 02/23/25		541	541,988
			4,470,200

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

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par</i>	<i>Value</i>
<i>(000)</i>		
Airlines 0.0%		
Northwest Airlines, Inc., Term Loan, (6 mo. LIBOR + 1.23%), 2.68%, 09/10/18 ^(a)	USD 239	\$ 237,772
Auto Components 0.9%		
Boing US Holdco, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.29%, 10/03/24	1,260	1,265,519
Dayco Products LLC, 2017 Term Loan B, (1 mo. LIBOR + 5.00%), 6.65%, 05/19/23 ^(a)	1,022	1,033,776
FPC Holdings, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 4.00%), 5.69%, 11/19/19	987	982,465
Goodyear Tire & Rubber Co., 2nd Lien Term Loan, (1 mo. LIBOR + 2.00%), 3.59%, 04/30/19	582	581,486
GPX International Tire Corp., Term Loan ^{(a)(b)} : 12.25%, 03/30/12	1,097	
PIK, 13.00%, 03/30/12 ^(h)	18	
USI, Inc., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 4.69%, 05/16/24	1,302	1,299,407
		5,162,653
Automobiles 0.3%		
CH Hold Corp. :		
1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 02/01/24	1,278	1,284,010
2nd Lien Term Loan, (1 mo. LIBOR + 7.25% 1.00% Floor), 8.90%, 02/01/25 ^(a)	245	248,062
		1,532,072
Banks 0.3%		
Capri Finance LLC, 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.02%, 11/01/24	1,637	1,635,985
Building Materials 0.3%		
Allied Universal HoldCo LLC, 2015 Term Loan, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.44%, 07/28/22	842	832,528
USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (3 mo. LIBOR + 8.50% 1.00% Floor), 10.27%, 07/28/23	645	638,550
		1,471,078
Building Products 1.3%		
Continental Building Products LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.25%), 3.91%, 08/18/23	390	393,394
CPG International Inc., 2017 Term Loan, (6 mo. LIBOR + 3.75% 1.00% Floor), 5.59%, 05/03/24	1,942	1,955,175
Jeld-Wen Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.00%), 3.69%, 12/14/24	1,620	1,627,695
	766	767,882

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Ply Gem Industries, Inc., Term Loan, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.69%, 02/01/21			
Wilsonart LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.95%, 12/19/23		2,720	2,736,593
			7,480,739
Capital Markets 1.3%			
Duff & Phelps Corp., 2017 Term Loan B, 02/13/25 ^(k)		535	538,863
EIG Management Company LLC, 2018 Term Loan B, 01/30/25 ^(k)		1,703	1,715,049
FinCo I LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 12/27/22		1,460	1,473,140
Greenhill & Co., Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.75% 1.00% Floor), 5.38%, 10/12/22		1,577	1,586,856
RPI Finance Trust, Term Loan B6, (3 mo. LIBOR + 2.00%), 3.69%, 03/27/23		1,709	1,717,617
			7,031,525
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Chemicals 4.3%			
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.69%, 01/31/24	USD	1,020	\$ 1,026,504
Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 2.00%), 3.69%, 06/01/24		2,327	2,339,626
CeramTec Acquisition Corp., Term Loan B2, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 08/30/20 ^(a)		113	112,308
Charter NEX US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 05/16/24		1,448	1,449,897
Chemours Company, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 05/12/22		903	907,289
EaglePicher Technologies LLC, 1st Lien Term Loan B, 02/27/25 ^(k)		1,115	1,115,703
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.19%, 06/28/24		620	626,591
Encapsys LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 11/07/24		1,045	1,051,531
Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.75%), 5.49%, 07/09/19		444	424,333
H.B. Fuller Co., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 3.84%, 10/20/24		2,339	2,349,383
Invictus ^(k) :			
1st Lien Term Loan, 01/24/25		828	833,760
2nd Lien Term Loan, 01/23/26		430	432,958
MacDermid, Inc. :			
Term Loan B6, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 06/07/23		1,319	1,326,439
Term Loan B7, (1 mo. LIBOR + 2.50% 1.00% Floor), 4.15%, 06/07/20		1,914	1,921,574
Oxea Holding Drei GmbH, 2017 Term Loan B2, (3 mo. LIBOR + 3.50%), 5.25%, 10/11/24 ^(a)		3,571	3,588,905
PQ Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%), 4.29%, 02/08/25		2,856	2,869,233
Solenis International LP, 1st Lien Term Loan, (3 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 07/31/21		1,493	1,485,576
Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.50%, 08/07/20		422	422,518
			24,284,128
Commercial Services & Supplies 7.3%			

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Advanced Disposal Services, Inc., Term Loan B3, (1 Week LIBOR + 2.25%), 3.72%, 11/10/23	3,304	3,314,973
Aramark Services, Inc., 2017 Term Loan B1, (1 mo. LIBOR + 2.00%), 3.65%, 03/11/25	294	295,402
Asurion LLC : 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%), 7.65%, 08/04/25	986	1,009,910
2017 Term Loan B4, (1 mo. LIBOR + 2.75%), 4.40%, 08/04/22	1,990	1,998,882
2018 Term Loan B6, (1 mo. LIBOR + 2.75%), 4.65%, 11/03/23	3,104	3,119,545
Camelot UK Holdco Ltd., 2017 Repriced Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 10/03/23	3,865	3,890,102
Casella Waste Systems, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.09%, 10/17/23	931	932,926
Catalent Pharma Solutions, Inc., Term Loan B, (1 mo. LIBOR + 2.25% 1.00% Floor), 3.90%, 05/20/24	3,591	3,603,311
Clean Harbors, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.65%, 06/27/24	657	659,984
Convergint Technologies LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.00%), 4.66%, 02/03/25	583	582,062

SCHEDULES OF INVESTMENTS

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

February 28, 2018

(Percentages shown are based on Net Assets)

	<i>Par</i>		<i>Value</i>
	<i>(000)</i>		
<i>Security</i>			
Commercial Services & Supplies (continued)			
Creative Artists Agency LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 4.59%, 02/15/24	USD 3,068	\$	3,091,111
Dealer Tire LLC, 2017 Term Loan B, (OR + 3.25% 1.00% Floor), 5.00%, 12/22/21 ^(a)	1,194		1,210,976
Employbridge LLC, Exit Term Loan, (3 mo. LIBOR + 6.50% 1.00% Floor), 8.19%, 05/16/20	370		365,266
Garda World Security Corp., 2017 Term Loan, (PRIME + 2.50%), 7.00%, 05/24/24	918		925,883
Harland Clarke Holdings Corp., Term Loan B7, (3 mo. LIBOR + 4.75% 1.00% Floor), 6.44%, 11/03/23	936		944,458
KAR Auction Services, Inc. :			
Term Loan B4, (3 mo. LIBOR + 2.25%), 4.00%, 03/11/21	864		868,811
Term Loan B5, (3 mo. LIBOR + 2.50%), 4.25%, 03/09/23	1,669		1,677,001
Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 05/02/22	2,788		2,810,349
US Security Associates Holdings, Inc., 2016 Term Loan, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.69%, 07/14/23	2,398		2,415,540
West Corp., 2017 Term Loan, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.65%, 10/10/24	3,379		3,406,283
Wrangler Buyer Corp., Term Loan B, (1 mo. LIBOR + 3.00%), 4.65%, 09/27/24	3,608		3,625,213
			40,747,988
Communications Equipment 1.0%			
Avaya, Inc., Exit Term Loan B, (1 mo. LIBOR + 4.75% 1.00% Floor), 6.34%, 12/15/24	1,469		1,475,850
Colorado Buyer, Inc., Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.78%, 05/01/24	1,716		1,724,648
CommScope, Inc., Term Loan B5, (1 mo. LIBOR + 2.00%), 3.65%, 12/29/22	649		651,979
Securus Technologies Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.50% 1.00% Floor), 6.15%, 11/01/24	1,759		1,777,698
			5,630,175
Construction & Engineering 1.8%			
AECOM, Term Loan B, 02/22/25 ^(k)	795		795,660
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25% 1.00% Floor), 6.00%, 06/21/24	6,614		6,660,406
CNT Holdings III Corp., 2017 Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 01/22/23	402		391,448
Engility Corp. :			
Term Loan B1, (1 mo. LIBOR + 2.75%), 4.40%, 08/12/20	311		312,566
Term Loan B2, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 08/12/23	551		555,258
Pike Corp., Replacement Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 09/20/24	542		547,338
	922		927,079

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USIC Holdings, Inc., 2017 Term Loan B, (6 mo. LIBOR + 3.50% 1.00% Floor),
5.00%, 12/08/23

10,189,755

Construction Materials 1.7%

Core & Main LP, 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.57%,
08/01/24

2,778 2,782,677

Filtration Group Corp., 1st Lien Term Loan, (3 mo. LIBOR + 3.00% 1.00% Floor),
4.98%, 11/21/20

4,191 4,230,935

GYP Holdings III Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor),
4.77%, 04/01/23

2,214 2,224,806

9,238,418

Par

Security

(000)

Value

Containers & Packaging 1.7%

Berlin Packaging LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor),
4.89%, 10/01/21

USD 582 \$ 584,703

Berry Global, Inc., Term Loan Q, (1 mo. LIBOR + 2.00%), 3.62%, 10/01/22

5,560 5,576,633

BWAY Holding Co., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 4.96%, 04/03/24

1,790 1,796,717

Plastipak Holdings, Inc., Term Loan B, (3 mo. LIBOR + 2.75%), 4.45%, 10/14/24

883 887,643

Proampac PG Borrower LLC, 2016 1st Lien Term Loan, (PRIME + 2.50%), 5.07%,
11/18/23

490 495,239

9,340,935

Distributors 1.1%

American Builders & Contractors Supply Co., Inc., 2017 Term Loan B, (1 mo.
LIBOR + 2.50%), 4.15%, 10/31/23

2,661 2,674,211

American Tire Distributors Holdings, Inc., 2015 Term Loan, (1 mo. LIBOR + 4.25%
1.00% Floor), 5.90%, 09/01/21

925 935,981

TriMark USA LLC :

2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.15%, 08/28/24

2,206 2,218,324

Delayed Draw Term Loan, 08/28/24^(k)

74 74,090

5,902,606

Diversified Consumer Services 4.1%

AI Aqua Merger Sub, Inc., 2017 Incremental Term Loan, (1 mo. LIBOR + 3.50%
1.00% Floor), 5.15%, 12/13/23

2,090 2,094,109

Ascend Learning LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor),
4.65%, 07/12/24

1,162 1,165,957

Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.00%),
3.65%, 11/07/23

2,933 2,951,030

Equian LLC, Add on Term Loan B, (3 mo. LIBOR + 3.25%), 5.15%, 05/17/24

2,234 2,244,349

J.D. Power and Associates, 1st Lien Term Loan, (3 mo. LIBOR + 4.25% 1.00%
Floor), 5.94%, 09/07/23

1,403 1,412,216

Nomad Foods Europe Midco Ltd. :

2017 Delayed Draw Term Loan B6, (3 mo. LIBOR + 2.25%), 3.86%, 05/15/24

233 233,371

2017 Term Loan B4, (1 mo. LIBOR + 2.25%), 3.84%, 05/15/24

1,149 1,152,231

Serta Simmons Bedding LLC :

1st Lien Term Loan, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.22%, 11/08/23

3,104 2,991,357

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2nd Lien Term Loan, (1 mo. LIBOR + 8.00% 1.00% Floor), 9.58%, 11/08/24	943	856,111
ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 11/08/23	2,442	2,453,398
Spin Holdco, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor), 5.08%, 11/14/22	1,168	1,173,927
Wand Intermediate I LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 09/17/21	1,372	1,380,485
Weight Watchers International, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.75%), 6.45%, 11/29/24	2,836	2,867,583
		22,976,124
Diversified Financial Services 1.6%		
AlixPartners LLP, 2017 Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.44%, 04/04/24	3,054	3,070,585

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

February 28, 2018

(Percentages shown are based on Net Assets)

	<i>Par</i>	<i>Value</i>
	<i>(000)</i>	<i></i>
<i>Security</i>		
Diversified Financial Services (continued)		
Clipper Acquisitions Corp., 2017 Term Loan B, (2 mo. LIBOR + 2.00% 1.00% Floor), 3.62%, 12/11/24 ^(a)	USD 670	\$ 672,513
CVS Holdings I LP, 2018 1st Lien Term Loan, (OR + 3.00% 1.00% Floor), 4.79%, 02/06/25 ^(a)	1,030	1,026,137
Endo Luxembourg Finance Company I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 5.94%, 04/29/24	1,348	1,343,792
Kingpin Intermediate Holdings LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 4.25% 1.00% Floor), 5.73%, 06/28/24 ^(a)	1,562	1,587,535
Oryx Southern Delaware Holdings LLC, Term Loan, 02/09/25 ^{(a)(k)}	1,210	1,203,950
		8,904,512
Diversified Telecommunication Services 6.1%		
CenturyLink, Inc. :		
2017 Term Loan A, (1 mo. LIBOR + 2.75%), 4.40%, 11/01/22	1,100	1,096,150
2017 Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 01/31/25	9,172	9,009,603
Consolidated Communications, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 10/04/23	418	410,262
Frontier Communications Corp. :		
2017 Term Loan B1, (1 mo. LIBOR + 3.75%), 5.40%, 06/15/24	70	69,175
Delayed Draw Term Loan A, (1 mo. LIBOR + 2.75%), 4.40%, 03/31/21 ^(a)	1,713	1,693,268
Hargray Communications Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 05/16/24	1,507	1,510,063
Level 3 Financing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 3.85%, 02/22/24	6,989	6,999,693
MTN Infrastructure TopCo, Inc:		
1st Lien Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 11/15/24	976	982,871
MTN Topco Term Loan, 11/17/24 ^(k)	955	959,023
Sprint Communications, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 2.50%), 4.19%, 02/02/24	2,883	2,884,106
Telenet Financing USD LLC, Term Loan AL, (1 mo. LIBOR + 2.50%), 4.09%, 03/01/26	4,650	4,663,392
Telesat Canada, Term Loan B4, (3 mo. LIBOR + 3.00%), 4.70%, 11/17/23	838	841,184
Virgin Media Investment Holdings Ltd., GBP Term Loan L, (LIBOR - GBP + 3.25%), 3.75%, 01/15/27	GBP 1,000	1,378,420
Zayo Group LLC :		
2017 Incremental Term Loan, 3.87%, 01/19/24	USD 290	291,218
2017 Term Loan B1, (1 mo. LIBOR + 2.00%), 3.65%, 01/19/21	1,133	1,136,613
		33,925,041
Electric Utilities 2.0%		
Dayton Power & Light Company (The), Term Loan B, 3.65%, 08/24/22	519	520,954

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Energy Future Intermediate Holding Co. LLC, 2017 DIP Term Loan, (1 Week LIBOR + 3.00% 1.00% Floor), 4.47%, 06/30/18		6,640	6,639,204
PrimeLine Utility Services LLC, Term Loan, (1 mo. LIBOR + 5.50% 1.00% Floor), 7.15%, 11/12/22		1,356	1,359,072
TEX Operations Co. LLC :			
Exit Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 08/04/23		2,041	2,051,617
Exit Term Loan C, (1 mo. LIBOR + 2.50%), 4.15%, 08/04/23		362	364,427
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Electric Utilities (continued)			
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., Term Loan, 11/10/18 ^{(a)(k)}	USD	1,710	\$
Vistra Operations Co. LLC, 2016 Term Loan B2, (1 mo. LIBOR + 2.25%), 3.84%, 12/14/23		369	370,423
			11,305,697
Electrical Equipment 1.0%			
EXC Holdings III Corp., 2017 1st Lien Term Loan, (6 mo. LIBOR + 3.50% 1.00% Floor), 5.16%, 12/02/24		920	927,185
Gates Global LLC, 2017 Repriced Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.44%, 04/01/24		3,996	4,020,885
Generac Power Systems, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 2.00%), 3.69%, 05/31/23		412	412,857
			5,360,927
Energy Equipment & Services 1.4%			
Exgen Texas Power LLC, Term Loan B, (3 mo. LIBOR + 4.75% 1.00% Floor), 6.44%, 09/16/21		850	517,305
Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00% 1.00% Floor), 7.59%, 03/01/24		2,550	2,558,492
GrafTech Finance, Inc., 2018 Term Loan B, (OR + 3.50% 1.00% Floor), 5.08%, 02/12/25 ^(a)		1,820	1,817,725
Ocean Rig UDW Inc., Term Loan, (Fixed + 8.00%), 8.00%, 09/20/24		131	136,144
Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75% 1.00% Floor), 9.33%, 11/08/22		845	877,744
Seadrill Partners Finco LLC, Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.69%, 02/21/21		652	564,485
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 2.30%), 3.95%, 07/13/20		1,283	1,267,195
			7,739,090
Food & Staples Retailing 1.3%			
Albertsons LLC, 2017 Term Loan B4, (1 mo. LIBOR + 2.75%), 4.40%, 08/25/21		847	835,080
BJ's Wholesale Club, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.08%, 02/03/24		1,856	1,851,383
Hostess Brands LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 3.90%, 08/03/22		2,754	2,761,658
US Foods, Inc., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 06/27/23		1,614	1,625,868
			7,073,989

Food Products 2.8%

Chobani LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 10/10/23	2,723	2,741,305
Dole Food Co., Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.33%, 04/06/24	1,047	1,050,487
JBS USA LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.50%), 4.10%, 10/30/22	4,518	4,495,211
Pinnacle Foods Finance LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.58%, 02/02/24	2,614	2,628,445
Reddy Ice Corp. :		
1st Lien Term Loan, (3 mo. LIBOR + 5.50%), 7.26%, 05/01/19 ^(a)	1,575	1,574,638
2nd Lien Term Loan, (3 mo. LIBOR + 9.50%), 11.20%, 11/01/19	532	500,080
Reynolds Group Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 2.75%), 4.40%, 02/05/23	2,771	2,783,627
		15,773,793

SCHEDULES OF INVESTMENTS

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

February 28, 2018

(Percentages shown are based on Net Assets)

	<i>Par</i>		<i>Value</i>
	<i>(000)</i>		
<i>Security</i>			
Health Care Equipment & Supplies 3.9%			
Avantor, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.65%, 11/21/24	USD 2,797	\$	2,823,795
Cotiviti Corp., Term Loan B, (3 mo. LIBOR + 2.25%), 4.20%, 09/28/23	1,635		1,642,643
CryoLife, Inc., Term Loan B, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.69%, 11/14/24 ^(a)	1,840		1,858,400
DJO Finance LLC, 2015 Term Loan, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.92%, 06/08/20	6,217		6,155,982
Immucor, Inc., Extended Term Loan B, (2 mo. LIBOR + 5.00% 1.00% Floor), 6.65%, 06/15/21	3,581		3,643,243
Mallinckrodt International Finance SA, Term Loan B, (3 mo. LIBOR + 2.75%), 4.44%, 09/24/24	1,462		1,457,604
Ortho-Clinical Diagnostics SA, Term Loan B, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.44%, 06/30/21	4,450		4,483,733
			22,065,400
Health Care Providers & Services 6.7%			
Acadia Healthcare Co., Inc. :			
Term Loan B1, (1 mo. LIBOR + 2.75%), 4.40%, 02/11/22	448		450,425
Tranche B-2 Term Loan, (1 mo. LIBOR + 2.75%), 4.40%, 02/16/23	2,083		2,095,971
Air Medical Group Holdings, Inc., 2017 Term Loan B2, 09/07/24 ^(k)	1,450		1,464,862
Auris Luxembourg III Sarl, 2017 Term Loan B7, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.69%, 01/17/22	2,420		2,438,916
CHG Healthcare Services Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 06/07/23	3,365		3,397,430
Community Health Systems, Inc., Term Loan G, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 12/31/19	475		470,695
Concentra Inc., 2018 1st Lien Term Loan, (OR + 2.75% 1.00% Floor), 4.53%, 06/01/22	1,895		1,906,844
Curo Health Services Holdings, Inc., 2015 1st Lien Term Loan, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.68%, 02/07/22	820		816,693
DaVita HealthCare Partners, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 06/24/21	830		835,582
Diplomat Pharmacy, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.50% 1.00% Floor), 6.10%, 12/12/24	906		911,285
DuPage Medical Group, Ltd. :			
2018 Term Loan, (1 mo. LIBOR + 2.75%), 4.35%, 08/15/24	855		853,734
2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 8.59%, 08/15/25	395		395,988
Envision Healthcare Corp., 2016 Term Loan B, (1 mo. LIBOR + 3.00%), 4.65%, 12/01/23	5,539		5,550,993
Explorer Holdings, Inc., 2016 Term Loan B, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.52%, 05/02/23	1,075		1,082,605

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HC Group Holdings III, Inc., Term Loan B, (1 mo. LIBOR + 5.00% 1.00% Floor), 6.65%, 04/07/22 ^(a)		1,419	1,440,587
HCA, Inc., Term Loan B9, (1 mo. LIBOR + 2.00%), 3.65%, 03/17/23		2,168	2,179,466
MPH Acquisition Holdings LLC, 2016 Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.69%, 06/07/23		2,311	2,321,031
National Mentor Holdings, Inc., Term Loan B, (3 mo. LIBOR + 3.00%), 4.69%, 01/31/21		480	483,634
nThrive, Inc., 2016 1st Lien Term Loan, (1 mo. LIBOR + 4.50% 1.00% Floor), 6.15%, 10/20/22		1,800	1,802,813
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Health Care Providers & Services (continued)			
NVA Holdings, Inc., Term Loan B3, (OR + 2.75% 1.00% Floor), 4.41%, 02/02/25	USD	1,831	\$ 1,830,138
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 02/06/24		1,752	1,703,092
Vizient, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 02/13/23		648	651,892
WP CityMD Bidco LLC, 1st Lien Term Loan, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.69%, 06/07/24		948	949,994
Zotec Partners LLC, 2018 Term Loan, 1.00%, 02/06/25 ^(a)		1,240	1,227,600
			37,262,270
Health Care Technology 1.2%			
Change Healthcare Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 03/01/24		3,615	3,621,815
Press Ganey Holdings, Inc. : 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 10/21/23		1,595	1,605,116
2nd Lien Term Loan, (1 mo. LIBOR + 6.50% 1.00% Floor), 8.15%, 10/21/24		333	337,043
Quintiles IMS, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 3.69%, 03/07/24		1,109	1,116,054
			6,680,028
Hotels, Restaurants & Leisure 7.5%			
Amaya Holdings BV : 2nd Lien Term Loan, (3 mo. LIBOR + 7.00% 1.00% Floor), 8.69%, 08/01/22		469	470,506
Repriced Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.19%, 08/01/21		2,717	2,733,822
Aristocrat Leisure Ltd., 2017 Incremental Term Loan, (3 mo. LIBOR + 2.00%), 3.74%, 10/19/24		1,420	1,425,836
Boyd Gaming Corp., Term Loan B3, (1 Week LIBOR + 2.50%), 3.97%, 09/15/23		1,869	1,877,505
Bronco Midstream Funding LLC, Term Loan B, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.87%, 08/15/20		2,121	2,141,228
Burger King Newco Unlimited Liability Co., Term Loan B3, (3 mo. LIBOR + 2.25% 1.00% Floor), 3.92%, 02/16/24		7,255	7,264,028
Caesars Resort Collection LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 12/22/24		4,454	4,481,303
CCM Merger, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 08/08/21		1,279	1,287,717
CEC Entertainment, Inc., Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 02/14/21		581	561,541
Cineworld Ltd., 2018 Term Loan, 02/18/25 ^(k)		2,240	2,236,640
Cyan Blue Holdco 3 Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.19%, 08/23/24		1,528	1,531,374

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ESH Hospitality, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 3.90%, 08/30/23	3,055	3,069,381
Four Seasons Hotels Ltd., 1st Lien Term Loan, (1 mo. LIBOR + 2.50%), 4.15%, 11/30/23	223	224,142
Gateway Casinos & Entertainment Ltd., Term Loan B1, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.44%, 02/22/23	303	306,130
Hilton Worldwide Finance LLC, Term Loan B2, (1 mo. LIBOR + 2.00%), 3.62%, 10/25/23	1,795	1,804,702
IRB Holding Corp., 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.83%, 02/05/25	1,602	1,616,936
La Quinta Intermediate Holdings LLC, Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.47%, 04/14/21	819	822,481

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

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par</i>	<i>(000)</i>	<i>Value</i>
Hotels, Restaurants & Leisure (continued)			
Lakeland Tours LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.59%, 12/15/24	USD	924	\$ 934,021
Playa Resorts Holding BV, 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.89%, 04/29/24		1,584	1,593,504
Scientific Games International, Inc., 2018 Term Loan B5, (3 mo. LIBOR + 2.75%), 4.45%, 08/14/24		3,896	3,913,007
Yum! Brands, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 2.00%), 3.59%, 06/16/23		1,437	1,443,750
			41,739,554
Household Products 0.7%			
Spectrum Brands, Inc., 2017 Term Loan B, (2 mo. LIBOR + 2.00%), 3.74%, 06/23/22		3,825	3,838,148
Independent Power and Renewable Electricity Producers 3.1%			
AES Corp., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 3.94%, 05/24/22		1,062	1,062,506
Aria Energy Operating LLC, Term Loan, (1 mo. LIBOR + 4.50% 1.00% Floor), 6.15%, 05/27/22 ^(a)		1,102	1,110,898
Calpine Construction Finance Co. LP, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 01/15/25		1,260	1,262,094
Calpine Corp., Term Loan B6, (3 mo. LIBOR + 2.50% 1.00% Floor), 4.20%, 01/15/23		1,838	1,845,497
Compass Power Generation LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.39%, 12/20/24		1,185	1,194,634
Dynege, Inc., 2017 Term Loan C2, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.35%, 02/07/24		3,150	3,168,084
Granite Acquisition, Inc. :			
Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.19%, 12/19/21		3,274	3,309,378
Term Loan C, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.19%, 12/19/21		543	549,231
Nautilus Power LLC, Term Loan B, (1 mo. LIBOR + 4.25% 1.00% Floor), 5.90%, 05/16/24		2,574	2,609,182
Terra-Gen Finance Co. LLC, Term Loan B, (1 mo. LIBOR + 4.25% 1.00% Floor), 5.90%, 12/09/21 ^(a)		1,293	1,170,291
			17,281,795
Industrial Conglomerates 1.0%			
Cortes NP Acquisition Corp., 2017 Term Loan B, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.58%, 11/30/23		3,808	3,826,787
Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (3 mo. LIBOR + 5.00% 1.00% Floor), 6.55%, 11/28/21		1,557	1,575,511
			5,402,298
Insurance 3.0%			

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Alliant Holdings I, Inc., 2015 Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 08/12/22		2,771		2,782,171
AmWINS Group, Inc. :				
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.75% 1.00% Floor), 8.40%, 01/25/25		822		827,820
2017 Term Loan B, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.38%, 01/25/24		1,861		1,870,506
AssuredPartners, Inc., 2017 1st Lien Add-On Term Loan, (1 mo. LIBOR + 3.50%), 5.15%, 10/22/24		981		986,362
Davis Vision Inc., 1st Lien Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.49%, 12/02/24		1,851		1,841,745
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Insurance (continued)				
Genworth Financial, Inc., Term Loan, 1.00%, 02/22/23	USD	125	\$	126,563
Hub International Ltd., Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.70%, 10/02/20		1,440		1,444,915
Sedgwick Claims Management Services, Inc. :				
1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 03/01/21		3,234		3,232,284
2nd Lien Term Loan, (1 mo. LIBOR + 5.75% 1.00% Floor), 7.40%, 02/28/22		2,540		2,551,125
Stratose Intermediate Holdings II LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 06/22/23 ^(a)		831		835,507
				16,498,998
Internet & Direct Marketing Retail 0.3%				
Harbor Freight Tools USA, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 08/18/23		1,473		1,474,968
Internet Software & Services 2.0%				
Go Daddy Operating Company LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 3.90%, 02/15/24		3,758		3,764,565
GTT Communications, Inc., 2017 Add on Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.94%, 01/09/24		362		363,269
Inmar Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 05/01/24		1,035		1,039,001
Intralinks, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 4.00%), 5.70%, 11/11/24		1,135		1,136,895
Rackspace Hosting, Inc., 2017 Incremental 1st Lien Term Loan, (2 mo. LIBOR + 3.00% 1.00% Floor), 4.79%, 11/03/23		3,317		3,325,617
TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75% 1.00% Floor), 5.40%, 05/06/24		1,542		1,542,728
				11,172,075
IT Services 7.7%				
Access CIG LLC ^(k) :				
2018 1st Lien Term Loan, 5.58%, 02/02/25		491		494,612
2018 Delayed Draw Term Loan, 02/27/25		103		103,223
2018 2nd Lien Term Loan, 3.75%, 02/02/26		202		201,889
2018 2nd Lien Delayed Draw Term loan, 02/27/26		37		37,456
Altran Technologies SA, 1st Lien Term Loan, 01/17/25 ^(k)		680		684,250
		1,757		1,756,180

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Cologix, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.60%, 03/20/24		
First Data Corp. :		
2024 Term Loan, (1 mo. LIBOR + 2.25%), 3.87%, 04/26/24	10,241	10,257,997
Term Loan A, (1 mo. LIBOR + 1.75%), 3.37%, 06/02/20	619	618,951
Optiv Security, Inc. :		
1st Lien Term Loan, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.88%, 02/01/24	3,668	3,489,615
2nd Lien Term Loan, (3 mo. LIBOR + 7.25% 1.00% Floor), 8.88%, 02/01/25 ^(a)	1,141	1,058,135
Peak 10 Holding Corp. :		
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.19%, 08/01/24	1,367	1,369,308
2nd Lien Term Loan, (3 mo. LIBOR + 7.25% 1.00% Floor), 9.02%, 08/01/25	1,620	1,625,670
Sabre Global Inc., Incremental Term Loan B, (1 mo. LIBOR + 2.25% 1.00% Floor), 3.90%, 02/22/24	2,559	2,565,136

SCHEDULES OF INVESTMENTS

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

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par</i>	<i>Value</i>
	<i>(000)</i>	
IT Services (continued)		
TKC Holdings, Inc. :		
2017 1st Lien Term Loan, (2 mo. LIBOR + 4.25% 1.00% Floor), 5.91%, 02/01/23	USD 2,313	\$ 2,337,284
2017 2nd Lien Term Loan, (3 mo. LIBOR + 8.00% 1.00% Floor), 9.78%, 02/01/24	1,603	1,612,618
Trans Union LLC, Term Loan B3, (1 mo. LIBOR + 2.00%), 3.65%, 04/10/23	4,905	4,919,431
Vantiv LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.59%, 10/14/23	1,095	1,101,752
VF Holding Corp., Reprice Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 06/30/23	4,740	4,781,475
WEX, Inc., 2017 Term Loan B2, (3 mo. LIBOR + 2.25%), 3.90%, 06/30/23	3,933	3,957,883
		42,972,865
Leisure Products 0.2%		
MND Holdings III Corp., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.44%, 06/19/24 ^(a)	1,031	1,044,012
Life Sciences Tools & Services 0.5%		
Albany Molecular Research, Inc. :		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 08/30/24	561	563,126
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00% 1.00% Floor), 8.65%, 08/30/25	395	395,249
Parexel International Corp., Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 09/27/24	1,660	1,658,280
		2,616,655
Machinery 2.3%		
Clark Equipment Co., 2017 Term Loan B, (3 mo. LIBOR + 2.50%), 4.19%, 05/18/24	1,120	1,122,014
Columbus McKinnon Corp., 2018 Term Loan B, (OR + 2.50% 1.00% Floor), 4.12%, 01/31/24	201	201,711
Faenza Acquisition GmbH ^(a) :		
Term Loan B1, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 08/30/20	844	841,682
Term Loan B3, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 08/30/20	259	257,962
Gardner Denver, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.75%), 4.44%, 07/30/24	2,394	2,400,659
Hayward Industries, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.15%, 08/05/24	1,635	1,640,721
Infiltrator Systems, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.69%, 05/27/22	1,956	1,970,866
Mueller Water Products, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 11/25/21 ^(a)	776	781,981
Rexnord LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.25%), 3.85%, 08/21/24	1,077	1,083,284
Signode Industrial Group US, Inc., Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 05/04/21	815	813,684
Tecomet, Inc., 2017 Repriced Term Loan, (PRIME + 2.50%), 5.28%, 05/01/24	1,954	1,968,740
		13,083,304

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Media 11.2%

Altice Financing SA :

2017 1st Lien Term Loan, (3 mo. LIBOR + 2.75%), 4.47%, 01/31/26	720	710,135
2017 Term Loan B, (3 mo. LIBOR + 2.75%), 4.47%, 07/15/25	246	242,045
Altice US Finance I Corp., 2017 Term Loan, (1 mo. LIBOR + 2.25%), 3.90%, 07/28/25	5,608	5,598,903
	<i>Par</i>	

Security

(000) Value

Media (continued)

CBS Radio, Inc., 2017 Term Loan B, (PRIME + 1.75%), 4.62%, 11/17/24	USD 859	\$ 863,102
Charter Communications Operating LLC:		
2017 Term Loan A2, 03/31/23 ^(k)	2,868	2,864,272
2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.65%, 04/30/25	4,984	4,993,662
CSC Holdings LLC :		
2017 1st Lien Term Loan, (1 mo. LIBOR + 2.25%), 3.84%, 07/17/25	4,674	4,660,369
2018 Term Loan B, (3 mo. LIBOR + 2.50%), 4.14%, 01/25/26	1,695	1,696,407
DHX Media Ltd., Term Loan B, (1 mo. LIBOR + 3.75% 1.00% Floor), 5.40%, 12/29/23 ^(a)	786	787,032
Getty Images, Inc., Term Loan B, (3 mo. LIBOR + 3.50%), 5.19%, 10/18/19	410	391,760
Gray Television, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 3.83%, 02/07/24	648	651,828
Hemisphere Media Holdings LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.50%), 5.15%, 02/08/24	1,571	1,537,158
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 05/31/21	452	424,592
iHeartCommunications, Inc. :		
Extended Term Loan E, (3 mo. LIBOR + 7.50%), 9.19%, 07/30/19	515	408,591
Term Loan D, (3 mo. LIBOR + 6.75%), 8.44%, 01/30/19	4,696	3,727,504
Intelsat Jackson Holdings SA, 2017 Term Loan B4, (3 mo. LIBOR + 4.50% 1.00% Floor), 6.46%, 01/14/24	1,828	1,860,933
Lamar Media Corp., 2018 Term Loan B, 3.85%, 02/16/25	720	723,600
Learfield Communications LLC ^(a) :		
2016 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 12/01/23	1,897	1,915,861
2017 1st Lien Term Loan, 12/01/23 ^(k)	624	630,458
Live Nation Entertainment, Inc., Term Loan B3, (1 mo. LIBOR + 2.25%), 3.94%, 10/31/23	479	481,801
Mediacom Illinois LLC, Term Loan K, (1 Week LIBOR + 2.25%), 3.73%, 02/15/24	1,081	1,084,415
Mission Broadcasting, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.50%), 4.07%, 01/17/24	168	168,310
Nexstar Broadcasting, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.50%), 4.07%, 01/17/24	1,318	1,321,973
Numericable Group SA, Term Loan B12, (3 mo. LIBOR + 3.00%), 4.72%, 01/31/26	544	521,892
PSAV Holdings LLC :		
2018 1st Lien Term Loan, 02/21/25 ^(k)	880	882,200
Term Loan B, (2 mo. LIBOR + 3.50% 1.00% Floor), 4.97%, 04/27/24	1,816	1,817,019
Radiate Holdco LLC, 1st Lien Term Loan, (3 mo. LIBOR + 3.00%), 4.57%, 02/01/24	1,365	1,362,204
SBA Senior Finance II LLC, Term Loan B1, (1 mo. LIBOR + 2.25%), 3.90%, 03/24/21	4,381	4,397,504
Sinclair Television Group Inc., 2017 Term Loan B, 12/12/24 ^(k)	1,227	1,228,534
	194	194,219

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Sinclair Television Group, Inc., Term Loan B2, (1 mo. LIBOR + 2.25%), 3.90%, 01/03/24		
Trader Corp., 2017 Term Loan B, (OR + 3.00% 1.00% Floor), 4.69%, 09/28/23	1,434	1,432,559
Tribune Media Co., Term Loan C, (1 mo. LIBOR + 3.00%), 4.65%, 01/27/24	3,696	3,697,030
Unitymedia Finance LLC, Term Loan B, (1 mo. LIBOR + 2.25%), 3.84%, 09/30/25	1,680	1,676,858

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

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par</i>	<i>Value</i>
	<i>(000)</i>	
Media (continued)		
Virgin Media Bristol LLC, 2017 Term Loan, (1 mo. LIBOR + 2.50%), 4.09%, 01/15/26	USD 5,593	\$ 5,610,842
William Morris Endeavor Entertainment LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 05/06/21	243	244,066
Ziggo Secured Finance Partnership, Term Loan E, (1 mo. LIBOR + 2.50%), 4.09%, 04/15/25	1,875	1,857,075
		62,666,713
Metals & Mining 0.3%		
AMG Advanced Metallurgical Group NV, 2018 Term Loan B, 01/29/25 ^(k)	1,220	1,226,869
WireCo WorldGroup, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.48%, 09/30/23	741	747,720
		1,974,589
Multiline Retail 0.6%		
Eyemart Express LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.63%, 08/04/24	982	984,994
Hudson's Bay Co., 2015 Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 09/30/22	2,208	2,125,111
		3,110,105
Oil, Gas & Consumable Fuels 4.9%		
BCP Raptor LLC, Term Loan B, (2 mo. LIBOR + 4.25% 1.00% Floor), 6.04%, 06/24/24	1,761	1,773,478
BCP Renaissance Parent LLC, 2017 Term Loan B, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.77%, 10/31/24	1,573	1,586,234
California Resources Corp. :		
2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%), 6.34%, 12/31/22	2,434	2,461,194
Second Out Term Loan, (1 mo. LIBOR + 10.37%), 11.97%, 12/31/21	2,168	2,444,758
Chesapeake Energy Corp., Term Loan, (3 mo. LIBOR + 7.50% 1.00% Floor), 9.44%, 08/23/21	2,706	2,880,659
CONSOL Energy, Inc. :		
1st Lien Term Loan A, (3 mo. LIBOR + 4.50%), 6.49%, 11/26/21 ^(a)	380	379,525
1st Lien Term Loan B, (3 mo. LIBOR + 6.00% 1.00% Floor), 7.99%, 10/26/22	855	873,521
EG Group Ltd., 2018 Term Loan B, 01/19/25 ^(k)	805	804,598
EWT Holdings III Corp., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 4.69%, 12/20/24	589	594,301
Lucid Energy Group II LLC, 2018 1st Lien Term Loan, 02/17/25 ^(k)	1,695	1,696,068
Medallion Midland Acquisition LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 10/30/24 ^(a)	1,576	1,579,940
	2,275	2,273,535

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MEG Energy Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.20%, 12/31/23				
PowerTeam Services LLC :				
1st Lien Term Loan, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.94%, 05/06/20		497		497,458
2nd Lien Term Loan, (3 mo. LIBOR + 7.25% 1.00% Floor), 8.94%, 11/06/20		470		470,390
Ultra Resources, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.59%, 04/12/24		1,508		1,501,214
Veresen Midstream LP, Reprice Term Loan B, (3 mo. LIBOR + 3.00%), 4.69%, 03/31/22		2,701		2,716,233
Vine Oil & Gas LP, Term Loan B, (1 mo. LIBOR + 6.87% 1.00% Floor), 8.52%, 12/12/21 ^(a)		1,205		1,205,000
Woodford Express LLC, 2018 Term Loan B, (1 mo. LIBOR + 5.00% 1.00% Floor), 6.65%, 01/17/25		1,500		1,486,875
				27,224,981
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Personal Products 1.3%				
Clover Merger Sub, Inc. :				
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 09/26/24 (a)	USD	3,845	\$	3,701,161
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.75% 1.00% Floor), 9.40%, 09/26/25		1,750		1,645,000
Prestige Brands, Inc., Term Loan B4, (1 mo. LIBOR + 2.50%), 4.40%, 01/26/24		1,815		1,824,955
				7,171,116
Pharmaceuticals 2.4%				
Akorn, Inc., Term Loan B, (1 mo. LIBOR + 4.25%), 5.94%, 04/16/21 ^(a)		2,636		2,603,338
Grifols Worldwide Operations USA, Inc., 2017 Acquisition Term Loan, (1 Week LIBOR + 2.25%), 3.72%, 01/31/25		4,072		4,086,356
Jaguar Holding Co. II, 2017 Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 08/18/22		3,892		3,902,090
Valeant Pharmaceuticals International, Inc., Series F4 Term Loan B, (1 mo. LIBOR + 3.50%), 5.08%, 04/01/22		2,602		2,631,572
				13,223,356
Professional Services 1.3%				
Cast and Crew Payroll LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00%), 4.70%, 09/27/24		2,354		2,367,833
Information Resources, Inc., 1st Lien Term Loan, (OR + 4.25% 1.00% Floor), 6.19%, 01/18/24		779		783,741
ON Assignment, Inc., 2018 Term Loan B, 02/20/25 ^(k)		1,226		1,230,219
SIRVA Worldwide, Inc., 2016 Term Loan, (3 mo. LIBOR + 6.50% 1.00% Floor), 8.20%, 11/14/22 ^(a)		787		791,413
Sterling Infosystems, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 06/20/22 ^(a)		1,911		1,920,981
				7,094,187
Real Estate Investment Trusts (REITs) 1.2%				
Capital Automotive LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.50% 1.00% Floor), 4.15%, 03/24/24		766		769,622
		4,644		4,663,313

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MGM Growth Properties Operating Partnership LP, 2016 Term Loan B, (1 mo. LIBOR + 2.25%), 3.90%, 04/25/23		
RHP Hotel Properties LP, 2017 Term Loan B, (3 mo. LIBOR + 2.25%), 4.07%, 05/11/24	1,360	1,365,680
		6,798,615
Real Estate Management & Development 1.2%		
CityCenter Holdings LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 04/18/24	3,593	3,608,361
Realogy Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 3.83%, 02/08/25	2,381	2,391,833
SMG Holdings Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 4.89%, 01/23/25	965	972,237
		6,972,431
Road & Rail 0.9%		
PODS LLC, Term Loan B3, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.58%, 12/06/24 ^(a)	3,736	3,758,985
Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 06/13/23	1,229	1,221,754
		4,980,739

SCHEDULES OF INVESTMENTS

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

February 28, 2018

(Percentages shown are based on Net Assets)

	<i>Par</i>		<i>Value</i>
	<i>(000)</i>		
<i>Security</i>			
Semiconductors & Semiconductor Equipment 0.5%			
Cavium, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.25%), 3.90%, 08/16/22 ^(a)	USD 810	\$	810,362
MaxLinear, Inc., Term Loan B, (1 mo. LIBOR + 2.50%), 4.09%, 05/12/24 ^(a)	349		349,059
Microsemi Corp., 2017 1st Lien Term Loan B, (2 mo. LIBOR + 2.00%), 3.74%, 01/15/23	395		396,072
ON Semiconductor Corp., 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 3.65%, 03/31/23	530		532,576
Versum Materials, Inc., Term Loan, (3 mo. LIBOR + 2.00%), 3.69%, 09/29/23	943		948,561
			3,036,630
Software 13.7%			
Almonde, Inc. :			
1st Lien Term Loan, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.48%, 06/13/24	1,995		1,993,519
2nd Lien Term Loan, (3 mo. LIBOR + 7.25% 1.00% Floor), 9.23%, 06/13/25	553		548,543
Applied Systems, Inc. :			
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.94%, 09/19/24	2,083		2,093,582
2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.00% 1.00% Floor), 8.69%, 09/19/25	491		506,325
Aptean, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 4.25% 1.00% Floor), 5.95%, 12/20/22	1,097		1,101,735
Barracuda Networks, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.25% 1.00% Floor), 5.06%, 02/12/25	970		974,646
BMC Software Finance, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 4.90%, 09/10/22	4,503		4,513,551
Cypress Intermediate Holdings III, Inc. :			
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 04/27/24	916		918,101
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.75% 1.00% Floor), 8.40%, 04/27/25	814		826,617
Dell, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 3.65%, 09/07/23	2,502		2,501,187
Digicel International Finance Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.02%, 05/28/24	2,182		2,185,176
DTI Holdco, Inc., 2016 Term Loan B, (3 mo. LIBOR + 5.25% 1.00% Floor), 7.02%, 09/30/23	1,445		1,455,287
Flexera Software LLC, 2018 1st Lien Term Loan, 01/23/25 ^(k)	615		616,347
Hyland Software, Inc. :			
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 4.90%, 07/01/22	1,452		1,461,233
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 8.65%, 07/07/25	420		427,875
Infor (US), Inc., Term Loan B6, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.44%, 02/01/22	3,677		3,680,134
Informatica Corp., 2018 Term Loan, (3 mo. LIBOR + 3.25%), 4.94%, 08/05/22	2,852		2,866,605
IQOR US, Inc., Term Loan B, (3 mo. LIBOR + 5.00% 1.00% Floor), 6.69%, 04/01/21	1,287		1,287,478
Kronos, Inc. :			
2017 Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.30%, 11/01/23	4,564		4,592,009
2nd Lien Term Loan, (3 mo. LIBOR + 8.25% 1.00% Floor), 10.02%, 11/01/24	1,695		1,738,782

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MA FinanceCo. LLC, Term Loan B3, (1 mo. LIBOR + 2.75%), 4.40%, 06/21/24		261	261,914
McAfee LLC, 2017 Term Loan B, (1 mo. LIBOR + 4.50% 1.00% Floor), 6.15%, 09/30/24		1,865	1,873,980
		<i>Par</i>	
<i>Security</i>		(000)	<i>Value</i>
Software (continued)			
Mitchell International, Inc. :			
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.94%, 11/29/24	USD	3,967	\$ 3,975,807
2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.25%), 8.94%, 11/20/25		1,275	1,282,650
Project Alpha Intermediate Holding, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.04%, 04/26/24		1,255	1,237,704
Project Leopard Holdings, Inc., Term Loan B,(LIBOR + 5.50%, 1.00% Floor), 7.19%, 07/07/23		868	870,810
Seattle Spinco, Inc., Term Loan B3, (1 mo. LIBOR + 2.75%), 4.40%, 06/21/24		1,765	1,768,767
SolarWinds Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 02/05/23		3,197	3,204,479
Solera LLC, Term Loan B, (1 Week LIBOR + 3.25% 1.00% Floor), 4.90%, 03/03/23		3,983	3,990,743
Sophia LP, 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.94%, 09/30/22		4,445	4,449,665
SS&C Technologies Holdings Europe Sarl, 2018 Term Loan B4, 07/08/22 ^(k)		1,859	1,861,718
SS&C Technologies, Inc. :			
2017 Term Loan B1, (1 mo. LIBOR + 2.25%), 3.90%, 07/08/22		3,523	3,540,118
2017 Term Loan B2, (1 mo. LIBOR + 2.25%), 3.90%, 07/08/22		56	56,528
2018 Term Loan B3, 02/28/25 ^(k)		5,210	5,218,102
Tempo Acquisition LLC, Term Loan, (1 mo. LIBOR + 3.00%), 4.65%, 05/01/24		3,313	3,320,242
TIBCO Software, Inc., Repriced Term Loan B, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 12/04/20		2,408	2,413,236
Veritas Bermuda Ltd., Repriced Term Loan B, (3 mo. LIBOR + 4.50% 1.00% Floor), 6.19%, 01/27/23		836	830,984
			76,446,179
Specialty Retail 2.0%			
Academy Ltd., 2015 Term Loan B, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.49%, 07/01/22		1,385	1,103,889
Belron Finance US LLC, Term Loan B, (3 mo. LIBOR + 2.50%), 4.29%, 11/07/24		2,453	2,465,265
Leslie s Poolmart, Inc., 2016 Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.28%, 08/16/23		797	798,251
Michaels Stores, Inc., 2016 Term Loan B1, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 01/30/23		1,389	1,395,254
National Vision, Inc., 2017 Repriced Term Loan, (1 mo. LIBOR + 2.75%), 4.40%, 11/20/24		391	392,451
Party City Holdings Inc., 2018 Term Loan B, (3 mo. LIBOR + 2.75%), 4.53%, 08/19/22		894	895,749
Petco Animal Supplies, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.77%, 01/26/23		842	583,830
PetSmart, Inc., Term Loan B2, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.57%, 03/11/22		182	148,306
Research Now Group, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.13%, 12/20/24		1,265	1,250,769
		848	842,107

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Staples, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.79%, 09/12/24		
Things Remembered, Inc., 2016 Term Loan, (1 mo. LIBOR + 1.00%), 1.00%, 02/29/20 (a)	9	
TruGreen LP, 2017 Term Loan, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.54%, 04/13/23	1,137	1,148,370
		11,024,241
Technology Hardware, Storage & Peripherals 0.7%		
Western Digital Corp., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 3.60%, 04/29/23	4,103	4,121,867

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

February 28, 2018

(Percentages shown are based on Net Assets)

	<i>Par</i>		<i>Value</i>
	<i>(000)</i>		
<i>Security</i>			
Textiles, Apparel & Luxury Goods 0.5%			
Ascend Performance Materials Operations LLC, Term Loan B, (3 mo. LIBOR + 5.25% 1.00% Floor), 6.94%, 08/12/22 ^(a)	USD 2,397	\$	2,406,163
Varsity Brands, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 12/15/24	535		540,687
			2,946,850
Thriffs & Mortgage Finance 0.5%			
IG Investment Holdings LLC, 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.19%, 10/29/21	2,721		2,748,924
Trading Companies & Distributors 1.4%			
Beacon Roofing Supply, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 3.83%, 01/02/25	3,235		3,248,490
HD Supply, Inc. : Term Loan B3, (3 mo. LIBOR + 2.25%), 3.94%, 08/13/21	2,359		2,369,877
Term Loan B4, (3 mo. LIBOR + 2.50%), 4.19%, 10/17/23	1,025		1,031,074
Nexeo Solutions LLC, 2017 Repriced Term Loan, (3 mo. LIBOR + 3.25%), 4.94%, 06/09/23	246		249,033
Oxbow Carbon LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 3.75%), 5.40%, 01/04/23 ^(a)	287		290,154
Pro Mach Group, Inc., 2018 Term Loan B, 4.96%, 02/26/25	760		761,900
			7,950,528
Transportation 0.7%			
Direct ChassisLink, Inc., 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%), 7.67%, 06/15/23 ^(a)	700		710,500
Gruden Acquisition, Inc., 2017 Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.19%, 08/18/22	786		793,884
Prometric Holdings, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.77%, 01/29/25	390		392,438
Safe Fleet Acquisition, Corp. : 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.78%, 01/22/25	1,305		1,306,631
2018 2nd Lien Term Loan, (3 mo. LIBOR + 6.75% 1.00% Floor), 8.53%, 01/22/26	560		564,200
			3,767,653
Utilities 0.1%			
ExGen Renewables IV LLC, Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.47%, 11/28/24	738		744,609

Wireless Telecommunication Services 2.4%		
GEO Group, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.25%), 3.95%, 03/22/24	2,017	2,022,713
Ligado Networks LLC, PIK Exit Term Loan (9.75% PIK), 5.53%, 12/07/20	6,764	6,223,518
VICI Properties 1 LLC, Replacement Term Loan B, (1 mo. LIBOR + 2.00%), 3.60%, 12/20/24	5,381	5,406,725
		13,652,956
Total Floating Rate Loan Interests 133.9% (Cost \$746,667,065)		747,097,135
	<i>Share</i>	
Investment Companies 1.2%		
United States 1.2%		
SPDR Bloomberg Barclays Short Term High Yield Bond ETF	253,827	6,982,781
Investment Companies 1.2% (Cost \$7,018,063)		6,982,781
	<i>Beneficial Interest</i>	
	<i>(000)</i>	<i>Value</i>
Other Interests⁽ⁱ⁾ 0.0%		
IT Services 0.0%		
Millennium Corp. ^{(a)(b)}	USD 1,607	\$
Millennium Lender Claims ^{(a)(b)}	1,508	
Total Other Interests 0.0% (Cost \$)		
	<i>Shares</i>	
Trust Preferred 0.03%		
Diversified Financial Services 0.3%		
GMAC Capital Trust I, Series 2 (3 mo. LIBOR US + 5.79%), 7.62, 02/15/40 ⁽¹⁾	60,894	1,571,065
Total Trust Preferred 0.3% (Cost \$1,606,167)		1,571,065
Rights 0.0%		
Electric Utilities 0.0%		
Vistra Energy ^(a)	46,682	43,881
Total Rights 0.0% (Cost \$)		43,881
Warrants 0.0%		
Software 0.0%		

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HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, Strike Price \$42.27) ^(a)	2,406	
Total Warrants 0.0% (Cost \$24)		
Total Long-Term Investments 147.5% (Cost \$826,144,791)		823,808,269
Short-Term Securities 0.5% BlackRock Liquidity Funds, T-Fund, Institutional Class, 1.29% ^{(j)(m)}	2,628,005	2,628,005
Total Short-Term Securities 0.5% (Cost \$2,628,005)		2,628,005
Options Purchased 0.1% (Cost \$152,811)		286,745
Total Investments 148.1% (Cost \$828,925,607)		826,723,019
Liabilities in Excess of Other Assets (48.1)%		(268,681,731)
Net Assets 100.0%		\$ 558,041,288

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

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

(e) 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.

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

February 28, 2018

- (f) When-issued security.
- (g) Variable rate security. Rate shown is the rate in effect as of period end.
- (h) Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
- (i) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- (j) Annualized 7-day yield as of period end.
- (k) Represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate.
- (l) 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.
- (m) During the six months ended February 28, 2018, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, and/or related parties of the Fund were as follows:

Affiliate	Shares		Shares Held at 02/28/18	Value at 02/28/18	Income	Change in Unrealized	
	Held at 08/31/17	Purchased				Sold	Gain (Loss)
BlackRock Liquidity Funds, T-Fund, Institutional Class	3,819,454		(1,191,449) ^(b)	2,628,005	\$ 2,628,005	\$ 16,981	\$ 8
iShares iBoxx USD High Yield Corporate Bond ETF		146,000	(146,000)			111,693	(67,998)
					\$ 2,628,005	\$ 128,674	\$ (67,990)

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

^(b) Represents net shares sold.

Derivative Financial Instruments Outstanding as of Period End

Forward Foreign Currency Exchange Contracts

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
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USD	1,410,614	GBP	994,000	Barclays Bank PLC	03/05/18	\$	42,051
USD	1,371,021	GBP	991,000	Toronto-Dominion Bank	04/04/18		4,553

Net Unrealized Appreciation \$ 46,604

OTC Interest Rate Swaptions Purchased

Description	Paid by the Fund		Received by the Fund		Counterparty	Expiration Date	Exercise Rate	Notional Amount (000)	Value
	Rate	Frequency	Rate	Frequency					
Year Interest Rate Swap, 18/28	2.75	Semi-annual	3-Month LIBOR	Quarterly	JPMorgan Chase Bank N.A.	04/16/18	2.75	USD 5,750	\$ 94,9
Year Interest Rate Swap, 27/28	2.65	Semi-annual	3-Month LIBOR	Quarterly	JPMorgan Chase Bank N.A.	04/25/18	2.65	USD 1,650	39,8
Year Interest Rate Swap, 20/28	2.82	Semi-annual	3-Month LIBOR	Quarterly	JPMorgan Chase Bank N.A.	05/18/18	2.82	USD 10,000	151,9
									\$ 286,7

OTC Options Purchased

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

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

February 28, 2018

Centrally Cleared Credit Default Swaps Sell Protection

Reference Obligation/Index	Financing Rate Received by the Fund	Payment Frequency	Termination Date	Credit Rating	Notional Amount (000) ^(b)	Value	Upfront Premium (Received)	Unrealized Appreciation (Depreciation)
Dow Jones Markit CDX North America High Yield Index, Series 29, Version 1	5.00%	Quarterly	12/20/22	BB-	5,586	\$ 433,128	\$ 336,368	\$ 96,760

(a) Using S&P/Standard & Poor's rating of the issuer or the underlying securities of the index, as applicable.

(b) The maximum potential amount the Fund may pay should a negative credit event take place as defined under the terms of the agreement.

OTC Credit Default Swaps Buy Protection

Reference Obligation/Index	Financing Rate Paid	Payment Frequency	Counterparty	Termination Date	Notional Amount (000)	Value	Upfront Premium (Received)	Unrealized Appreciation (Depreciation)
CenturyLink, Inc.	1.00%	Quarterly	JPMorgan Chase Bank N.A.	12/20/22	USD 1,249	141,410	\$ 158,100	\$ (16,600)
CenturyLink, Inc.	1.00%	Quarterly	Goldman Sachs International	12/20/22	USD 1,277	144,580	165,881	(21,301)
						\$ 285,990	\$ 323,981	\$ (37,991)

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

	Swap Premiums Paid	Swap Premiums Received	Unrealized Appreciation	Unrealized Depreciation
Centrally Cleared Swaps ^(a)	\$ 336,368	\$	\$ 96,760	\$
OTC Derivatives	323,981			(37,991)

(a) Includes cumulative appreciation (depreciation) on centrally cleared swaps, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statement of Assets and Liabilities and

is net of any previously paid (received) swap premium amounts.

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 as follows:

			Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Assets Derivative Financial Instruments									
Forward foreign currency exchange contracts		Unrealized appreciation on forward foreign currency exchange contracts	\$	\$	\$	\$ 46,604	\$	\$	\$ 46,604
Options purchased		Investments at value unaffiliated ^(a)					286,745		286,745
Swaps centrally cleared		Net unrealized appreciation		96,760					96,760
Swaps	OTC	Unrealized appreciation on OTC swaps; Swap premiums paid		323,981					323,981
				\$ 420,741		\$ 46,604	\$ 286,745		\$ 754,090
Liabilities Derivative Financial Instruments									
Swaps	OTC	Unrealized appreciation on OTC swaps; Swap premiums received		37,991					\$ 37,991

^(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, 2018

For the six months ended February 28, 2018, the effect of derivative financial instruments in the Statements of Operations was as follows:

	<i>Commodity Contracts</i>	<i>Credit Contracts</i>	<i>Equity Contracts</i>	<i>Foreign Currency Exchange Contracts</i>	<i>Interest Rate Contracts</i>	<i>Other Contracts</i>	<i>Total</i>
Net Realized Gain (Loss) from:							
Forward foreign currency exchange contracts	\$	\$	\$	\$ (62,966)	\$	\$	\$ (62,966)
Options Purchased ^(a)					45,021		45,021
Swaps		(79,416)					(79,416)
	\$	\$ (79,416)	\$	\$ (62,966)	\$ 45,021	\$	\$ (97,361)
Net Change in Unrealized Appreciation (Depreciation) on:							
Forward foreign currency exchange contracts	\$	\$	\$	\$ (5,232)	\$	\$	\$ (5,232)
Options Purchased ^(b)					242,402		242,402
Swaps		58,769					58,769
	\$	\$ 58,769	\$	\$ (5,232)	\$ 242,402	\$	\$ 295,939

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

^(b) 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 \$ 4,500,007

Average amounts sold in USD \$ 1,768,167

Options:

Average notional value of swaption contracts purchased \$ 16,200,000

Credit default swaps:

Average notional amount buy protection \$ 2,526,000

Average notional amount sell protection \$ 2,793,000

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	\$ 46,604	\$
Options ^(a)	286,745	
Swaps Centrally cleared		12,424
Swaps OTC ^(b)	323,981	37,991
Total derivative assets and liabilities in the Statements of Assets and Liabilities	\$ 657,330	\$ 50,415
Derivatives not subject to a Master Netting Agreement or similar agreement (MNA)		(12,424)
Total derivative assets and liabilities subject to an MNA	\$ 657,330	\$ 37,991

(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:

Counterparty	<i>Derivative Assets</i>			<i>Cash Collateral Received</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	\$ 42,051	\$	\$	\$	\$ 42,051
Goldman Sachs International	165,881	(21,301)			144,580
JPMorgan Chase Bank N.A.	444,845	(16,690)		(428,155)	
Toronto-Dominion Bank	4,553				4,553
	\$ 657,330	\$ (37,991)	\$	\$ (428,155)	\$ 191,184

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

February 28, 2018

<i>Counterparty</i>	<i>Derivative Liabilities Subject to an MNA by Counterparty</i>	<i>Derivatives Available for Offset^(a)</i>	<i>Non-cash Collateral Pledged</i>	<i>Cash Collateral Pledged</i>	<i>Net Amount of Derivative Liabilities^(b)</i>
Goldman Sachs International	\$ 21,301	\$ (21,301)	\$	\$	\$
JPMorgan Chase Bank N.A.	16,690	(16,690)			
	\$ 37,991	\$ (37,991)	\$	\$	\$

(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.

Fair Value Hierarchy as of Period End

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

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

	<i>Level 1</i>	<i>Level 2</i>	<i>Level 3</i>	<i>Total</i>
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities	\$	\$ 14,353,512	\$ 1,000,000	\$ 15,353,512
Common Stocks ^(a)	990,893	701	882,872	1,874,466
Corporate Bonds		48,257,685	2,627,744	50,885,429
Floating Rate Loan Interests		694,904,644	52,192,491	747,097,135
Investment Companies	6,982,781			6,982,781
Rights			43,881	43,881
Trust Preferred	1,571,065			1,571,065
Options Purchased				
Interest Rate Contracts		286,745		286,745
Unfunded Floating Rate Loan Interests ^(b)		3,403		3,403
Short-Term Securities	2,628,005			2,628,005
	\$ 12,172,744	\$ 757,806,690	\$ 56,746,988	\$ 826,726,422
Derivative Financial Instruments ^(c)				
Assets:				
Credit contracts	\$	\$ 96,760	\$	\$ 96,760

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Forward foreign currency contracts	46,604	46,604
Liabilities:		
Credit contracts	(37,991)	(37,991)
	\$ 105,373	\$ 105,373

- (a) See above Schedule of Investments for values in each industry.
- (b) Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.
- (c) Derivative financial instruments are forward foreign currency exchange contracts, which are valued at the unrealized appreciation (depreciation) on the instrument.

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

During the period ended February 28, 2018, 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, 2018

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

	<i>Asset- Backed Securities</i>	<i>Common Stocks</i>	<i>Corporate Bonds</i>	<i>Floating Rate Loan Interests</i>	<i>Other Interests</i>	<i>Rights/Warrants</i>	<i>Total</i>	
Assets:								
Opening balance, as of August 31, 2017	\$	\$ 478,161	\$ 2,513,176	\$ 30,767,366	\$ 3	\$ 49,016	\$ 168	\$ 33,807,890
Transfers into Level 3 ^(a)				16,605,147				16,605,147
Transfers out of Level 3 ^(b)				(7,714,540)				(7,714,540)
Accrued discounts/premiums				82,711				82,711
Net realized gain (loss)			874,494	(595,501)	(61,488)			217,505
Net change in unrealized appreciation (depreciation) ^{(c),(d)}		404,711	(834,227)	605,427	61,485	(5,135)	(168)	232,093
Purchases	1,000,000		2,761,752	24,175,790				27,937,542
Sales			(2,687,451)	(11,733,909)				(14,421,360)
Closing balance, as of February 28, 2018	\$ 1,000,000	\$ 882,872	\$ 2,627,744	\$ 52,192,491	\$	\$ 43,881	\$	\$ 56,746,988
Net change in unrealized appreciation (depreciation) on investments still held at February 28, 2018 ^(d)	\$	\$ 404,711	\$ (99,913)	\$ 686,924	\$	\$ (5,135)	\$ (168)	\$ 986,419

^(a) As of August 31, 2017 the Fund used observable inputs in determining the value of certain investments. As of February 28, 2018, the Fund used significant unobservable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 2 to Level 3 in the disclosure hierarchy.

- (b) As of August 31, 2017, the Fund used significant unobservable inputs in determining the value of certain investments. As of February 28, 2018, the Fund used observable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 3 to Level 2 in the disclosure hierarchy.
- (c) Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.
- (d) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at February 28, 2018 is generally due to investments no longer held or categorized as Level 3 at period end.

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

See notes to financial statements.

Schedule of Investments (unaudited)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
Common Stocks 0.3%		
Chemicals 0.0%		
LyondellBasell Industries NV, Class A	37	\$ 4,004
Diversified Financial Services 0.2%		
Kcad Holdings I Ltd. ^{(a)(b)}	546,753,936	1,454,365
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc. ^(b)	8,511	400
Hotels, Restaurants & Leisure 0.0%		
Caesars Entertainment Corp. ^(b)	8,330	105,791
Household Durables 0.0%		
Berkline Benchcraft Equity LLC ^(a)	3,155	
Metals & Mining 0.0%		
Ameriforge Group, Inc.	801	36,045
Software 0.1%		
Avaya Holdings Corp. ^(b)	10,345	217,142
Total Common Stocks 0.3%		
(Cost \$6,418,460)		1,817,747
	<i>Par</i>	
	<i>(000)</i>	
Asset-Backed Securities 13.7%		
Asset-Backed Securities 13.6%		
AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.25%), 4.99%, 07/20/26 ^{(c)(d)}	USD 250	251,735
Allegro CLO II Ltd., Series 2014-1A, Class CR, (3 mo. LIBOR US + 3.85%), 5.59%, 01/21/27 ^{(c)(d)}	1,000	1,002,030
ALM VI Ltd., Series 2012-6A, Class B2RR, (3 mo. LIBOR US + 2.05%), 3.77%, 07/15/26 ^{(c)(d)}	1,000	1,007,693
ALM XII Ltd., Series 2015-12A, Class C1R, (3 mo. LIBOR US + 3.20%), 4.92%, 04/16/27 ^{(c)(d)}	1,000	1,005,869
ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class C2R, (3 mo. LIBOR US + 3.20%), 4.92%, 07/15/27 ^{(c)(d)}	270	274,014
ALM XVII Ltd., Series 2015-17A, Class D, (3 mo. LIBOR US + 6.35%), 8.07%, 01/15/28 ^{(c)(d)}	1,000	1,015,108

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AmeriCredit Automobile Receivables, Series 2014-3, Class C, 2.58%, 09/08/20	4,850	4,856,094
AMMC CLO Ltd. ^{(c)(d)} :		
Series 2014-15A, Class D, (3 mo. LIBOR US + 4.20%), 5.74%, 12/09/26	2,000	2,033,483
Series 2016-18A, Class E1, (3 mo. LIBOR US + 6.67%), 8.61%, 05/26/28	500	505,536
Anchorage Capital CLO Ltd. ^(d) :		
Series 2014-3RA, Class E, 7.26%, 01/28/31 ^(e)	850	849,954
Series 2014-4RA, Class D, 4.36%, 01/28/31 ^(e)	250	250,087
Series 2014-5RA, Class E, 7.12%, 01/15/30 ^(e)	860	859,924
Series 2015-7A, Class DR, 4.42%, 10/15/27 ^(e)	1,000	1,008,281
Series 2016-8A, Class E, (3 mo. LIBOR US + 6.50%), 8.26%, 07/28/28 ^(c)	1,000	1,015,808
Series 2016-9A, Class D, (3 mo. LIBOR US + 4.00%), 5.72%, 01/15/29 ^(c)	350	357,300
Ares XL CLO Ltd., Series 2016-40A, Class D, (3 mo. LIBOR US + 6.60%), 8.32%, 10/15/27 ^{(c)(d)}	500	511,349
Ares XXXII CLO Ltd., Series 2014-32A, Class BR, (3 mo. LIBOR US + 2.25%), 4.09%, 11/15/25 ^{(c)(d)}	1,250	1,258,602
Ballyrock CLO LLC, Series 2014-1A, Class CR, (3 mo. LIBOR US + 3.65%), 5.39%, 10/20/26 ^{(c)(d)}	280	280,084
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)		
Battalion CLO XI Ltd., Series 2017-11A, Class E, 7.72%, 10/24/29 ^{(d)(e)}	USD 325	\$ 329,907
Benefit Street Partners CLO XII Ltd., Series 2017-12A, Class D, 7.76%, 10/15/30 ^{(d)(e)}	500	511,669
BlueMountain CLO Ltd., Series 2012-2A, Class DR, (3 mo. LIBOR US + 4.15%), 6.03%, 11/20/28 ^{(c)(d)}	1,000	1,018,125
Carlyle Global Market Strategies CLO Ltd. ^{(c)(d)} :		
Series 2014-3A, Class D1, (3 mo. LIBOR US + 5.10%), 6.86%, 07/27/26	1,000	1,005,219
Series 2014-4A, Class E, (3 mo. LIBOR US + 5.20%), 6.92%, 10/15/26	500	501,755
Series 2015-1A, Class CR, (3 mo. LIBOR US + 2.00%), 3.74%, 04/20/27	600	601,797
Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 01/25/30 ^(d)	632	581,782
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 ^(d)	3,073	3,135,909
Dryden Senior Loan Fund, Series 2014-31A, Class DR, (3 mo. LIBOR US + 3.35%), 5.08%, 04/18/26 ^{(c)(d)}	250	250,838
Galaxy CLO Ltd., Series 2015-21A, 1.00%, 04/20/31 ^{(d)(e)(f)}	500	500,000
Highbridge Loan Management Ltd., Series 5A-2015, Class E, (3 mo. LIBOR US + 5.35%), 7.11%, 01/29/26 ^{(d)(e)}	1,000	1,001,311
HPS Loan Management Ltd., Series 9A-2016, Class D2, (3 mo. LIBOR US + 6.45%), 8.19%, 07/19/27 ^{(c)(d)}	1,000	1,014,619
Lendmark Funding Trust, Series 2017-2A, Class A, 2.80%, 05/20/26 ^(d)	2,240	2,228,112
Litigation Fee Residual Funding, 4.00%, 10/30/27 ^(a)	1,487	1,481,782
Madison Park Funding X Ltd., Series 2012-10A, Class ER, (3 mo. LIBOR US + 7.62%), 9.36%, 01/20/29 ^{(c)(d)}	500	518,837
Madison Park Funding XI Ltd., Series 2013-11A, Class ER, 8.19%, 07/23/29 ^{(d)(e)}	250	254,046
Madison Park Funding XIII Ltd., Series 2014-13A, Class E, (3 mo. LIBOR US + 5.00%), 6.74%, 01/19/25 ^{(c)(d)}	1,250	1,250,989
Madison Park Funding XIV Ltd., Series 2014-14A, Class E, (3 mo. LIBOR US + 4.75%), 6.49%, 07/20/26 ^{(c)(d)}	1,000	1,000,811
Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.20%), 3.96%, 01/27/26 ^{(c)(d)}	1,500	1,504,396
Neuberger Berman CLO XX Ltd., Series 2015-20A, Class ER, 6.72%, 01/15/28 ^{(d)(e)}	1,250	1,250,399
Oaktree CLO Ltd., 6.94%, 10/20/27 ^{(d)(e)}	500	500,069
	500	514,820

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Octagon Investment Partners LLC, Series 2017-1A, Class E, (3 mo. LIBOR US + 6.30%), 8.04%, 07/20/30 ^{(c)(d)}		
Octagon Investment Partners XVIII Ltd., Series 2013-1A, Class CR, (3 mo. LIBOR US + 3.48%), 5.33%, 12/16/24 ^{(c)(d)}	1,000	1,005,590
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 07/18/25 ^(d)	4,000	3,997,216
OZLM IX Ltd., Series 2014-9A Class CR, (3 mo. LIBOR US + 3.55%), 5.29%, 01/20/27 ^{(c)(d)}	1,000	1,004,514
OZLM VII Ltd., Series 2014-7A, Class CR, (3 mo. LIBOR US + 3.50%), 5.23%, 07/17/26 ^{(c)(d)}	250	251,593

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Asset-Backed Securities (continued)		
OZLM VIII Ltd., Series 2014-8A ^{(c)(d)} :		
Class BR, (3 mo. LIBOR US + 2.25%), 3.98%, 10/17/26	USD 2,500	\$ 2,506,774
Class CR, (3 mo. LIBOR US + 3.40%), 5.13%, 10/17/26	500	501,709
OZLM XII Ltd., Series 2015-12A, Class C, (3 mo. LIBOR US + 3.70%), 5.47%, 04/30/27 ^{(c)(d)}	1,000	1,003,363
OZLM XIX Ltd., Series 2017-19A, Class D, 7.97%, 11/22/30 ^{(d)(e)}	500	515,447
OZLM XV Ltd., Series 2016-15A, Class C, (3 mo. LIBOR US + 4.00%), 5.74%, 01/20/29 ^{(c)(d)}	1,000	1,021,047
OZLM XXI, Series 2017-21A, Class D, 7.29%, 01/20/31 ^{(d)(e)}	500	499,565
Park Avenue Institutional Advisers CLO Ltd., Series 2017-1A, Class D, 7.63%, 11/14/29 ^{(d)(e)}	1,750	1,784,183
Regatta V Funding Ltd., Series 2014-1A, Class BR, (3 mo. LIBOR US + 2.30%), 4.05%, 10/25/26 ^{(c)(d)}	2,000	2,006,977
Rockford Tower CLO Ltd. ^{(c)(d)} :		
Series 2017-1A, Class D, (3 mo. LIBOR US + 3.25%), 4.97%, 04/15/29	250	253,422
Series 2017-2A, Class D, (3 mo. LIBOR US + 3.45%), 5.17%, 10/15/29	500	511,306
Santander Drive Auto Receivables Trust:		
Series 2014-3, Class D, 2.65%, 08/17/20	4,015	4,020,943
Series 2014-4, Class C, 2.60%, 11/16/20	1,521	1,523,060
Series 2014-4, Class D, 3.10%, 11/16/20	4,500	4,522,085
Shackleton CLO Ltd., Series 2013-3A ^{(d)(e)} :		
Class DR, 4.74%, 07/15/30	500	503,358
Class ER, 7.60%, 07/15/30	250	250,102
Sound Point CLO IV Ltd., Series 2013-3A, Class DR, (3 mo. LIBOR US + 3.40%), 5.14%, 01/21/26 ^{(c)(d)}	800	801,652
Sound Point CLO VII Ltd., Series 2014-3A, Class D, (3 mo. LIBOR US + 3.60%), 5.34%, 01/23/27 ^{(c)(d)}	2,000	2,009,503
Sound Point CLO XIV Ltd, Series 2016-3A, Class E, (3 mo. LIBOR US + 6.65%), 8.39%, 01/23/29 ^{(c)(d)}	1,000	1,023,712
Symphony CLO XV Ltd., Series 2014-15A, Class CR, (3 mo. LIBOR US + 2.20%), 3.93%, 10/17/26 ^{(c)(d)}	1,250	1,255,607
Symphony CLO XVIII Ltd., Series 2016-18A, Class D, (3 mo. LIBOR US + 4.00%), 5.36%, 01/23/28 ^{(c)(d)}	1,000	1,027,803
Thayer Park CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 6.10%), 7.84%, 04/20/29 ^{(c)(d)}	500	511,987
THL Credit Wind River CLO Ltd., Series 2014-3A, Class E, (3 mo. LIBOR US + 5.60%), 7.34%, 01/22/27 ^{(c)(d)}	1,000	1,003,952
TICP CLO VII Ltd., Series 2017-7A, Class E, (3 mo. LIBOR US + 6.51%), 8.23%, 07/15/29 ^{(c)(d)}	500	508,932
Venture XXVI CLO Ltd., Series 2017-26A ^{(c)(d)} :		
Class D, (3 mo. LIBOR US + 4.25%), 5.99%, 01/20/29	1,000	1,032,335
Class E, (3 mo. LIBOR US + 6.80%), 8.54%, 01/20/29	500	513,032

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Vibrant CLO IV Ltd., Series 2016-4A, Class D, (3 mo. LIBOR US + 4.50%), 6.24%, 07/20/28 ^{(c)(d)}		1,000	1,023,559
Voya CLO Ltd., Series 2014-4A, Class CR, (3 mo. LIBOR US + 3.00%), 4.72%, 10/14/26 ^{(c)(d)}		2,500	2,512,557
Wellfleet CLO Ltd., Series 2017-3A, Class B, 1.95%, 01/17/31 ^{(d)(e)}		500	500,898
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)			
World Financial Network Credit Card Master Trust, Series 2012-C, Class B, 3.57%, 08/15/22	USD	3,000	\$ 3,020,640
York CLO Ltd. ^(d) :			
Series 2015-1A, Class ER, 7.11%, 01/22/31 ^(e)		250	250,849
Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 5.34%, 10/20/29 ^(c)		250	255,671
Series 2016-2A, Class E, (3 mo. LIBOR US + 6.94%), 8.68%, 01/20/30 ^(c)		1,000	1,025,388
			85,260,474
Interest Only Asset-Backed Securities 0.1%			
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 03/30/30 ^{(a)(d)}		3,807	221,274
Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 04/15/29 ^{(a)(d)(e)}		286	143,111
			364,385
Total Asset-Backed Securities 13.7%			
(Cost \$85,092,388)			
			85,624,859
Corporate Bonds 61.5%			
Aerospace & Defense 1.4%			
Arconic, Inc.:			
5.87%, 02/23/22 ^(g)		730	773,800
5.13%, 10/01/24 ^(g)		742	768,897
5.90%, 02/01/27		105	112,875
6.75%, 01/15/28		54	61,560
5.95%, 02/01/37		50	53,380
Bombardier, Inc. ^(d) :			
7.75%, 03/15/20		660	704,550
8.75%, 12/01/21 ^(g)		372	407,805
6.00%, 10/15/22		19	18,953
6.13%, 01/15/23		378	378,945
7.50%, 12/01/24		584	606,630
7.50%, 03/15/25 ^(g)		1,249	1,281,786
7.45%, 05/01/34		188	191,760
Engility Corp., 8.88%, 09/01/24		216	228,960
EnPro Industries, Inc., 5.88%, 09/15/22		111	115,057
KLX, Inc., 5.88%, 12/01/22 ^{(d)(g)}		788	811,640
Koppers, Inc., 6.00%, 02/15/25 ^(d)		225	232,875
Kratos Defense & Security Solutions, Inc., 6.50%, 11/30/25 ^(d)		160	166,800
Moog, Inc., 5.25%, 12/01/22 ^(d)		270	278,100
Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 ^(d)		164	172,610
TransDigm, Inc.:			
6.00%, 07/15/22 ^(g)		1,070	1,095,412

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6.50%, 07/15/24 ^(g)	378	389,813
6.50%, 05/15/25	55	56,375
6.38%, 06/15/26	58	59,305
		8,967,888
Air Freight & Logistics 0.2%		
XPO Logistics, Inc., 6.50%, 06/15/22 ^{(d)(g)}	1,043	1,083,416
Airlines 2.0%		
Air Canada Pass-Through Trust ^(d) :		
Series 2013-1, Class C, 6.63%, 05/15/18	651	655,882
Series 2015-1, Class B, 3.88%, 09/15/24 ^(g)	1,282	1,278,930
American Airlines Pass-Through Trust:		
Series 2013-2, Class A, 4.95%, 07/15/24 ^(g)	2,696	2,825,181
Series 2013-2, Class B, 5.60%, 01/15/22 ^{(d)(g)}	372	382,452
Series 2017-1, Class B, 4.95%, 08/15/26	1,438	1,485,860

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Airlines (continued)			
Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd., 8.38%, 05/10/20	USD	239	\$ 243,780
Continental Airlines Pass-Through Trust, Series 2012-3, Class C, 6.13%, 04/29/18 ^(g)		230	231,437
Latam Finance Ltd., 6.88%, 04/11/24 ^(d)		203	213,150
United Airlines Pass-Through Trust:			
Series 2014-2, Class B, 4.63%, 03/03/24 ^(g)		1,865	1,903,557
Series 2015-1, Class A, 3.70%, 06/01/24 ^(g)		2,430	2,441,785
US Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 04/22/20		321	334,286
Virgin Australia Trust, Series 2013-1 ^{(d)(g)} :			
Class A, 5.00%, 04/23/25		327	337,672
Class C, 7.13%, 10/23/18		229	232,288
			12,566,260
Auto Components 0.5%			
Allison Transmission, Inc., 5.00%, 10/01/24 ^(d)		28	28,385
Aptiv PLC, 4.40%, 10/01/46		240	232,929
Gestamp Funding Luxembourg SA, 3.50%, 05/15/23	EUR	100	127,032
Goodyear Tire & Rubber Co., 5.00%, 05/31/26	USD	67	67,000
HP Pelzer Holding GmbH, 4.13%, 04/01/24	EUR	100	124,257
Icahn Enterprises LP/Icahn Enterprises Finance Corp.:			
6.00%, 08/01/20	USD	28	28,546
6.25%, 02/01/22		299	303,485
6.75%, 02/01/24		279	284,580
6.38%, 12/15/25		149	149,559
IHO Verwaltungs GmbH ^(h) :			
(2.75% Cash or 3.50% PIK), 2.75%, 09/15/21	EUR	100	124,269
(3.25% Cash or 4.00% PIK), 3.25%, 09/15/23		100	126,026
(3.75% Cash or 4.50% PIK), 3.75%, 09/15/26		100	128,710
(4.13% Cash or 4.88% PIK), 4.13%, 09/15/21 ^(d)	USD	200	199,500
(4.50% Cash or 5.25% PIK), 4.50%, 09/15/23 ^(d)		200	196,000
Tesla, Inc., 5.30%, 08/15/25 ^{(d)(g)}		496	470,729
ZF North America Capital, Inc., 4.50%, 04/29/22 ^{(d)(g)}		252	258,300
			2,849,307
Automobiles 0.4%			
General Motors Co., 3.50%, 10/02/18 ^(g)		2,478	2,491,009
Banks 1.6%			
Allied Irish Banks PLC(5 year EUR Swap + 3.95%), 4.13%, 11/26/25 ⁽ⁱ⁾	EUR	100	131,707
Alpha Bank AE, 2.50%, 02/05/23		100	121,619
Banco Espirito Santo SA, 4.00%, 01/21/19 ^{(b)(j)}		100	36,600
Banco Popolare, 2.75%, 07/27/20		100	127,316

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Bank of Ireland (5 year EUR Swap + 3.55%), 4.25%, 06/11/24 ⁽ⁱ⁾		100	127,547
Bankia SA(5 year EUR Swap + 3.35%), 3.38%, 03/15/27 ⁽ⁱ⁾		100	129,371
Barclays PLC, 3.65%, 03/16/25 ^(g)	USD	3,600	3,462,250
CaixaBank SA(5 year EUR Swap + 3.35%), 3.50%, 02/15/27 ⁽ⁱ⁾	EUR	100	130,169
CIT Group, Inc., 5.00%, 08/01/23 ^(g)	USD	582	598,005
HSBC Holdings PLC, 4.38%, 11/23/26 ^(g)		395	396,591
IKB Deutsche Industriebank AG, 4.00%, 01/31/28 ^(e)	EUR	100	123,525
Inversiones Atlantida SA, 8.25%, 07/28/22 ^(d)	USD	370	378,788
National Bank of Greece SA, 2.75%, 10/19/50	EUR	100	124,783
Nordea Bank AB, 4.50%, 03/26/20		1,020	1,356,458
Santander Holdings USA, Inc., 4.50%, 07/17/25 ^(g)	USD	1,750	1,774,933
Santander UK Group Holdings PLC, 2.88%, 08/05/21 ^(g)		950	930,211
			9,949,873
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Beverages 0.5%			
Anheuser-Busch InBev Finance, Inc., 3.30%, 02/01/23 ^(g)	USD	3,000	\$ 2,991,702
Central American Bottling Corp., 5.75%, 01/31/27 ^(d)		176	181,280
OI European Group BV, 4.00%, 03/15/23 ^(d)		223	215,753
			3,388,735
Biotechnology 0.1%			
Illumina, Inc., 0.50%, 06/15/21		303	363,145
Senvion Holding GmbH, 3.88%, 10/25/22	EUR	100	112,850
			475,995
Building Materials 0.1%			
American Woodmark Corp., Co. GUAR 144A 03/26 4.875, 4.88%, 03/15/26 ^(d)	USD	97	96,272
Jeld-Wen, Inc., 4.63%, 12/15/25 ^(d)		93	90,908
Titan Global Finance PLC, 3.50%, 06/17/21	EUR	100	129,015
			316,195
Building Products 0.4%			
American Builders & Contractors Supply Co., Inc. ^(d) : 5.63%, 04/15/21	USD	76	76,950
5.75%, 12/15/23		210	218,925
Beacon Escrow Corp., 4.88%, 11/01/25 ^(d)		362	353,059
Building Materials Corp. of America, 6.00%, 10/15/25 ^{(d)(g)}		260	274,625
CPG Merger Sub LLC, 8.00%, 10/01/21 ^{(d)(g)}		324	333,720
Masonite International Corp., 5.63%, 03/15/23 ^{(d)(g)}		479	495,166
Ply Gem Industries, Inc., 6.50%, 02/01/22		219	227,011
Standard Industries, Inc. ^(d) : 5.50%, 02/15/23 ^(g)		147	151,042
5.38%, 11/15/24		45	46,013
USG Corp. ^(d) : 5.50%, 03/01/25		11	11,440
4.88%, 06/01/27		198	195,030
			2,382,981
Cable Television Services 0.0%			

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CB Escrow Corp., 8.00%, 10/15/25 ^(d)		146	142,715
Capital Markets 0.6%			
Blackstone CQP Holdco LP ^(d) :			
6.50%, 03/20/21		2,040	2,057,850
6.00%, 08/18/21		332	333,577
Morgan Stanley, 4.00%, 07/23/25 ^(g)		965	977,410
NFP Corp., 6.88%, 07/15/25 ^(d)		85	85,213
SURA Asset Management SA, 4.38%, 04/11/27 ^(d)		205	202,437
			3,656,487
Chemicals 1.8%			
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^{(d)(g)}		1,061	1,066,305
Axalta Coating Systems Dutch Holding B BV, 3.75%, 01/15/25	EUR	100	128,204
Axalta Coating Systems LLC, 4.88%, 08/15/24 ^(d)	USD	239	240,195
Blue Cube Spinco, Inc.:			
9.75%, 10/15/23		424	491,840
10.00%, 10/15/25		308	367,290
CF Industries, Inc.:			
7.13%, 05/01/20		61	65,041
5.15%, 03/15/34		90	88,200
4.95%, 06/01/43		164	149,240
Chemours Co.:			
6.63%, 05/15/23		248	260,710
7.00%, 05/15/25		112	120,680
5.38%, 05/15/27		134	134,335

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>		<i>Value</i>
Chemicals (continued)				
Cydsa SAB de C.V., 6.25%, 10/04/27 ^(d)	USD	252	\$	251,685
Hexion, Inc., 10.38%, 02/01/22 ^(d)		184		179,400
Huntsman International LLC:				
4.88%, 11/15/20		165		168,759
5.13%, 11/15/22		280		289,100
Ineos Finance PLC, 4.00%, 05/01/23	EUR	100		125,045
INEOS Group Holdings SA, 5.38%, 08/01/24		100		128,833
Mexichem SAB de CV, 5.50%, 01/15/48 ^(d)	USD	200		190,300
Momentive Performance Materials, Inc., 3.88%, 10/24/21 ^(g)		1,578		1,641,120
NOVA Chemicals Corp., 4.88%, 06/01/24 ^(d)		267		263,663
Olin Corp., 5.00%, 02/01/30		117		112,905
Platform Specialty Products Corp. ^{(d)(g)} :				
6.50%, 02/01/22		1,876		1,925,245
5.88%, 12/01/25		631		627,845
PQ Corp. ^(d) :				
6.75%, 11/15/22 ^(g)		373		393,515
5.75%, 12/15/25		408		414,120
PSPC Escrow Corp., 6.00%, 02/01/23	EUR	100		127,185
Sherwin-Williams Co., 2.75%, 06/01/22	USD	180		175,522
Tronox Finance PLC, 5.75%, 10/01/25 ^(d)		172		170,710
Venator Finance Sarl/Venator Materials LLC, 5.75%, 07/15/25 ^(d)		150		152,625
Versum Materials, Inc., 5.50%, 09/30/24 ^(d)		116		121,220
WR Grace & Co-Conn ^(d) :				
5.13%, 10/01/21		316		327,060
5.63%, 10/01/24		200		210,000
				11,107,897
Commercial Services & Supplies 1.1%				
ADT Corp.:				
6.25%, 10/15/21		139		147,601
3.50%, 07/15/22 ^(g)		163		155,665
4.13%, 06/15/23		310		301,475
4.88%, 07/15/32 ^(d)		474		431,340
Advanced Disposal Services, Inc., 5.63%, 11/15/24 ^(d)		225		229,500
Booz Allen Hamilton, Inc., 5.13%, 05/01/25 ^{(d)(g)}		669		663,982
CD&R Waterworks Merger Sub LLC, 6.13%, 08/15/25 ^(d)		410		405,900
Fortress Transportation & Infrastructure Investors LLC, 6.75%, 03/15/22 ^(d)		39		40,170
Harland Clarke Holdings Corp., 8.38%, 08/15/22 ^(d)		414		428,490
KAR Auction Services, Inc., 5.13%, 06/01/25 ^(d)		285		287,137
La Financiere Atalian SAS, 4.00%, 05/15/24	EUR	100		126,059
Mobile Mini, Inc., 5.88%, 07/01/24 ^(g)	USD	499		518,960
Paprec Holding SA, 5.25%, 04/01/22	EUR	100		125,077

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Park Aerospace Holdings Ltd. ^(d) :			
3.63%, 03/15/21	USD	226	217,525
5.25%, 08/15/22		369	369,461
Pitney Bowes, Inc., 3.63%, 10/01/21 ^(g)		500	476,875
Ritchie Bros Auctioneers, Inc., 5.38%, 01/15/25 ^(d)		160	161,808
S&P Global, Inc., 2.50%, 08/15/18 ^(g)		445	445,415
United Rentals North America, Inc.:			
4.63%, 07/15/23		160	163,600
5.75%, 11/15/24 ^(g)		609	628,792
5.50%, 05/15/27		246	251,781
Verisure Holding AB, 6.00%, 11/01/22	EUR	113	144,994
Wrangler Buyer Corp., 6.00%, 10/01/25 ^(d)	USD	109	110,363
			6,831,970
Communications Equipment 0.7%			
CommScope Technologies Finance LLC, 6.00%, 06/15/25 ^(d)		3	3,098
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Communications Equipment (continued)			
CommScope Technologies LLC, 5.00%, 03/15/27 ^(d)	USD	207	\$ 201,954
CommScope, Inc. ^(d) :			
5.00%, 06/15/21		465	471,394
5.50%, 06/15/24		102	103,913
Motorola Solutions, Inc., 3.75%, 05/15/22 ^(g)		1,500	1,501,518
Nokia OYJ:			
3.38%, 06/12/22		106	103,074
4.38%, 06/12/27		149	143,040
6.63%, 05/15/39		200	216,000
Zayo Group LLC/Zayo Capital, Inc. ^(g) :			
6.00%, 04/01/23		531	551,576
6.38%, 05/15/25		380	397,146
5.75%, 01/15/27 ^(d)		707	710,535
			4,403,248
Construction & Engineering 0.5%			
Aeropuertos Argentina 2000 SA, 6.88%, 02/01/27 ^(d)		293	305,558
Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 03/30/29 ^(d)		293	320,102
BlueLine Rental Finance Corp., 9.25%, 03/15/24 ^{(d)(g)}		1,124	1,215,325
Brand Energy & Infrastructure Services, Inc., 8.50%, 07/15/25 ^(d)		528	545,160
SPIE SA, 3.13%, 03/22/24	EUR	100	125,975
Tutor Perini Corp., 6.88%, 05/01/25 ^(d)	USD	219	229,950
Weekley Homes LLC/Weekley Finance Corp., 6.63%, 08/15/25 ^(d)		61	60,982
			2,803,052
Construction Materials 0.2%			
American Tire Distributors, Inc., 10.25%, 03/01/22 ^(d)		204	212,439
Beacon Roofing Supply, Inc., 6.38%, 10/01/23		137	146,076
LKQ Italia Bondco SpA, 3.88%, 04/01/24	EUR	100	130,693
Navistar International Corp., 6.63%, 11/01/25 ^(d)	USD	271	279,130
New Enterprise Stone & Lime Co., Inc., 10.13%, 04/01/22 ^(d)		160	173,400
Rexel SA, 3.50%, 06/15/23	EUR	116	148,306

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Williams Scotsman International, Inc., 7.88%, 12/15/22 ^(d)	USD	109	114,178
			1,204,222
Consumer Discretionary 0.2%			
Arch Merger Sub, Inc., 8.50%, 09/15/25 ^(d)		189	181,440
Elis SA, 1.88%, 02/15/23	EUR	100	123,067
Nielsen Co. Luxembourg SARL, 5.00%, 02/01/25 ^(d)	USD	79	78,877
Viking Cruises Ltd. ^(d) :			
6.25%, 05/15/25		141	143,115
5.88%, 09/15/27		528	514,800
			1,041,299
Consumer Finance 0.8%			
Alliance Data Systems Corp. ^(d) :			
5.88%, 11/01/21 ^(g)		696	711,660
5.38%, 08/01/22		130	130,488
Ally Financial, Inc., 8.00%, 11/01/31 ^(g)		911	1,129,640
CDK Global, Inc., 4.88%, 06/01/27 ^(d)		278	275,832
Credivalores-Crediservicios SAS, 9.75%, 07/27/22 ^(d)		200	205,000
IHS Markit Ltd. ^(d) :			
4.75%, 02/15/25		167	170,757
4.00%, 03/01/26		122	118,340

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Consumer Finance (continued)			
Navient Corp.:			
5.00%, 10/26/20 ^(g)	USD	310	\$ 311,937
6.63%, 07/26/21		113	118,085
6.50%, 06/15/22		375	390,937
5.50%, 01/25/23		134	132,660
7.25%, 09/25/23 ^(g)		257	273,062
6.13%, 03/25/24		43	43,430
5.88%, 10/25/24		125	123,750
6.75%, 06/25/25		181	185,806
5.63%, 08/01/33		95	84,550
OneMain Financial Holdings LLC, 7.25%, 12/15/21 ^(d)		219	227,514
Springleaf Finance Corp.:			
6.13%, 05/15/22		70	71,750
5.63%, 03/15/23		110	108,900
			4,814,098
Containers & Packaging 1.4%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
4.25%, 09/15/22 ^(d)		239	238,104
4.63%, 05/15/23 ^(d)		206	205,742
6.75%, 05/15/24	EUR	100	133,133
7.25%, 05/15/24 ^{(d)(g)}	USD	1,668	1,786,845
6.00%, 02/15/25 ^(d)		399	408,975
4.75%, 07/15/27 ^(d)	GBP	100	133,870
4.75%, 07/15/27		100	133,870
Ball Corp.:			
5.00%, 03/15/22 ^(g)	USD	303	314,362
4.00%, 11/15/23		48	47,520
BWAY Holding Co. ^(d) :			
5.50%, 04/15/24 ^(g)		681	696,322
7.25%, 04/15/25		113	116,673
Horizon Holdings I SASU, 7.25%, 08/01/23	EUR	100	127,996
JH-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 ^(h)		100	128,787
Mercer International, Inc.:			
6.50%, 02/01/24	USD	113	118,367
5.50%, 01/15/26 ^(d)		117	116,415
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu:			
5.75%, 10/15/20 ^(g)		1,029	1,044,630
6.88%, 02/15/21		73	73,683
(3 mo. LIBOR US + 3.50%), 5.22%, 07/15/21 ^{(c)(d)}		810	819,112
5.13%, 07/15/23 ^(d)		175	178,281
7.00%, 07/15/24 ^{(d)(g)}		1,039	1,094,197

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Sealed Air Corp. ^(d) :			
4.88%, 12/01/22		192	197,760
6.88%, 07/15/33		44	49,500
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 05/01/22 ^{(d)(g)}		473	489,555
Silgan Holdings, Inc., 3.25%, 03/15/25	EUR	100	124,416
Verallia Packaging SASU, 5.13%, 08/01/22		100	126,280
			8,904,395
Diversified Consumer Services 0.6%			
APX Group, Inc.:			
6.38%, 12/01/19	USD	30	30,450
8.75%, 12/01/20 ^(g)		270	272,025
7.88%, 12/01/22 ^(g)		182	191,782
Ascend Learning LLC, 6.88%, 08/01/25 ^(d)		299	307,970
GW Honos Security Corp., 8.75%, 05/15/25 ^(d)		87	93,634
Laureate Education, Inc., 8.25%, 05/01/25 ^(d)		114	121,410
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Diversified Consumer Services (continued)			
Matthews International Corp., 5.25%, 12/01/25 ^(d)	USD	62	\$ 62,155
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^{(d)(g)}		2,009	2,187,299
ServiceMaster Co. LLC, 5.13%, 11/15/24 ^(d)		244	240,340
			3,507,065
Diversified Financial Services 1.1%			
Aircastle Ltd.:			
6.25%, 12/01/19 ^(g)		367	382,139
5.13%, 03/15/21		16	16,440
5.50%, 02/15/22		267	277,680
Arrow Global Finance PLC(3 mo. Euribor + 2.88%), 2.88%, 04/01/25 ^(c)	EUR	100	119,860
Banca IFIS SpA, 4.50%, 10/17/27 ^(e)		100	123,983
Docuformas SAPI de C.V., 9.25%, 10/11/22 ^(d)	USD	421	403,107
FBM Finance, Inc., 8.25%, 08/15/21 ^(d)		130	137,150
General Motors Financial Co., Inc., 4.38%, 09/25/21 ^(g)		530	545,295
Intesa Sanpaolo SpA, 5.02%, 06/26/24 ^{(d)(g)}		2,442	2,436,672
Intrum Justitia AB, 2.75%, 07/15/22	EUR	100	119,867
Jefferies Finance LLC/JFIN Co-Issuer Corp. ^{(d)(g)} :			
7.38%, 04/01/20	USD	290	293,483
6.88%, 04/15/22		480	480,000
LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 08/15/24 ^(h)	EUR	101	125,093
Mercury Bondco PLC, (8.25% Cash or 9.00% PIK), 8.25%, 05/30/21 ^(h)		200	255,421
Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 ^(d)	USD	504	507,780
UniCredit SpA(5 year EUR Swap + 4.32%), 4.38%, 01/03/27 ⁽ⁱ⁾	EUR	100	132,722
Vantiv LLC/Vanity Issuer Corp. ^(d) :			
3.88%, 11/15/25	GBP	100	136,314
4.38%, 11/15/25	USD	200	193,750
WMG Acquisition Corp.:			
4.13%, 11/01/24	EUR	100	128,008
5.50%, 04/15/26 ^(d)	USD	120	120,000

6,934,764

Diversified Telecommunication Services 1.3%

CenturyLink, Inc.:		
Series P, 7.60%, 09/15/39	26	22,685
Series S, 6.45%, 06/15/21 ^(g)	588	601,230
Series T, 5.80%, 03/15/22	255	251,494
Series U, 7.65%, 03/15/42	246	214,020
Series W, 6.75%, 12/01/23 ^(g)	245	241,325
Cincinnati Bell, Inc., 7.00%, 07/15/24 ^(d)	406	385,700
Frontier Communications Corp.:		
7.13%, 03/15/19	190	193,325
7.13%, 01/15/23	144	95,940
7.63%, 04/15/24 ^(g)	252	160,020
6.88%, 01/15/25 ^(g)	1,024	624,640
11.00%, 09/15/25	216	169,290
Level 3 Financing, Inc.:		
5.38%, 08/15/22	184	185,840
5.63%, 02/01/23	115	116,150
5.13%, 05/01/23 ^(g)	295	295,000
5.38%, 01/15/24	325	323,375
5.38%, 05/01/25 ^(g)	303	300,728
5.25%, 03/15/26 ^(g)	1,614	1,553,459
OTE PLC, 3.50%, 07/09/20	EUR 100	129,015
SoftBank Group Corp.:		
(5 year USD ICE Swap + 4.85%), 6.88% ^{(i)(k)}	USD 290	286,187
4.75%, 09/19/24	200	194,053
4.75%, 07/30/25	EUR 122	156,654

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Diversified Telecommunication Services (continued)			
Telecom Italia Capital SA:			
6.38%, 11/15/33	USD	233	\$ 255,135
6.00%, 09/30/34 ^(g)		671	702,872
7.20%, 07/18/36		202	236,340
7.72%, 06/04/38		21	25,725
Telecom Italia Finance SA, 7.75%, 01/24/33	EUR	37	67,167
Telecom Italia SpA:			
5.88%, 05/19/23	GBP	100	157,221
3.63%, 01/19/24	EUR	100	134,252
Verizon Communications, Inc., 3.38%, 02/15/25		156	152,440
			8,231,282
Electric Utilities 0.8%			
AES Corp., 5.50%, 04/15/25	USD	89	91,225
Black Hills Corp., 3.15%, 01/15/27 ^(g)		305	288,745
Celeo Redes Operacion Chile SA, 5.20%, 06/22/47 ^{(d)(g)}		1,006	1,006,000
DPL, Inc., 7.25%, 10/15/21		30	32,700
Enel Finance International NV, 3.63%, 05/25/27 ^{(d)(g)}		900	864,679
Energuate Trust, 5.88%, 05/03/27 ^(d)		200	203,000
Exelon Corp., 3.40%, 04/15/26 ^(g)		140	136,227
NextEra Energy Operating Partners LP, 4.25%, 09/15/24 ^(d)		177	174,566
Pampa Energia SA, 7.50%, 01/24/27 ^(d)		290	303,775
Southern Co., 2.95%, 07/01/23 ^(g)		1,920	1,865,291
Talen Energy Supply LLC, 6.50%, 06/01/25		176	135,960
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc. ^(a) :			
10.25%, 11/01/15		47	141
10.50%, 11/01/18		31	93
11.50%, 10/01/20 ^(b)		300	
			5,102,402
Electrical Equipment 0.0%			
Areva SA, 4.88%, 09/23/24	EUR	100	135,061
Electronic Equipment, Instruments & Components 0.1%			
CDW LLC/CDW Finance Corp.:			
5.00%, 09/01/23	USD	72	73,080
5.50%, 12/01/24 ^(g)		493	515,185
5.00%, 09/01/25		107	107,803
Itron, Inc., 5.00%, 01/15/26 ^(d)		25	24,875
			720,943
Energy Equipment & Services 0.8%			

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Enesco PLC:		
5.20%, 03/15/25	40	33,200
7.75%, 02/01/26	313	295,785
Gates Global LLC/Gates Global Co., 6.00%, 07/15/22 ^{(d)(g)}	640	651,200
Halliburton Co., 3.80%, 11/15/25 ^(g)	100	100,056
Oceaneering International, Inc., 6.00%, 02/01/28	212	208,946
Odebrecht Oil & Gas Finance Ltd., 0.00% ^{(d)(k)(l)}	BRL 43	1,089
Pattern Energy Group, Inc., 5.88%, 02/01/24 ^(d)	USD 223	229,645
Pioneer Energy Services Corp., 6.13%, 03/15/22	275	248,531
Precision Drilling Corp.:		
6.50%, 12/15/21	68	69,190
7.75%, 12/15/23	75	79,125
5.25%, 11/15/24	134	127,635
7.13%, 01/15/26 ^(d)	214	215,873
Transocean, Inc.:		
5.80%, 10/15/22	246	238,657
9.00%, 07/15/23 ^{(d)(g)}	636	686,880
7.50%, 01/15/26 ^(d)	403	406,023
6.80%, 03/15/38	134	107,870
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Energy Equipment & Services (continued)		
Trinidad Drilling Ltd., 6.63%, 02/15/25 ^(d)	USD 331	\$ 319,829
Weatherford International Ltd.:		
7.75%, 06/15/21 ^(g)	465	463,256
8.25%, 06/15/23	168	162,960
9.88%, 02/15/24	326	322,740
6.50%, 08/01/36	110	83,600
7.00%, 03/15/38	8	6,360
5.95%, 04/15/42	310	223,200
		5,281,650
Environmental, Maintenance, & Security Service 0.1%		
Tervita Escrow Corp., 7.63%, 12/01/21 ^{(d)(g)}	642	645,210
Waste Pro USA, Inc., 5.50%, 02/15/26 ^(d)	186	186,930
		832,140
Food & Staples Retailing 0.4%		
Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC:		
6.63%, 06/15/24	186	171,352
5.75%, 03/15/25	104	91,000
B&M European Value Retail SA, 4.13%, 02/01/22	GBP 100	141,774
Casino Guichard Perrachon SA, 4.50%, 03/07/24	EUR 200	264,463
CVS Health Corp., 4.75%, 12/01/22 ^(g)	USD 165	173,073
Dollar Tree, Inc.:		
5.25%, 03/01/20	58	58,725
5.75%, 03/01/23 ^(g)	1,321	1,372,189
Post Holdings, Inc., 5.63%, 01/15/28 ^(d)	73	71,084
Rite Aid Corp., 6.13%, 04/01/23 ^(d)	254	255,270
		2,598,930

Food Products 0.7%

Acosta, Inc., 7.75%, 10/01/22 ^(d)	214	153,010
Aramark Services, Inc.:		
5.13%, 01/15/24 ^(g)	417	425,340
5.00%, 04/01/25 ^(d)	46	46,345
Arcor SAIC, 6.00%, 07/06/23 ^(d)	180	186,336
B&G Foods, Inc., 5.25%, 04/01/25	129	124,163
Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 04/15/25 ^(d)	316	329,430
JBS USA LLC/JBS USA Finance, Inc. ^(d) :		
5.88%, 07/15/24	184	179,437
5.75%, 06/15/25 ^(g)	589	562,495
JBS USA LUX SA/JBS USA Finance, Inc., 6.75%, 02/15/28 ^(d)	287	284,187
MARB BondCo PLC, 7.00%, 03/15/24	200	196,702
Marfrig Holdings Europe BV, 8.00%, 06/08/23 ^{(d)(g)}	200	206,400
Minerva Luxembourg SA, 6.50%, 09/20/26 ^(d)	200	198,500
Pilgrim s Pride Corp ^(d) :		
5.75%, 03/15/25	227	225,865
5.88%, 09/30/27	194	188,626
Post Holdings, Inc. ^(d) :		
5.50%, 03/01/25	90	90,563
5.00%, 08/15/26	305	289,750
5.75%, 03/01/27	407	401,912
		4,089,061

Health Care Equipment & Supplies 0.9%

Avantor, Inc.:		
4.75%, 10/01/24	EUR 100	121,123
6.00%, 10/01/24 ^{(d)(g)}	USD 1,571	1,571,000
9.00%, 10/01/25 ^(d)	398	398,995
Crimson Merger Sub, Inc., 6.63%, 05/15/22 ^{(d)(g)}	1,126	1,117,555
DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 06/15/21 ^{(d)(g)}	1,093	1,060,210

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par</i>	<i>Value</i>
	<i>(000)</i>	
Health Care Equipment & Supplies (continued)		
Mallinckrodt International Finance SA/Mallinckrodt CB LLC ^(d) :		
4.88%, 04/15/20 ^(g)	USD 284	\$ 274,770
5.75%, 08/01/22 ^(g)	402	355,770
5.63%, 10/15/23	162	134,055
5.50%, 04/15/25	57	45,030
Teleflex, Inc.:		
5.25%, 06/15/24	250	256,250
4.88%, 06/01/26	56	55,440
Thermo Fisher Scientific, Inc., 3.00%, 04/15/23 ^(g)	305	299,183
		5,689,381
Health Care Providers & Services 2.6%		
Acadia Healthcare Co., Inc.:		
5.13%, 07/01/22	85	86,029
5.63%, 02/15/23	90	92,336
6.50%, 03/01/24	196	202,370
Aetna, Inc., 2.80%, 06/15/23 ^(g)	340	325,983
Air Medical Merger Sub Corp., 6.38%, 05/15/23 ^(d)	85	80,750
Amsurg Corp., 5.63%, 07/15/22 ^(g)	367	372,964
Centene Corp.:		
5.63%, 02/15/21	329	336,814
4.75%, 05/15/22 ^(g)	314	319,299
6.13%, 02/15/24	37	38,850
CHS/Community Health Systems, Inc.:		
8.00%, 11/15/19	230	216,317
5.13%, 08/01/21	276	254,610
6.25%, 03/31/23	64	58,240
DaVita, Inc., 5.13%, 07/15/24 ^(g)	235	233,384
Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 05/15/22 ^{(d)(h)}	258	258,003
Envision Healthcare Corp. ^(d) :		
5.13%, 07/01/22	73	73,548
6.25%, 12/01/24	225	236,812
HCA, Inc.:		
6.50%, 02/15/20 ^(g)	777	819,735
7.50%, 02/15/22 ^(g)	225	248,906
5.88%, 03/15/22 ^(g)	205	217,300
4.75%, 05/01/23	155	157,713
5.88%, 05/01/23	56	58,884
5.00%, 03/15/24 ^(g)	1,194	1,216,387
5.38%, 02/01/25 ^(g)	647	657,721
5.25%, 04/15/25 ^(g)	995	1,022,362
5.88%, 02/15/26 ^(g)	336	347,760

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5.25%, 06/15/26 ^(g)		84		86,100
4.50%, 02/15/27		86		83,958
5.50%, 06/15/47 ^(g)		913		901,587
HealthSouth Corp., 5.75%, 11/01/24 ^(g)		80		80,800
MEDNAX, Inc., 5.25%, 12/01/23 ^{(d)(g)}		123		125,921
Molina Healthcare, Inc., 4.88%, 06/15/25 ^(d)		108		103,410
MPH Acquisition Holdings LLC, 7.13%, 06/01/24 ^{(d)(g)}		498		524,145
Polaris Intermediate Corp., (8.50% Cash), 8.50%, 12/01/22 ^{(d)(g)(h)}		702		716,040
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 05/01/23 ^(d)		137		143,850
Sterigenics-Nordion Holdings LLC, 6.50%, 05/15/23 ^(d)		104		105,560
Surgery Center Holdings, Inc. ^(d) :				
8.88%, 04/15/21		139		144,213
6.75%, 07/01/25 ^(g)		272		255,680
Team Health Holdings, Inc., 6.38%, 02/01/25 ^{(d)(g)}		375		343,125
Tenet Healthcare Corp.:				
6.00%, 10/01/20 ^(g)		613		637,514
			<i>Par</i>	
			<i>(000)</i>	
<i>Security</i>				<i>Value</i>
Health Care Providers & Services (continued)				
7.50%, 01/01/22 ^(d)	USD	176	\$	185,680
8.13%, 04/01/22		678		715,290
6.75%, 06/15/23 ^(g)		726		726,000
4.63%, 07/15/24 ^(d)		185		177,600
THC Escrow Corp. III ^(d) :				
5.13%, 05/01/25		161		156,170
7.00%, 08/01/25		229		228,427
UnitedHealth Group, Inc., 3.75%, 07/15/25 ^(g)		1,470		1,489,902
Vizient, Inc., 10.38%, 03/01/24 ^(d)		322		360,640
WellCare Health Plans, Inc., 5.25%, 04/01/25		85		86,030
				16,310,719
Health Care Services 0.0%				
Aveta Inc. Escrow, 7.00%, 04/01/19 ^{(a)(d)}		183		
Health Care Technology 0.1%				
Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 03/01/25 ^(d)		207		207,000
Quintiles IMS, Inc., 3.25%, 03/15/25 ^(d)	EUR	100		123,075
				330,075
Hotels, Restaurants & Leisure 3.6%				
Burger King France SAS(3 mo. Euribor + 5.25%), 5.25%, 05/01/23 ^(c)		100		124,299
Cirsa Funding Luxembourg SA, 5.88%, 05/15/23		100		126,176
Codere Finance 2 Luxembourg SA, 6.75%, 11/01/21		100		127,130
CPUK Finance Ltd., 4.25%, 02/28/47	GBP	100		139,059
CRC Escrow Issuer LLC/CRC Finco, Inc., 5.25%, 10/15/25 ^{(d)(g)}	USD	348		340,170
Eldorado Resorts, Inc., 6.00%, 04/01/25		105		108,150
ESH Hospitality, Inc., 5.25%, 05/01/25 ^{(d)(g)}		275		274,313
GLP Capital LP/GLP Financing II, Inc.:				
5.38%, 11/01/23		126		131,355
5.38%, 04/15/26		60		61,950

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Golden Nugget, Inc., 6.75%, 10/15/24 ^(d)		396	405,900
International Game Technology PLC, 4.75%, 02/15/23	EUR	125	169,098
IRB Holding Corp., 6.75%, 02/15/26 ^(d)	USD	190	189,706
Jacobs Entertainment, Inc., 7.88%, 02/01/24 ^(d)		89	95,119
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC ^(d) :			
5.00%, 06/01/24		35	35,350
5.25%, 06/01/26		368	372,600
McDonald's Corp., 3.70%, 01/30/26 ^(g)		405	406,245
Melco Resorts Finance Ltd., 4.88%, 06/06/25 ^(d)		375	366,851
MGM Resorts International:			
5.25%, 03/31/20 ^(g)		442	455,813
6.75%, 10/01/20 ^(g)		226	241,255
6.63%, 12/15/21 ^(g)		962	1,039,489
7.75%, 03/15/22		149	166,135
New Red Finance, Inc. ^(d) :			
4.25%, 05/15/24		245	233,975
5.00%, 10/15/25 ^(g)		1,780	1,734,387
RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 04/15/21 ^(g)		630	632,363
Sabre GLOBL, Inc., 5.38%, 04/15/23 ^(d)		147	148,103
Scientific Games International, Inc.:			
7.00%, 01/01/22 ^{(d)(g)}		1,301	1,369,302
10.00%, 12/01/22 ^(g)		988	1,071,980
5.00%, 10/15/25 ^(d)		599	592,261
Six Flags Entertainment Corp. ^{(d)(g)} :			
4.88%, 07/31/24		795	793,084
5.50%, 04/15/27		61	61,229

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Hotels, Restaurants & Leisure (continued)		
Spirit Issuer PLC:		
Series A2, (3 mo. LIBOR GBP + 2.70%), 3.22%, 12/28/31 ^(c)	GBP 1,800	\$ 2,416,127
Series A5, 5.47%, 12/28/34	4,500	6,503,405
Station Casinos LLC, 5.00%, 10/01/25 ^(d)	USD 303	295,425
Unique Pub Finance Co. PLC, Series A4, 5.66%, 06/30/27	GBP 62	95,644
Wyndham Worldwide Corp., 4.15%, 04/01/24 ^(g)	USD 858	859,654
Wynn Macau Ltd., 5.50%, 10/01/27 ^(d)	200	196,940
Yum! Brands, Inc., 3.88%, 11/01/23	98	95,060
		22,475,102
Household Durables 0.8%		
Algeco Scotsman Global Finance 2 PLC, 10.00%, 08/15/23 ^(d)	200	199,000
Algeco Scotsman Global Finance PLC, 8.00%, 02/15/23 ^(d)	200	201,450
Berkline/Benchcraft LLC, 4.50%, 06/01/18 ^{(a)(b)(j)}	200	
Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 07/01/22 ^(d)	259	267,417
CalAtlantic Group, Inc., 6.25%, 12/15/21	380	406,600
K Hovnanian Enterprises, Inc., 10.00%, 07/15/22 ^(d)	204	222,615
Lennar Corp.:		
4.50%, 11/15/19	370	375,087
8.38%, 01/15/21 ^(d)	134	149,477
4.75%, 04/01/21	26	26,553
4.13%, 01/15/22	118	116,820
5.38%, 10/01/22 ^(d)	6	6,255
4.75%, 11/15/22	151	151,755
4.88%, 12/15/23	122	123,677
4.75%, 05/30/25	260	258,700
5.25%, 06/01/26 ^(d)	28	28,560
4.75%, 11/29/27 ^(d)	360	348,300
Mattamy Group Corp. ^(d) :		
6.88%, 12/15/23	143	149,971
6.50%, 10/01/25	176	183,920
MDC Holdings, Inc., 6.00%, 01/15/43	182	172,900
Meritage Homes Corp., 5.13%, 06/06/27	77	76,038
PulteGroup, Inc., 6.38%, 05/15/33 ^(g)	469	500,657
Tempur Sealy International, Inc., 5.50%, 06/15/26 ^(g)	180	176,850
TRI Pointe Group, Inc.:		
4.38%, 06/15/19	110	110,275
4.88%, 07/01/21	112	112,560
5.25%, 06/01/27	18	17,798
TRI Pointe Group, Inc./TRI Pointe Homes, Inc., 5.88%, 06/15/24 ^(g)	248	255,440
William Lyon Homes, Inc., 5.88%, 01/31/25	95	94,763

				4,733,438
Household Products	0.2%			
ACCO Brands Corp., 5.25%, 12/15/24 ^(d)			85	85,425
Diamond (BC) BV, 5.63%, 08/15/25		EUR	106	125,964
Prestige Brands, Inc., 6.38%, 03/01/24 ^(d)		USD	58	59,450
Spectrum Brands, Inc., 6.63%, 11/15/22 ^(g)			815	842,506
				1,113,345
Independent Power and Renewable Electricity Producers	0.8%			
AES Corp.:				
4.88%, 05/15/23 ^(g)			257	259,249
5.50%, 03/15/24			8	8,170
6.00%, 05/15/26			317	332,850
5.13%, 09/01/27			351	355,387
Calpine Corp. ^(d) :				
5.88%, 01/15/24			450	459,562
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Independent Power and Renewable Electricity Producers (continued)				
5.25%, 06/01/26 ^(g)		USD	730	\$ 708,100
Dynegy, Inc.:				
7.38%, 11/01/22			324	341,415
5.88%, 06/01/23			71	72,775
8.00%, 01/15/25 ^(d)			214	232,458
8.13%, 01/30/26 ^(d)			171	187,245
Genneia SA, 8.75%, 01/20/22 ^(d)			293	316,267
NRG Energy, Inc.:				
6.63%, 01/15/27 ^(g)			861	888,982
5.75%, 01/15/28 ^(d)			236	233,003
NRG Yield Operating LLC, 5.38%, 08/15/24 ^(g)			325	328,452
QEP Resources, Inc., 5.38%, 10/01/22 ^(g)			109	110,635
TerraForm Power Operating LLC ^(d) :				
4.25%, 01/31/23			181	177,380
6.63%, 06/15/25 ^(m)			30	32,475
5.00%, 01/31/28			181	175,172
				5,219,577
Industrial Conglomerates	0.1%			
Vertiv Group Corp., 9.25%, 10/15/24 ^(d)			550	580,250
Insurance	1.8%			
Acrisure LLC/Acrisure Finance, Inc., 7.00%, 11/15/25 ^(d)			180	175,950
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 ^(g)			360	352,900
American International Group, Inc., 3.75%, 07/10/25 ^(g)			2,705	2,691,933
Aon PLC, 3.88%, 12/15/25 ^(g)			1,115	1,126,193
Ardonagh Midco 3 PLC:				
8.38%, 07/15/23		GBP	100	140,833
8.63%, 07/15/23 ^(d)		USD	436	450,170
Assicurazioni Generali SpA ⁽ⁱ⁾ :				
(3 mo. Euribor + 7.11%), 7.75%, 12/12/42		EUR	100	155,042

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(3 mo. Euribor + 5.35%), 5.50%, 10/27/47		100	142,495
AssuredPartners, Inc., 7.00%, 08/15/25 ^(d)	USD	53	54,193
Fidelity National Financial, Inc., 4.25%, 08/15/18		102	313,783
Forethought Financial Group, Inc., 8.63%, 04/15/21 ^{(d)(g)}		750	852,638
Groupama SA, 6.00%, 01/23/27	EUR	100	150,164
HUB International Ltd., 7.88%, 10/01/21 ^{(d)(g)}	USD	948	977,625
Lincoln National Corp., 3.35%, 03/09/25 ^(g)		845	828,102
Muenchener Rueckversicherungs AG(3 mo. Euribor + 3.50%), 6.00%, 05/26/41 ⁽ⁱ⁾	EUR	400	570,376
Nationwide Building Society, 4.13%, 10/18/32 ^{(d)(e)}	USD	595	573,238
Radian Group, Inc.:			
5.25%, 06/15/20		53	54,855
4.50%, 10/01/24		277	276,391
USIS Merger Sub, Inc., 6.88%, 05/01/25 ^(d)		63	63,787
Wayne Merger Sub LLC, 8.25%, 08/01/23 ^{(d)(g)}		947	984,880
			10,935,548
Internet Software & Services 0.3%			
Equinix, Inc.:			
2.88%, 03/15/24	EUR	100	122,000
5.88%, 01/15/26 ^(g)	USD	623	652,592
Netflix, Inc.:			
4.38%, 11/15/26 ^(g)		163	156,480
3.63%, 05/15/27	EUR	100	122,569
Rackspace Hosting, Inc., 8.63%, 11/15/24 ^(d)	USD	200	208,282
Sabre GLOBAL, Inc., 5.25%, 11/15/23 ^(d)		180	181,350
Symantec Corp., 5.00%, 04/15/25 ^(d)		158	160,303
United Group BV, 4.38%, 07/01/22	EUR	126	155,995
ZPG PLC, 3.75%, 07/15/23	GBP	100	136,228
			1,895,799

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
IT Services 0.8%		
Ceridian HCM Holding, Inc., 11.00%, 03/15/21 ^{(d)(g)}	USD 404	\$ 417,465
First Data Corp. ^(d) : 7.00%, 12/01/23 ^(g)	1,555	1,634,694
5.00%, 01/15/24	180	181,125
5.75%, 01/15/24 ^(g)	2,100	2,136,750
Gartner, Inc., 5.13%, 04/01/25 ^(d)	174	178,350
WEX, Inc., 4.75%, 02/01/23 ^(d)	431	433,963
		4,982,347
Leisure Products 0.1%		
Mattel, Inc.: 6.75%, 12/31/25 ^(d)	307	312,373
6.20%, 10/01/40	68	63,240
5.45%, 11/01/41	40	35,200
		410,813
Machinery 0.2%		
Cleaver-Brooks, Inc., 7.88%, 03/01/23 ^(d)	92	97,060
Platin 1426 GmbH, 5.38%, 06/15/23	EUR 109	132,149
RBS Global, Inc./Rexnord LLC, 4.88%, 12/15/25 ^(d)	USD 215	211,775
SPX FLOW, Inc. ^(d) : 5.63%, 08/15/24	292	297,110
5.88%, 08/15/26	139	142,822
Terex Corp., 5.63%, 02/01/25 ^{(d)(g)}	354	357,540
Wabash National Corp., 5.50%, 10/01/25 ^(d)	241	238,590
		1,477,046
Media 5.7%		
Altice Financing SA ^(d) : 6.63%, 02/15/23	365	364,544
7.50%, 05/15/26 ^(g)	1,084	1,092,130
Altice Luxembourg SA: 7.75%, 05/15/22 ^{(d)(g)}	865	806,612
6.25%, 02/15/25	EUR 100	113,802
Altice US Finance I Corp. ^(d) : 5.38%, 07/15/23 ^(g)	USD 1,346	1,367,872
5.50%, 05/15/26	200	198,000
AMC Networks, Inc.: 5.00%, 04/01/24 ^(g)	318	318,795
4.75%, 08/01/25	196	189,875
Cablevision SA, 6.50%, 06/15/21 ^(d)	176	184,020
Cablevision Systems Corp., 8.00%, 04/15/20	125	132,838

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CBS Radio, Inc., 7.25%, 11/01/24 ^(d)		79		81,354
CCO Holdings LLC/CCO Holdings Capital Corp.:				
5.13%, 02/15/23 ^(g)		270		274,387
4.00%, 03/01/23 ^{(d)(g)}		670		652,412
5.13%, 05/01/23 ^{(d)(g)}		375		382,031
5.13%, 05/01/27 ^{(d)(g)}		2,133		2,053,908
5.00%, 02/01/28 ^(d)		30		28,322
Cequel Communications Holdings I LLC/Cequel Capital Corp. ^(d) :				
6.38%, 09/15/20		105		106,181
5.13%, 12/15/21		187		186,299
5.13%, 12/15/21 ^(g)		640		636,205
7.75%, 07/15/25 ^(g)		1,276		1,358,940
Charter Communications Operating LLC/Charter Communications Operating Capital,				
4.91%, 07/23/25 ^(g)		2,425		2,492,901
Clear Channel International BV, 8.75%, 12/15/20 ^{(d)(g)}		560		585,200
Clear Channel Worldwide Holdings, Inc. ^(g) :				
6.50%, 11/15/22		2,817		2,888,023
Series B, 7.63%, 03/15/20		1,199		1,197,501
CSC Holdings LLC ^(g) :				
10.13%, 01/15/23 ^(d)		1,210		1,352,175
		<i>Par</i>		<i>Value</i>
<i>Security</i>		<i>(000)</i>		
Media (continued)				
5.25%, 06/01/24	USD	454	\$	436,975
6.63%, 10/15/25 ^(d)		235		246,750
10.88%, 10/15/25 ^(d)		1,750		2,065,000
Discovery Communications LLC ^(g) :				
3.25%, 04/01/23		1,490		1,448,346
3.45%, 03/15/25		170		162,617
DISH DBS Corp.:				
5.88%, 07/15/22 ^(g)		570		555,750
5.00%, 03/15/23		358		328,912
5.88%, 11/15/24		245		229,688
7.75%, 07/01/26 ^(g)		822		809,670
DISH Network Corp., 3.38%, 08/15/26 ⁽ⁿ⁾		219		220,328
eircom Finance DAC, 4.50%, 05/31/22	EUR	100		124,989
GTT Communications, Inc., 7.88%, 12/31/24 ^(d)	USD	224		232,820
Hughes Satellite Systems Corp.:				
7.63%, 06/15/21		93		100,091
5.25%, 08/01/26 ^(g)		413		402,675
Intelsat Jackson Holdings SA:				
7.25%, 10/15/20		296		275,650
5.50%, 08/01/23 ^(g)		471		389,164
9.75%, 07/15/25 ^(d)		504		478,170
LG Finance Co. Corp., 5.88%, 11/01/24 ^(d)		85		88,791
Live Nation Entertainment, Inc., 4.88%, 11/01/24 ^(d)		29		28,819
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance, 7.88%, 05/15/24 ^(d)		91		88,043
MDC Partners, Inc., 6.50%, 05/01/24 ^(d)		341		340,147
Meredith Corp., 6.88%, 02/01/26 ^(d)		154		158,813
Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 08/15/23 ^(d)		233		246,106

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Numericable Group SA, 5.38%, 05/15/22	EUR	110	137,009
Qualitytech LP/QTS Finance Corp., 4.75%, 11/15/25 ^(d)	USD	146	141,985
Radiate Holdco LLC/Radiate Finance, Inc., 6.88%, 02/15/23 ^(d)		60	59,850
SFR Group SA ^(d) :			
6.00%, 05/15/22 ^(g)		370	359,362
6.25%, 05/15/24		420	391,125
7.38%, 05/01/26 ^(g)		1,482	1,430,575
Sirius XM Radio, Inc., 5.00%, 08/01/27 ^(d)		85	82,663
TEGNA, Inc.:			
5.13%, 10/15/19		105	106,444
5.50%, 09/15/24 ^(d)		66	67,815
Telenet Finance Luxembourg Notes Sarl, 5.50%, 03/01/28 ^(d)		400	386,000
Telesat Canada/Telesat LLC, 8.88%, 11/15/24 ^(d)		241	264,498
Tribune Media Co., 5.88%, 07/15/22		22	22,440
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:			
5.63%, 04/15/23	EUR	70	88,360
5.00%, 01/15/25 ^(d)	USD	200	203,500
Univision Communications, Inc. ^(d) :			
5.13%, 05/15/23 ^(g)		336	318,360
5.13%, 02/15/25		65	60,044
UPCB Finance IV Ltd.:			
5.38%, 01/15/25 ^(d)		201	198,739
4.00%, 01/15/27	EUR	100	126,841
Videotron Ltd., 5.13%, 04/15/27 ^(d)	USD	326	328,895
Virgin Media Finance PLC, 5.75%, 01/15/25 ^{(d)(g)}		655	643,537
Virgin Media Receivables Financing Notes I DAC, 5.50%, 09/15/24	GBP	100	139,771
Virgin Media Secured Finance PLC:			
5.13%, 01/15/25		100	141,986
5.50%, 01/15/25		180	255,398

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Media (continued)			
5.25%, 01/15/26 ^{(d)(g)}	USD	355	\$ 347,900
5.50%, 08/15/26 ^{(d)(g)}		200	197,980
Ziggo Bond Finance BV:			
4.63%, 01/15/25	EUR	137	169,627
5.88%, 01/15/25 ^{(d)(g)}	USD	470	452,375
Ziggo Secured Finance BV, 5.50%, 01/15/27 ^(d)		150	143,813
			35,769,533
Metals & Mining 3.1%			
Big River Steel LLC/BRS Finance Corp., 7.25%, 09/01/25 ^(d)		175	185,063
Cleveland-Cliffs, Inc., 4.88%, 01/15/24 ^(d)		188	183,535
Constellium NV ^(d) :			
5.75%, 05/15/24		500	503,750
6.63%, 03/01/25 ^(g)		523	541,305
5.88%, 02/15/26		250	252,500
First Quantum Minerals Ltd. ^{(d)(g)} :			
7.00%, 02/15/21		299	308,344
7.25%, 05/15/22		356	366,680
FMG Resources August 2006 Property Ltd., 9.75%, 03/01/22 ^(d)		189	208,777
Freeport-McMoRan, Inc.:			
2.38%, 03/15/18		2,133	2,131,294
3.10%, 03/15/20		1,537	1,521,630
4.00%, 11/14/21		240	238,800
3.55%, 03/01/22		855	831,744
3.88%, 03/15/23		1,338	1,297,860
5.40%, 11/14/34		126	122,850
5.45%, 03/15/43		1,061	1,023,865
Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 ^(d)		479	506,542
Joseph T Ryerson & Son, Inc., 11.00%, 05/15/22 ^(d)		172	191,496
Kaiser Aluminum Corp., 5.88%, 05/15/24		112	117,354
Kinross Gold Corp.:			
4.50%, 07/15/27 ^(d)		122	118,340
6.88%, 09/01/41		76	87,590
Novelis Corp. ^{(d)(g)} :			
6.25%, 08/15/24		1,249	1,277,102
5.88%, 09/30/26		986	993,395
Nyrstar Netherlands Holdings BV, 6.88%, 03/15/24	EUR	100	125,033
Ovako AB, 5.00%, 10/05/22		100	124,206
Steel Dynamics, Inc.:			
5.13%, 10/01/21 ^(g)	USD	645	653,062
5.25%, 04/15/23 ^(g)		200	204,250
5.50%, 10/01/24		56	57,960

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4.13%, 09/15/25		195	188,663
5.00%, 12/15/26		15	15,300
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 06/15/25 ^(d)		278	289,815
Teck Resources Ltd.:			
4.50%, 01/15/21		86	87,118
3.75%, 02/01/23 ^(g)		1,709	1,670,547
8.50%, 06/01/24 ^{(d)(g)}		1,191	1,324,987
5.20%, 03/01/42 ^(g)		473	457,627
5.40%, 02/01/43		279	276,210
thyssenKrupp AG, 1.38%, 03/03/22	EUR	75	92,324
United States Steel Corp.:			
8.38%, 07/01/21 ^(d)	USD	254	272,415
6.88%, 08/15/25		262	275,100
Vale Overseas Ltd., 6.25%, 08/10/26		188	212,008
VM Holdings SA, 5.38%, 05/04/27 ^(d)		237	244,584
			19,581,025
		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
Security			
Multi-Utilities 0.3%			
Brooklyn Union Gas Co., 3.41%, 03/10/26 ^{(d)(g)}	USD	1,475	\$ 1,453,307
NGL Energy Partners LP/NGL Energy Finance Corp.:			
5.13%, 07/15/19		144	144,360
6.88%, 10/15/21 ^(g)		553	557,147
			2,154,814
Multiline Retail 0.0%			
Neiman Marcus Group Ltd., 8.00%, 10/15/21 ^{(d)(g)}		332	200,860
Offshore Drilling & Other Services 0.0%			
Entegris, Inc., 4.63%, 02/10/26 ^(d)		190	186,675
Oil, Gas & Consumable Fuels 6.6%			
Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.88%, 12/15/24		117	124,605
Andeavor Logistics LP, Series A, 6.88% ^{(e)(k)}		324	330,277
Andeavor Logistics LP/Tesoro Logistics Finance Corp., 4.25%, 12/01/27		185	180,829
Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 09/15/24		55	56,238
Antero Resources Corp.:			
5.13%, 12/01/22		76	76,665
5.63%, 06/01/23		74	75,850
Ascent Resources Utica Holdings LLC/ARU Finance Corp., 10.00%, 04/01/22 ^(d)		207	220,455
Berry Petroleum Co. LLC, 7.00%, 02/15/26 ^(d)		272	276,760
California Resources Corp., 8.00%, 12/15/22 ^{(d)(g)}		275	217,937
Callon Petroleum Co., 6.13%, 10/01/24		300	306,000
Calumet Specialty Products Partners LP/Calumet Finance Corp.:			
6.50%, 04/15/21		24	23,400
7.63%, 01/15/22		128	127,360
Carrizo Oil & Gas, Inc.:			
6.25%, 04/15/23		116	116,290
8.25%, 07/15/25		131	139,843

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Cheniere Corpus Christi Holdings LLC:		
7.00%, 06/30/24 ^(g)	773	864,987
5.88%, 03/31/25	352	372,240
5.13%, 06/30/27 ^(g)	622	628,997
Cheniere Energy Partners LP, 5.25%, 10/01/25 ^(d)	170	171,700
Chesapeake Energy Corp. ^(d) :		
8.00%, 12/15/22 ^(g)	888	944,610
8.00%, 01/15/25	94	92,825
8.00%, 06/15/27 ^(g)	934	895,472
Cia Latinoamericana de Infraestructura & Servicios SA, 9.50%, 07/20/23 ^(d)	341	352,935
Citgo Holding, Inc., 10.75%, 02/15/20 ^(d)	135	144,788
CONSOL Energy, Inc.:		
5.88%, 04/15/22 ^(g)	2,997	3,013,858
8.00%, 04/01/23	19	20,116
11.00%, 11/15/25 ^(d)	474	507,180
Continental Resources, Inc.:		
3.80%, 06/01/24 ^(g)	275	267,094
4.38%, 01/15/28 ^(d)	372	362,700
Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 05/15/25 ^(d)	409	415,135
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp.,		
6.25%, 04/01/23	35	36,050
CrownRock LP/CrownRock Finance, Inc., 5.63%, 10/15/25 ^{(d)(g)}	883	865,340
DCP Midstream LLC ^(d) :		
4.75%, 09/30/21	80	81,400
6.45%, 11/03/36	197	216,700
6.75%, 09/15/37	237	264,255
DEA Finance SA, 7.50%, 10/15/22	EUR 100	134,186

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par</i> <i>(000)</i>	<i>Value</i>
Oil, Gas & Consumable Fuels (continued)		
Denbury Resources, Inc., 9.25%, 03/31/22 ^(d)	USD 468	\$ 479,700
Diamond Offshore Drilling, Inc., 7.88%, 08/15/25	92	93,380
Diamondback Energy, Inc., 5.38%, 05/31/25	243	243,000
Eclipse Resources Corp., 8.88%, 07/15/23	70	70,350
Enbridge, Inc., 6.25%, 03/01/78 ^{(e)(f)}	1,565	1,577,887
Endeavor Energy Resources LP/EER Finance, Inc. ^(d) :		
5.50%, 01/30/26	123	122,078
5.75%, 01/30/28	224	224,000
Energy Transfer Equity LP:		
7.50%, 10/15/20 ^(g)	703	762,755
4.25%, 03/15/23	177	173,626
5.88%, 01/15/24	220	233,200
5.50%, 06/01/27 ^(g)	120	124,200
Ensco Jersey Finance Ltd., 3.00%, 01/31/24	247	203,157
EP Energy LLC/Everest Acquisition Finance, Inc.:		
9.38%, 05/01/20	8	7,440
9.38%, 05/01/24 ^(d)	522	384,975
8.00%, 11/29/24 ^{(d)(g)}	387	398,610
Extraction Oil & Gas, Inc. ^(d) :		
7.38%, 05/15/24	188	198,340
5.63%, 02/01/26	394	386,120
Genesis Energy LP/Genesis Energy Finance Corp.:		
6.50%, 10/01/25	145	144,638
6.25%, 05/15/26	158	152,865
Geopark Ltd., 6.50%, 09/21/24 ^(d)	200	200,926
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^{(d)(g)}	828	863,190
Gulfport Energy Corp.:		
6.63%, 05/01/23	190	195,225
6.00%, 10/15/24	26	25,545
6.38%, 05/15/25	102	100,598
6.38%, 01/15/26 ^(d)	201	198,116
Halcon Resources Corp.:		
6.75%, 02/15/25 ^(d)	149	150,117
Series WI, 6.75%, 02/15/25	597	602,970
Hess Corp., 4.30%, 04/01/27	50	48,944
Hess Infrastructure Partners LP/Hess Infrastructure Partners Finance Corp., 5.63%, 02/15/26 ^(d)	341	341,000
Indigo Natural Resources LLC, 6.88%, 02/15/26 ^(d)	185	180,878
Jones Energy Holdings LLC/Jones Energy Finance Corp., 9.25%, 03/15/23 ^(d)	98	96,285
Matador Resources Co., 6.88%, 04/15/23 ^(g)	838	875,710
MEG Energy Corp. ^(d) :		
6.38%, 01/30/23	2	1,715

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7.00%, 03/31/24 ^(g)		448	381,920
6.50%, 01/15/25 ^(g)		527	517,119
Murphy Oil Corp.:			
6.88%, 08/15/24 ^(g)		260	273,359
5.75%, 08/15/25		20	19,930
5.88%, 12/01/42		47	43,945
Nabors Industries, Inc. ^(d) :			
0.75%, 01/15/24		399	303,431
5.75%, 02/01/25		155	147,928
Newfield Exploration Co., 5.63%, 07/01/24		111	116,828
NGPL PipeCo LLC ^(d) :			
4.38%, 08/15/22		378	377,055
4.88%, 08/15/27		135	136,181
7.77%, 12/15/37 ^(g)		533	652,925
Noble Holding International Ltd.:			
7.75%, 01/15/24 ^(g)		267	243,971
7.70%, 04/01/25		219	196,005
7.88%, 02/01/26 ^(d)		756	759,780
		<i>Par</i>	<i>Value</i>
<i>Security</i>		<i>(000)</i>	
Oil, Gas & Consumable Fuels (continued)			
Oasis Petroleum, Inc.:			
6.50%, 11/01/21	USD	54	\$ 55,080
6.88%, 03/15/22		98	100,389
6.88%, 01/15/23		94	95,880
2.63%, 09/15/23		704	725,364
Odebrecht Offshore Drilling Finance,			
7.72%, 12/01/26 ^{(d)(h)}	BRL	8	2,530
6.72%, 12/01/22 ^(d)		94	90,273
Paramount Resources Ltd., 6.88%, 06/30/23 ^(d)	USD	335	348,400
Parker Drilling Co., 7.50%, 08/01/20		123	113,468
Parsley Energy LLC/Parsley Finance Corp. ^(d) :			
6.25%, 06/01/24		73	75,555
5.38%, 01/15/25		316	312,840
5.25%, 08/15/25		77	75,845
5.63%, 10/15/27		249	246,977
PBF Holding Co. LLC/ PBF Finance Corp., 7.25%, 06/15/25		212	219,420
PDC Energy, Inc.:			
6.13%, 09/15/24		24	24,540
5.75%, 05/15/26 ^(d)		175	172,760
Petrobras Global Finance BV:			
6.13%, 01/17/22		335	352,537
8.75%, 05/23/26		176	206,580
6.00%, 01/27/28 ^(d)		189	186,165
Petroleos Mexicanos ^(d) :			
5.38%, 03/13/22		39	40,755
6.50%, 03/13/27		117	125,058
5.35%, 02/12/28		99	97,317
Range Resources Corp.:			
5.88%, 07/01/22 ^(g)		250	253,750
5.00%, 03/15/23		326	318,665

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4.88%, 05/15/25	24	22,980
Resolute Energy Corp., 8.50%, 05/01/20	412	411,485
Rockies Express Pipeline LLC ^(d) :		
6.85%, 07/15/18	183	185,287
6.00%, 01/15/19	20	20,450
5.63%, 04/15/20 ^(g)	550	571,312
6.88%, 04/15/40 ^(g)	440	515,900
Rowan Cos., Inc.:		
4.88%, 06/01/22	70	65,800
4.75%, 01/15/24	89	77,430
7.38%, 06/15/25 ^(g)	443	437,462
RSP Permian, Inc.:		
6.63%, 10/01/22	291	303,367
5.25%, 01/15/25	151	152,132
Sanchez Energy Corp.:		
7.75%, 06/15/21	685	654,175
6.13%, 01/15/23 ^(g)	360	270,000
7.25%, 02/15/23 ^(d)	154	155,925
SESI LLC:		
7.13%, 12/15/21	85	86,700
7.75%, 09/15/24 ^(d)	208	216,320
Seven Generations Energy Ltd., 5.38%, 09/30/25 ^(d)	486	475,065
SM Energy Co.:		
6.50%, 11/15/21	100	101,500
6.50%, 01/01/23	60	60,000
5.00%, 01/15/24	44	41,360
5.63%, 06/01/25 ^(g)	443	423,342
6.75%, 09/15/26 ^(g)	136	136,680
Southwestern Energy Co.:		
6.70%, 01/23/25	40	39,200
7.50%, 04/01/26	172	173,720
7.75%, 10/01/27	223	227,460

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>		<i>Value</i>
Oil, Gas & Consumable Fuels (continued)				
Sunoco Logistics Partners Operations LP, 3.90%, 07/15/26 ^(g)	USD	235	\$	224,743
Sunoco LP/Sunoco Finance Corp. ^(d) :				
4.88%, 01/15/23		419		416,863
5.88%, 03/15/28		124		124,465
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. ^(d) :				
5.50%, 09/15/24 ^(g)		414		426,412
5.50%, 01/15/28		290		290,725
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:				
5.25%, 05/01/23		15		15,216
5.13%, 02/01/25		114		113,714
5.38%, 02/01/27		79		79,000
5.00%, 01/15/28 ^(d)		356		345,765
Whiting Petroleum Corp., 6.63%, 01/15/26 ^(d)		432		440,640
WildHorse Resource Development Corp., 6.88%, 02/01/25		136		139,400
Williams Cos., Inc.:				
4.55%, 06/24/24		67		67,503
5.75%, 06/24/44 ^(g)		819		870,187
WPX Energy, Inc.:				
7.50%, 08/01/20		47		50,290
6.00%, 01/15/22		221		229,287
8.25%, 08/01/23		32		36,240
5.25%, 09/15/24		130		130,000
YPF SA, 8.50%, 07/28/25		293		325,318
				41,347,962
Oil: Crude Producers 0.1%				
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.,				
4.50%, 01/15/28		322		304,290
Paper & Forest Products 0.0%				
Norbord, Inc., 6.25%, 04/15/23 ^(d)		168		179,600
Pharmaceuticals 2.0%				
AbbVie, Inc., 3.60%, 05/14/25 ^(g)		695		687,342
Actavis Funding SCS, 3.45%, 03/15/22 ^(g)		2,460		2,454,501
Endo DAC/Endo Finance LLC/Endo Finco, Inc., 5.88%, 10/15/24 ^{(d)(g)}		205		206,538
Endo Finance LLC/Endo Finco, Inc. ^(d) :				
7.25%, 01/15/22		121		101,035
5.38%, 01/15/23		65		48,588
6.00%, 07/15/23 ^(g)		233		174,750
Ephios Bondco PLC, 6.25%, 07/01/22	EUR	100		127,222
	USD	162		173,340

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inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc., 7.50%, 10/01/24 ^(d)			
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 08/01/23 ^{(d)(g)}		1,179	1,184,895
Nidda Healthcare Holding AG, 3.50%, 09/30/24	EUR	100	122,238
Shire Acquisitions Investments Ireland DAC, 2.88%, 09/23/23 ^(g)	USD	1,500	1,436,036
Teva Pharmaceutical Finance Netherlands II BV, 1.25%, 03/31/23	EUR	100	108,579
Teva Pharmaceutical Finance Netherlands III BV, 1.70%, 07/19/19	USD	315	307,345
Valeant Pharmaceuticals International, Inc. ^(d) : 7.50%, 07/15/21		155	155,775
6.75%, 08/15/21 ^(g)		433	422,175
5.63%, 12/01/21		258	243,810
6.50%, 03/15/22		697	724,880
5.50%, 03/01/23		317	280,545
5.88%, 05/15/23 ^(g)		1,143	1,015,841
7.00%, 03/15/24		476	500,990
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Pharmaceuticals (continued)			
6.13%, 04/15/25 ^(g)	USD	964	\$ 845,910
5.50%, 11/01/25 ^(g)		1,166	1,153,611
			12,475,946
Real Estate 0.0%			
Prologis LP, 3.75%, 11/01/25 ^(g)		255	259,308
Real Estate Investment Trusts (REITs) 1.4%			
AvalonBay Communities, Inc., 3.45%, 06/01/25 ^(g)		1,245	1,239,554
ERP Operating LP, 3.38%, 06/01/25 ^(g)		1,015	1,005,729
Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 ^(d)		145	147,175
GEO Group, Inc.: 5.13%, 04/01/23		407	404,965
6.00%, 04/15/26		22	21,924
Hilton Domestic Operating Co., Inc., 4.25%, 09/01/24		179	175,867
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.63%, 04/01/25		72	72,270
iStar, Inc.: 4.63%, 09/15/20		33	33,165
6.00%, 04/01/22		140	140,700
5.25%, 09/15/22		153	150,323
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.: 5.63%, 05/01/24 ^(g)		1,628	1,684,166
4.50%, 09/01/26		432	411,480
NH Hotel Group SA, 3.75%, 10/01/23	EUR	129	164,659
Starwood Property Trust, Inc.: 5.00%, 12/15/21	USD	234	239,265
4.75%, 03/15/25 ^(d)		96	93,120
Trust F/1401, 6.95%, 01/30/44		706	740,417
Ventas Realty LP, 4.13%, 01/15/26 ^(g)		650	656,187
Ventas Realty LP/Ventas Capital Corp., 4.75%, 06/01/21 ^(g)		1,300	1,357,236
VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23		244	270,161

			9,008,363
Real Estate Management & Development	0.2%		
ADLER Real Estate AG, 2.13%, 02/06/24	EUR	100	121,292
Greystar Real Estate Partners LLC, 5.75%, 12/01/25 ^(d)	USD	174	176,175
Howard Hughes Corp., 5.38%, 03/15/25 ^(d)		218	215,003
Realogy Group LLC/Realogy Co-Issuer Corp. ^(d) :			
4.50%, 04/15/19 ^(g)		301	305,139
5.25%, 12/01/21		58	58,725
4.88%, 06/01/23 ^(g)		141	136,418
RESIDOMO Sro, 3.38%, 10/15/24	EUR	100	122,610
Rialto Holdings LLC/Rialto Corp., 7.00%, 12/01/18 ^(d)	USD	157	157,031
			1,292,393
Road & Rail	0.8%		
Avis Budget Finance PLC, 4.13%, 11/15/24	EUR	100	124,197
EC Finance PLC, 2.38%, 11/15/22		100	123,661
Flexi-Van Leasing, Inc., 10.00%, 02/15/23 ^(d)	USD	203	201,985
Herc Rentals, Inc. ^(d) :			
7.50%, 06/01/22		128	136,960
7.75%, 06/01/24		121	131,854
Hertz Corp., 7.63%, 06/01/22 ^(d)		404	415,110
Lima Metro Line 2 Finance Ltd., 5.88%, 07/05/34 ^{(d)(g)}		3,000	3,167,700
Loxam SAS:			
3.50%, 05/03/23	EUR	100	125,667
6.00%, 04/15/25		100	131,129

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Road & Rail (continued)		
United Rentals North America, Inc., 4.63%, 10/15/25	USD 383	\$ 373,425
Watco Cos. LLC/Watco Finance Corp., 6.38%, 04/01/23 ^(d)	319	326,975
		5,258,663
Semiconductors & Semiconductor Equipment 1.5%		
Advanced Micro Devices, Inc., 7.50%, 08/15/22	73	80,117
Analog Devices, Inc. ^(g) :		
3.90%, 12/15/25	375	379,738
3.50%, 12/05/26	275	268,524
Applied Materials, Inc., 3.90%, 10/01/25 ^(g)	285	293,107
Broadcom Corp. / Broadcom Cayman Finance, Ltd. ^(g) :		
3.00%, 01/15/22	1,250	1,221,587
3.63%, 01/15/24	1,515	1,476,586
Microchip Technology, Inc., 1.63%, 02/15/25	506	880,631
Micron Technology, Inc.:		
5.25%, 01/15/24 ^(d)	39	39,975
5.50%, 02/01/25	10	10,375
Series G, 3.00%, 11/15/43 ⁽ⁿ⁾	177	298,996
Microsemi Corp., 9.13%, 04/15/23 ^(d)	20	22,150
NXP BV/NXP Funding LLC ^(d) :		
4.13%, 06/15/20 ^(g)	834	848,595
4.13%, 06/01/21	200	203,540
4.63%, 06/01/23 ^(g)	425	437,325
ON Semiconductor Corp., 1.00%, 12/01/20	498	696,620
QUALCOMM, Inc., 3.45%, 05/20/25 ^(g)	1,570	1,521,157
Sensata Technologies BV ^(d) :		
5.63%, 11/01/24	179	191,360
5.00%, 10/01/25 ^(g)	278	280,085
		9,150,468
Software 1.9%		
ACI Worldwide, Inc., 6.38%, 08/15/20 ^{(d)(g)}	360	363,600
BMC Software Finance, Inc., 8.13%, 07/15/21 ^(d)	426	427,598
CA, Inc., 3.60%, 08/15/22 ^(g)	555	554,950
Citrix Systems, Inc., 0.50%, 04/15/19	140	186,118
Genesys Telecommunications Laboratories Inc/Greeneden Lux 3 Sarl/Greeneden US Holdings LLC, 10.00%, 11/30/24 ^(d)	611	675,919
Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 08/01/22 ^(d)	46	46,115
Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 05/01/21 ^{(d)(g)(h)}	545	554,537
Infor US, Inc., 6.50%, 05/15/22 ^(g)	1,803	1,843,567
Informatica LLC, 7.13%, 07/15/23 ^{(d)(g)}	900	917,550

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Nuance Communications, Inc.:			
5.38%, 08/15/20 ^{(d)(g)}		36	36,315
6.00%, 07/01/24		174	182,100
5.63%, 12/15/26		143	144,788
PTC, Inc., 6.00%, 05/15/24		202	212,353
RP Crown Parent LLC, 7.38%, 10/15/24 ^(d)		392	408,660
Solera LLC/Solera Finance, Inc., 10.50%, 03/01/24 ^{(d)(g)}		2,182	2,449,950
Sophia LP/Sophia Finance, Inc., 9.00%, 09/30/23 ^{(d)(g)}		303	319,286
TIBCO Software, Inc., 11.38%, 12/01/21 ^{(d)(g)}		784	854,701
Veritas US, Inc./Veritas Bermuda Ltd. ^{(d)(g)} :			
7.50%, 02/01/23		925	938,875
10.50%, 02/01/24		600	573,000
			11,689,982
Specialty Retail 0.3%			
Asbury Automotive Group, Inc., 6.00%, 12/15/24 ^(g)		334	346,525
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Specialty Retail (continued)			
Catalent Pharma Solutions, Inc., 4.88%, 01/15/26 ^(d)	USD	324	\$ 320,760
Group 1 Automotive, Inc.:			
5.00%, 06/01/22 ^(g)		155	158,100
5.25%, 12/15/23 ^(d)		18	18,450
Hexion US Finance Corp., 6.63%, 04/15/20		98	91,140
JC Penney Corp., Inc.:			
8.13%, 10/01/19 ^(g)		42	44,047
6.38%, 10/15/36		21	14,175
7.40%, 04/01/37		64	46,080
L Brands, Inc.:			
6.88%, 11/01/35 ^(g)		401	397,992
6.75%, 07/01/36		71	69,580
Masaria Investments SAU, 5.00%, 09/15/24	EUR	100	123,678
Penske Automotive Group, Inc., 5.50%, 05/15/26	USD	32	31,920
PetSmart, Inc., 5.88%, 06/01/25 ^(d)		133	103,740
PVH Corp., 3.13%, 12/15/27	EUR	100	121,339
Shop Direct Funding PLC, 7.75%, 11/15/22	GBP	100	128,071
			2,015,597
Technology Hardware, Storage & Peripherals 0.5%			
Dell International LLC/EMC Corp. ^{(d)(g)} :			
4.42%, 06/15/21	USD	40	40,840
7.13%, 06/15/24		651	700,639
6.02%, 06/15/26		135	144,134
8.35%, 07/15/46		80	101,351
Hewlett Packard Enterprise Co., 4.90%, 10/15/25 ^(g)		375	388,716
Riverbed Technology, Inc., 8.88%, 03/01/23 ^(d)		165	154,687
Western Digital Corp.:			
7.38%, 04/01/23 ^(d)		459	498,933
4.75%, 02/15/26		868	874,510
			2,903,810

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Textiles, Apparel & Luxury Goods 0.0%			
BiSoho SAS, 5.88%, 05/01/23	EUR	54	70,419
Levi Strauss & Co., 3.38%, 03/15/27		100	125,769
			196,188
Thriffs & Mortgage Finance 0.1%			
Jerrold Finco PLC, 6.25%, 09/15/21	GBP	100	140,492
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp. ^(d) : 5.25%, 03/15/22	USD	31	31,233
5.25%, 10/01/25		284	276,190
			447,915
Tobacco 0.1%			
Reynolds American, Inc., 3.25%, 06/12/20 ^(g)		396	397,145
Trading Companies & Distributors 0.4%			
HD Supply, Inc., 5.75%, 04/15/24 ^{(d)(g)}		2,099	2,201,326
Transportation Infrastructure 1.2%			
CEVA Group PLC, 7.00%, 03/01/21 ^(d)		460	453,100
Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 03/15/18 ^{(d)(g)}		6,155	6,156,966
Rumo Luxembourg Sarl, 7.38%, 02/09/24 ^(d)		293	314,067
Swissport Financing Sarl, 9.75%, 12/15/22	EUR	100	127,799
Transurban Finance Co. Property Ltd., 4.13%, 02/02/26 ^{(d)(g)}	USD	435	438,770
WFS Global Holding SAS, 9.50%, 07/15/22	EUR	100	130,036
			7,620,738
Utilities 0.3%			
AES Argentina Generacion SA, 7.75%, 02/02/24 ^(d)	USD	293	309,894
AES Panama SRL, 6.00%, 06/25/22 ^(d)		200	207,500

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

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(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Utilities (continued)			
ContourGlobal Power Holdings SA, 5.13%, 06/15/21	EUR	100	\$ 124,245
Generacion Mediterraneo SA/Generacion Frias SA/Central Termica Roca SA, 9.63%, 07/27/23 ^(d)	USD	293	320,835
Inkia Energy Ltd., 5.88%, 11/09/27 ^(d)		377	373,117
Stoneway Capital Corp., 10.00%, 03/01/27 ^{(d)(g)}		293	323,399
			1,658,990
Wireless Telecommunication Services 2.3%			
CoreCivic, Inc., 4.75%, 10/15/27		169	161,395
CyrusOne LP/CyrusOne Finance Corp.: 5.00%, 03/15/24 ^(g)		510	513,825
5.38%, 03/15/27		50	50,125
Digicel Group Ltd., 8.25%, 09/30/20 ^(d)		200	187,500
Digicel Ltd., 6.00%, 04/15/21 ^{(d)(g)}		2,073	1,992,671
Equinix, Inc., 2.88%, 10/01/25	EUR	100	120,856
Matterhorn Telecom SA: 3.88%, 05/01/22		100	123,830
4.00%, 11/15/27		100	119,404
Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 02/15/25 ^(d)	USD	215	205,863
Rogers Communications, Inc., 5.00%, 03/15/44 ^(g)		545	596,546
SBA Communications Corp.: 4.00%, 10/01/22 ^(d)		401	392,980
4.88%, 09/01/24		263	259,713
Sprint Capital Corp.: 6.90%, 05/01/19		135	139,771
8.75%, 03/15/32 ^(g)		750	813,750
Sprint Communications, Inc.: 7.00%, 03/01/20 ^{(d)(g)}		904	954,850
7.00%, 08/15/20		125	130,781
Sprint Corp.: 7.88%, 09/15/23 ^(g)		847	876,645
7.13%, 06/15/24 ^(g)		2,045	2,030,889
7.63%, 02/15/25 ^(g)		893	893,000
7.63%, 03/01/26		303	301,894
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC, 3.36%, 03/20/23 ^{(d)(g)}		488	488,719
T-Mobile USA, Inc.: 4.00%, 04/15/22		197	197,000
6.00%, 03/01/23 ^(g)		304	316,160
6.63%, 04/01/23		547	566,364
6.84%, 04/28/23		55	57,063
6.50%, 01/15/24 ^(g)		535	560,412

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6.38%, 03/01/25	14	14,770
4.50%, 02/01/26	355	348,344
4.75%, 02/01/28	559	545,237
Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC, 8.25%, 10/15/23 ^(g)	445	414,962
Xplornet Communications, Inc., (9.63% Cash or 10.63% PIK), 9.63%, 06/01/22 ^{(d)(h)}	121	125,989
		14,501,308

Total Corporate Bonds 61.5%
(Cost \$381,383,425)

383,770,679

Floating Rate Loan Interests^(o) 38.6%

Aerospace & Defense 0.5%

Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.40%, 08/18/24	1,082	1,087,851
DAE Aviation Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.75% 1.00% Floor), 5.40%, 07/07/22 ^(p)	160	160,889

Security

*Par
(000) Value*

Aerospace & Defense (continued)

Engility Corp.:		
Term Loan B1, (1 mo. LIBOR + 2.75%), 4.40%, 08/12/20	USD 101	\$ 101,254
Term Loan B2, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 08/12/23	178	179,872
TransDigm, Inc.:		
2017 Extended Term Loan F, (1 mo. LIBOR + 2.75%), 4.44%, 06/09/23	928	933,251
2017 Term Loan E, (1 mo. LIBOR + 2.75%), 4.40%, 05/14/22	628	632,029
		3,095,146

Air Freight & Logistics 0.2%

Avolon TLB Borrower 1 (Luxembourg) Sarl, Term Loan B2, (1 mo. LIBOR + 2.25%), 3.84%, 04/03/22	259	258,832
CEVA Group PLC, Letter of Credit, (3 mo. LIBOR + 5.50%), 6.50%, 03/19/21 ^(a)	213	208,918
CEVA Intercompany BV, Dutch Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.27%, 03/19/21	217	212,584
CEVA Logistics Canada ULC, Canadian Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.27%, 03/19/21	42	40,991
CEVA Logistics US Holdings, Inc., Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.27%, 03/19/21	286	280,663
Livingston International, Inc., Term Loan B3, (3 mo. LIBOR + 5.75%), 7.44%, 03/20/20	136	135,254
XPO Logistics, Inc., 2018 Term Loan B, 3.85%, 02/23/25	251	251,892

1,389,134

Airlines 0.0%

Northwest Airlines, Inc., Term Loan, (6 mo. LIBOR + 1.23%), 2.68%, 09/10/18 ^(a)	138	137,100
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Auto Components 0.1%

Dayco Products LLC, 2017 Term Loan B, (1 mo. LIBOR + 5.00%), 6.65%, 05/19/23 ^(a)	313	316,155
USI, Inc., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 4.69%, 05/16/24	543	542,664
		858,819

Automobiles 0.1%

CH Hold Corp.:

1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 02/01/24	404	406,394
2nd Lien Term Loan, (1 mo. LIBOR + 7.25% 1.00% Floor), 8.90%, 02/01/25 ^(a)	110	111,375
FCA US LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 3.60%, 12/31/18	373	373,431

891,200

Banks 0.1%

Banco Espirito Santo SA, - 4.75%, 01/15/19

EUR 100 35,685

Capri Finance LLC, 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.02%,
11/01/24

USD 645 644,600

680,285

Building Materials 0.1%Allied Universal HoldCo LLC, 2015 Term Loan, (3 mo. LIBOR + 3.75% 1.00% Floor),
5.44%, 07/28/22

228 225,740

USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (3 mo. LIBOR + 8.50%, 1.00%
Floor), 10.27%, 07/28/23

290 287,100

512,840

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Building Products 0.4%		
Continental Building Products LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.25%), 3.91%, 08/18/23	USD 127	\$ 128,323
CPG International Inc., 2017 Term Loan, (6 mo. LIBOR + 3.75% 1.00% Floor), 5.59%, 05/03/24	630	634,333
Jeld-Wen Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.00%), 3.69%, 12/14/24	510	512,422
Ply Gem Industries, Inc., Term Loan, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.69%, 02/01/21	320	321,086
Wilsonart LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.95%, 12/19/23	654	657,593
		2,253,757
Capital Markets 0.3%		
Duff & Phelps Corp., 2017 Term Loan B, 02/13/25 ^(p)	165	166,191
FinCo I LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 12/27/22	445	449,005
Greenhill & Co., Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.75% 1.00% Floor), 5.38%, 10/12/22	427	429,669
RPI Finance Trust, Term Loan B6, (3 mo. LIBOR + 2.00%), 3.69%, 03/27/23	859	862,945
		1,907,810
Chemicals 1.3%		
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.69%, 01/31/24	607	610,895
Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 2.00%), 3.69%, 06/01/24	701	704,351
Charter NEX US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 05/16/24	443	443,439
Chemours Company, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 05/12/22	290	290,974
EaglePicher Technologies LLC, 1st Lien Term Loan B, 02/27/25 ^(p)	375	375,236
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.19%, 06/28/24	215	217,285
Encapsys LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 11/07/24	335	337,094
Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.75%), 5.49%, 07/09/19	101	96,243
H.B. Fuller Co., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 3.84%, 10/20/24	738	741,383
Invictus ^(p) : 1st Lien Term Loan, 01/24/25	265	267,064
2nd Lien Term Loan, 01/23/26	135	135,929
MacDermid, Inc.: Term Loan B6, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 06/07/23	468	471,158
Term Loan B7, (1 mo. LIBOR + 2.50% 1.00% Floor), 4.15%, 06/07/20	571	573,278
Oxea Holding Drei GmbH, 2017 Term Loan B2, (3 mo. LIBOR + 3.50%), 5.25%, 10/11/24 ^(a)	1,125	1,130,806

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PQ Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%), 4.29%, 02/08/25	916	920,583
Solenis International LP, 1st Lien Term Loan, (3 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 07/31/21	502	500,000
Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.50%, 08/07/20	476	476,227
		8,291,945
	<i>Par</i>	
	<i>(000)</i>	<i>Value</i>
<i>Security</i>		
Commercial Services & Supplies 2.0%		
Advanced Disposal Services, Inc., Term Loan B3, (1 Week LIBOR + 2.25%), 3.72%, 11/10/23	USD 1,030	\$ 1,033,625
Aramark Services, Inc., 2017 Term Loan B1, (1 mo. LIBOR + 2.00%), 3.65%, 03/11/25	90	90,893
Asurion LLC:		
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%), 7.65%, 08/04/25	298	305,226
2017 Term Loan B4, (1 mo. LIBOR + 2.75%), 4.40%, 08/04/22	224	225,079
2018 Term Loan B6, (1 mo. LIBOR + 2.75%), 4.65%, 11/03/23	1,427	1,434,298
Camelot UK Holdco Ltd., 2017 Repriced Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 10/03/23	657	661,062
Catalent Pharma Solutions, Inc., Term Loan B, (1 mo. LIBOR + 2.25% 1.00% Floor), 3.90%, 05/20/24	1,180	1,183,825
Clean Harbors, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.65%, 06/27/24	214	214,995
Convergint Technologies LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.00%), 4.66%, 02/03/25	187	186,202
Creative Artists Agency LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 4.59%, 02/15/24	956	963,019
Dealer Tire LLC, 2017 Term Loan B, (OR + 3.25% 1.00% Floor), 5.00%, 12/22/21 ^(a)	302	306,381
Employbridge LLC, Exit Term Loan, (3 mo. LIBOR + 6.50% 1.00% Floor), 8.19%, 05/16/20	160	157,811
Garda World Security Corp., 2017 Term Loan, (PRIME + 2.50%), 7.00%, 05/24/24	281	282,909
Harland Clarke Holdings Corp., Term Loan B7, (3 mo. LIBOR + 4.75% 1.00% Floor), 6.44%, 11/03/23	275	277,525
KAR Auction Services, Inc., Term Loan B5, (3 mo. LIBOR + 2.50%), 4.25%, 03/09/23	500	502,126
Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 05/02/22	1,486	1,497,480
US Security Associates Holdings, Inc., 2016 Term Loan, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.69%, 07/14/23	712	717,004
West Corp., 2017 Term Loan, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.65%, 10/10/24	1,105	1,114,426
Wrangler Buyer Corp., Term Loan B, (1 mo. LIBOR + 3.00%), 4.65%, 09/27/24	1,140	1,145,952
		12,299,838
Communications Equipment 0.3%		
Avaya, Inc., Exit Term Loan B, (1 mo. LIBOR + 4.75% 1.00% Floor), 6.34%, 12/15/24 ^(p)	519	521,439
Colorado Buyer, Inc., Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.78%, 05/01/24	542	544,889
CommScope, Inc., Term Loan B5, (1 mo. LIBOR + 2.00%), 3.65%, 12/29/22	258	259,107
Securus Technologies Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.50% 1.00% Floor), 6.15%, 11/01/24	573	579,091

		1,904,526
Construction & Engineering 0.5%		
AECOM, Term Loan B, 02/22/25 ^(P)	255	255,212
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25% 1.00% Floor), 6.00%, 06/21/24	2,145	2,160,194
CNT Holdings III Corp., 2017 Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 01/22/23	144	140,073

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Construction & Engineering (continued)		
Pike Corp., Replacement Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 09/20/24	USD 229	\$ 230,954
USIC Holdings, Inc., 2017 Term Loan B, (6 mo. LIBOR + 3.50% 1.00% Floor), 5.00%, 12/08/23	409	411,306
		3,197,739
Construction Materials 0.5%		
Core & Main LP, 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.57%, 08/01/24	883	884,262
Filtration Group Corp., 1st Lien Term Loan, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.98%, 11/21/20	1,507	1,521,210
GYP Holdings III Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.77%, 04/01/23	699	702,798
		3,108,270
Containers & Packaging 0.4%		
Berlin Packaging LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.89%, 10/01/21	258	259,454
Berry Global, Inc., Term Loan Q, (1 mo. LIBOR + 2.00%), 3.62%, 10/01/22	1,147	1,150,134
Berry Plastics Group, Inc., Term Loan O, (1 mo. LIBOR + 2.00%), 3.58%, 02/08/20	250	250,937
BWAY Holding Co., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 4.96%, 04/03/24	564	566,281
Plastipak Holdings, Inc., Term Loan B, (3 mo. LIBOR + 2.75%), 4.45%, 10/14/24	289	290,866
		2,517,672
Distributors 0.3%		
American Builders & Contractors Supply Co., Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 10/31/23	930	935,060
American Tire Distributors Holdings, Inc., 2015 Term Loan, (1 mo. LIBOR + 4.25% 1.00% Floor), 5.90%, 09/01/21	219	221,366
TriMark USA LLC: 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.15%, 08/28/24	679	682,449
Delayed Draw Term Loan, 08/28/24 ^(P)	31	31,445
		1,870,320
Diversified Consumer Services 1.0%		
AI Aqua Merger Sub, Inc., 2017 Incremental Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 12/13/23	184	184,709
Ascend Learning LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 07/12/24	379	380,312
Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.65%, 11/07/23	719	723,918
Equian LLC, Add on Term Loan B, (3 mo. LIBOR + 3.25%), 5.15%, 05/17/24	550	552,409

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Nomad Foods Europe Midco Ltd.:		
2017 Delayed Draw Term Loan B6, (3 mo. LIBOR + 2.25%), 3.86%, 05/15/24	38	38,120
2017 Term Loan B4, (1 mo. LIBOR + 2.25%), 3.84%, 05/15/24	489	490,221
Serta Simmons Bedding LLC:		
1st Lien Term Loan, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.22%, 11/08/23	985	948,822
2nd Lien Term Loan, (1 mo. LIBOR + 8.00% 1.00% Floor), 9.58%, 11/08/24	296	268,949
ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 11/08/23	733	735,897
	<i>Par</i>	
	<i>(000)</i>	<i>Value</i>
<i>Security</i>		
Diversified Consumer Services (continued)		
Spin Holdco, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor), 5.08%, 11/14/22	USD 428	\$ 430,006
Weight Watchers International, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.75%), 6.45%, 11/29/24	1,390	1,405,709
		6,159,072
Diversified Financial Services 0.5%		
AlixPartners LLP, 2017 Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.44%, 04/04/24	963	968,645
Clipper Acquisitions Corp., 2017 Term Loan B, (2 mo. LIBOR + 2.00% 1.00% Floor), 3.62%, 12/11/24 ^(a)	210	210,787
CVS Holdings I LP, 2018 1st Lien Term Loan, (OR + 3.00% 1.00% Floor), 4.79%, 02/06/25 ^(a)	335	333,744
Endo Luxembourg Finance Company I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 5.94%, 04/29/24	499	497,321
Kingpin Intermediate Holdings LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 4.25% 1.00% Floor), 5.73%, 06/28/24 ^(a)	498	505,584
Oryx Southern Delaware Holdings LLC, Term Loan, 03/01/25 ^{(a)(p)}	390	388,050
		2,904,131
Diversified Telecommunication Services 2.0%		
CenturyLink, Inc.:		
2017 Term Loan A, (1 mo. LIBOR + 2.75%), 4.40%, 11/01/22	900	896,850
2017 Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 01/31/25	3,932	3,862,132
Consolidated Communications, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 10/04/23	139	136,323
Frontier Communications Corp.:		
2017 Term Loan B1, (1 mo. LIBOR + 3.75%), 5.40%, 06/15/24	26	25,905
Delayed Draw Term Loan A, (1 mo. LIBOR + 2.75%), 4.40%, 03/31/21 ^(a)	653	645,824
Hargray Communications Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 05/16/24 ^(p)	559	559,773
Level 3 Financing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 3.85%, 02/22/24	2,497	2,500,821
MTN Infrastructure TopCo, Inc:		
1st Lien Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 11/15/24	308	310,539
MTN Topco Term Loan, 11/17/24 ^(p)	302	303,004
Sprint Communications, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 2.50%), 4.19%, 02/02/24	1,028	1,028,544
Telenet Financing USD LLC, Term Loan AL, (1 mo. LIBOR + 2.50%), 4.09%, 03/01/26	1,475	1,479,248
Zayo Group LLC:		

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2017 Incremental Term Loan, 3.87%, 01/19/24	95	95,399
2017 Term Loan B1, (1 mo. LIBOR + 2.00%), 3.65%, 01/19/21	344	345,186
		12,189,548
Electric Utilities 0.8%		
Dayton Power & Light Company (The), Term Loan B, 3.65%, 08/24/22	241	242,142
Energy Future Intermediate Holding Co. LLC, 2017 DIP Term Loan, (1 Week LIBOR + 3.00% 1.00% Floor), 4.47%, 06/30/18	3,855	3,854,537

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Electric Utilities (continued)		
TEX Operations Co. LLC:		
Exit Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 08/04/23	USD 652	\$ 655,598
Exit Term Loan C, (1 mo. LIBOR + 2.50%), 4.15%, 08/04/23	117	117,451
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., Term Loan, 11/10/18 ^{(a)(p)}	780	
Vistra Operations Co. LLC, 2016 Term Loan B2, (1 mo. LIBOR + 2.25%), 3.84%, 12/14/23	152	153,068
		5,022,796
Electrical Equipment 0.3%		
EXC Holdings III Corp., 2017 1st Lien Term Loan, (6 mo. LIBOR + 3.50% 1.00% Floor), 5.16%, 12/02/24	300	302,343
Gates Global LLC, 2017 Repriced Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.44%, 04/01/24	1,180	1,187,788
Generac Power Systems, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 2.00%), 3.69%, 05/31/23	253	253,025
		1,743,156
Electronic Equipment, Instruments & Components 0.1%		
Zebra Technologies Corporation, 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 3.75%, 10/27/21	315	316,731
Energy Equipment & Services 0.4%		
Exgen Texas Power LLC, Term Loan B, (3 mo. LIBOR + 4.75% 1.00% Floor), 6.44%, 09/16/21	370	224,920
Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00% 1.00% Floor), 7.59%, 03/01/24	778	780,591
GrafTech Finance, Inc., 2018 Term Loan B, (OR + 3.50% 1.00% Floor), 5.08%, 02/12/25 ^(a)	580	579,275
Ocean Rig UDW Inc., Term Loan, (Fixed + 8.00%), 8.00%, 09/20/24	57	59,051
Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75% 1.00% Floor), 9.33%, 11/08/22	260	270,075
Seadrill Partners Finco LLC, Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.69%, 02/21/21	283	244,981
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 2.30%), 3.95%, 07/13/20	440	435,005
		2,593,898
Food & Staples Retailing 0.5%		
BJ's Wholesale Club, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.08%, 02/03/24	696	694,299
Diplomat Pharmacy, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.50% 1.00% Floor), 6.10%, 12/12/24	277	278,291

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Hostess Brands LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 3.90%, 08/03/22		1,198		1,201,694
US Foods, Inc., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 06/27/23		655		659,587
				2,833,871
Food Products 1.0%				
Albertsons LLC, 2017 Term Loan B4, (1 mo. LIBOR + 2.75%), 4.40%, 08/25/21		262		258,083
Chobani LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 10/10/23		851		856,871
Dole Food Co., Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.33%, 04/06/24		336		336,949
JBS USA LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.50%), 4.10%, 10/30/22		1,438		1,430,914
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Food Products (continued)				
Pinnacle Foods Finance LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.58%, 02/02/24	USD	638	\$	642,177
Post Holdings Inc., 2017 Series A Incremental Term Loan, (1 mo. LIBOR + 2.25%), 3.90%, 05/24/24		609		609,273
Reddy Ice Corp.:				
1st Lien Term Loan, (3 mo. LIBOR + 5.50%), 7.26%, 05/01/19 ^(a)		638		638,471
2nd Lien Term Loan, (3 mo. LIBOR + 9.50%), 11.20%, 11/01/19		233		219,020
Reynolds Group Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 2.75%), 4.40%, 02/05/23		1,260		1,265,414
				6,257,172
Health Care Equipment & Supplies 1.2%				
Avantor, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.65%, 11/21/24 ^(p)		891		899,536
Cotiviti Corp., Term Loan B, (3 mo. LIBOR + 2.25%), 4.20%, 09/28/23		620		622,392
CryoLife, Inc., Term Loan B, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.69%, 11/14/24 ^(a)		585		590,850
DJO Finance LLC, 2015 Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.92%, 06/08/20		1,988		1,968,667
Immucor, Inc., Extended Term Loan B, (2 mo. LIBOR + 5.00% 1.00% Floor), 6.65%, 06/15/21		1,131		1,150,626
Mallinckrodt International Finance SA, Term Loan B, (3 mo. LIBOR + 2.75%), 4.44%, 09/24/24		448		447,234
Ortho-Clinical Diagnostics SA, Term Loan B, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.44%, 06/30/21		1,647		1,659,191
				7,338,496
Health Care Providers & Services 1.9%				
Acadia Healthcare Co., Inc.:				
Term Loan A, (1 mo. LIBOR + 2.75%), 4.40%, 02/13/19		252		253,216
Term Loan B1, (1 mo. LIBOR + 2.75%), 4.40%, 02/11/22		227		228,574
Tranche B-2 Term Loan, (1 mo. LIBOR + 2.75%), 4.40%, 02/16/23		627		630,732
Air Medical Group Holdings, Inc., 2017 Term Loan B2, 09/07/24 ^(p)		457		461,684
Auris Luxembourg III Sarl, 2017 Term Loan B7, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.69%, 01/17/22		851		858,235
		968		977,071

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CHG Healthcare Services Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 06/07/23		
Community Health Systems, Inc., Term Loan G, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 12/31/19	110	108,823
Concentra Inc., 2018 1st Lien Term Loan, (OR + 2.75% 1.00% Floor), 4.53%, 06/01/22	605	608,781
Curo Health Services Holdings, Inc., 2015 1st Lien Term Loan, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.68%, 02/07/22	318	316,648
DaVita HealthCare Partners, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 06/24/21	251	253,115
Envision Healthcare Corp., 2016 Term Loan B, (1 mo. LIBOR + 3.00%), 4.65%, 12/01/23	2,366	2,371,282
HC Group Holdings III, Inc., Term Loan B, (1 mo. LIBOR + 5.00% 1.00% Floor), 6.65%, 04/07/22 ^(a)	816	828,161
HCA, Inc., Term Loan B9, (1 mo. LIBOR + 2.00%), 3.65%, 03/17/23	1,080	1,085,834

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(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 + 3.00% 1.00% Floor), 4.69%, 06/07/23	USD 1,034	\$ 1,039,129
nThrive, Inc., 2016 1st Lien Term Loan, (1 mo. LIBOR + 4.50% 1.00% Floor), 6.15%, 10/20/22	607	607,598
NVA Holdings, Inc., Term Loan B3, (OR + 2.75% 1.00% Floor), 4.41%, 02/02/25	647	646,517
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 02/06/24	618	600,482
Vizient, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 02/13/23	204	205,196
		12,081,078
Health Care Technology 0.3%		
Change Healthcare Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 03/01/24	1,141	1,143,013
Press Ganey Holdings, Inc.: 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 10/21/23	489	492,376
2nd Lien Term Loan, (1 mo. LIBOR + 6.50% 1.00% Floor), 8.15%, 10/21/24	145	146,392
		1,781,781
Hotels, Restaurants & Leisure 2.0%		
Amaya Holdings BV: 2nd Lien Term Loan, (3 mo. LIBOR + 7.00% 1.00% Floor), 8.69%, 08/01/22	111	111,562
Repriced Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.19%, 08/01/21	971	977,564
Aristocrat Leisure Ltd., 2017 Incremental Term Loan, (3 mo. LIBOR + 2.00%), 3.74%, 10/19/24	450	451,850
Boyd Gaming Corp., Term Loan B3, (1 Week LIBOR + 2.50%), 3.97%, 09/15/23	503	505,304
Bronco Midstream Funding LLC, Term Loan B, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.87%, 08/15/20	938	947,141
Burger King Newco Unlimited Liability Co., Term Loan B3, (3 mo. LIBOR + 2.25% 1.00% Floor), 3.92%, 02/16/24	2,035	2,037,766
Caesars Resort Collection LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 12/22/24	1,496	1,505,017
CCM Merger, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 08/08/21	530	533,416
CEC Entertainment, Inc., Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 02/14/21	378	365,395
Cineworld Ltd., 2018 Term Loan, 02/18/25 ^(P)	725	723,913
Cyan Blue Holdco 3 Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.19%, 08/23/24	509	509,676
ESH Hospitality, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 3.90%, 08/30/23	824	827,645
Four Seasons Hotels Ltd., 1st Lien Term Loan, (1 mo. LIBOR + 2.50%), 4.15%, 11/30/23	99	99,619
	134	135,500

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Gateway Casinos & Entertainment Ltd., Term Loan B1, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.44%, 02/22/23				
Hilton Worldwide Finance LLC, Term Loan B2, (1 mo. LIBOR + 2.00%), 3.62%, 10/25/23			32	31,959
IRB Holding Corp., 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.83%, 02/05/25			509	513,799
La Quinta Intermediate Holdings LLC, Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.47%, 04/14/21			237	238,047
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Hotels, Restaurants & Leisure (continued)				
Lakeland Tours LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.59%, 12/15/24	USD		308	\$ 311,103
Playa Resorts Holding BV, 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.89%, 04/29/24 ^(P)			508	511,022
Scientific Games International, Inc., 2018 Term Loan B5, (3 mo. LIBOR + 2.75%), 4.45%, 08/14/24			1,140	1,144,406
				12,481,704
Household Products 0.2%				
Spectrum Brands, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.74%, 06/23/22			928	931,244
Independent Power and Renewable Electricity Producers 0.9%				
AES Corp., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 3.94%, 05/24/22			476	476,638
Calpine Construction Finance Co. LP, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 01/15/25			816	817,783
Calpine Corp.:				
Term Loan B6, (3 mo. LIBOR + 2.50% 1.00% Floor), 4.20%, 01/15/23			270	270,646
Term Loan B7, (3 mo. LIBOR + 2.50%), 4.20%, 05/31/23			257	257,337
Compass Power Generation LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.39%, 12/20/24			395	398,211
Dynegy, Inc., 2017 Term Loan C2, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.35%, 02/07/24			1,064	1,070,286
Granite Acquisition, Inc.:				
Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.19%, 12/19/21			1,084	1,095,620
Term Loan C, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.19%, 12/19/21			174	175,998
Nautilus Power LLC, Term Loan B, (1 mo. LIBOR + 4.25% 1.00% Floor), 5.90%, 05/16/24			804	815,059
Terra-Gen Finance Co. LLC, Term Loan B, (1 mo. LIBOR + 4.25% 1.00% Floor), 5.90%, 12/09/21 ^(a)			501	453,163
				5,830,741
Industrial Conglomerates 0.3%				
Cortes NP Acquisition Corp., 2017 Term Loan B, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.58%, 11/30/23			1,441	1,447,809
Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (3 mo. LIBOR + 5.00% 1.00% Floor), 6.55%, 11/28/21			527	533,630
				1,981,439
Insurance 0.9%				
			739	742,280

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Alliant Holdings I, Inc., 2015 Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 08/12/22		
AmWINS Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.38%, 01/25/24	619	621,844
AssuredPartners, Inc., 2017 1st Lien Add-On Term Loan, (1 mo. LIBOR + 3.50%), 5.15%, 10/22/24	448	450,690
Davis Vision Inc., 1st Lien Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.49%, 12/02/24	605	601,975
Hub International Ltd., Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.70%, 10/02/20	659	661,365
Sedgwick Claims Management Services, Inc.:		
1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 03/01/21	1,131	1,129,974

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Insurance (continued)		
2nd Lien Term Loan, (1 mo. LIBOR + 5.75% 1.00% Floor), 7.40%, 02/28/22	USD 765	\$ 768,351
Stratose Intermediate Holdings II LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 06/22/23 ^(a)	384	385,744
		5,362,223
Internet & Direct Marketing Retail 0.1%		
Harbor Freight Tools USA, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.15%, 08/18/23	538	539,252
Internet Software & Services 0.5%		
Go Daddy Operating Company LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 3.90%, 02/15/24	1,183	1,185,316
GTT Communications, Inc., 2017 Add on Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.94%, 01/09/24	160	161,232
Inmar Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 05/01/24	294	295,455
Rackspace Hosting, Inc., 2017 Incremental 1st Lien Term Loan, (2 mo. LIBOR + 3.00% 1.00% Floor), 4.79%, 11/03/23	1,047	1,049,544
TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75% 1.00% Floor), 5.40%, 05/06/24	468	467,795
		3,159,342
IT Services 2.1%		
Access CIG LLC ^(p) :		
2018 1st Lien Term Loan, 02/15/25	159	159,734
2018 Delayed Draw Term Loan, 02/27/25	33	33,249
2018 2nd Lien Term Loan, 02/02/26	63	63,354
2018 2nd Lien Delayed Draw Term loan, 02/27/26	12	11,787
Altran Technologies SA, 1st Lien Term Loan, 01/17/25 ^(p)	215	216,344
First Data Corp.:		
2024 Term Loan, (1 mo. LIBOR + 2.25%), 3.87%, 04/26/24	3,345	3,350,831
Term Loan A, (1 mo. LIBOR + 1.75%), 3.37%, 06/02/20	129	129,548
Optiv Security, Inc.:		
1st Lien Term Loan, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.88%, 02/01/24	1,226	1,166,223
2nd Lien Term Loan, (3 mo. LIBOR + 7.25% 1.00% Floor), 8.88%, 02/01/25 ^(a)	335	310,355
Peak 10 Holding Corp.:		
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.19%, 08/01/24	694	695,740
2nd Lien Term Loan, (3 mo. LIBOR + 7.25% 1.00% Floor), 9.02%, 08/01/25	513	514,795
Sabre Global Inc., Incremental Term Loan B, (1 mo. LIBOR + 2.25% 1.00% Floor), 3.90%, 02/22/24	894	895,997
TKC Holdings, Inc.:		
2017 1st Lien Term Loan, (3 mo. LIBOR + 4.25% 1.00% Floor), 5.91%, 02/01/23	725	733,285

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2017 2nd Lien Term Loan, (3 mo. LIBOR + 8.00% 1.00% Floor), 9.78%, 02/01/24	510	513,060
Trans Union LLC, Term Loan B3, (1 mo. LIBOR + 2.00%), 3.65%, 04/10/23	1,137	1,139,930
Vantiv LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.59%, 10/14/23	514	516,871
VF Holding Corp., Reprice Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 06/30/23	1,442	1,454,365
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
IT Services (continued)		
WEX, Inc., 2017 Term Loan B2, (3 mo. LIBOR + 2.25%), 3.90%, 06/30/23	USD 1,252	\$ 1,259,599
		13,165,067
Life Sciences Tools & Services 0.1%		
Albany Molecular Research, Inc.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 08/30/24	180	180,911
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00% 1.00% Floor), 8.65%, 08/30/25	130	130,082
Parexel International Corp., Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 09/27/24	389	388,234
		699,227
Machinery 0.6%		
Clark Equipment Co., 2017 Term Loan B, (3 mo. LIBOR + 2.50%), 4.19%, 05/18/24	355	355,663
Columbus McKinnon Corp., 2018 Term Loan B, (OR + 2.50% 1.00% Floor), 4.12%, 01/31/24	89	89,486
Gardner Denver, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.75%), 4.44%, 07/30/24	887	889,143
Hayward Industries, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.15%, 08/05/24	493	494,455
Infiltrator Systems, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.69%, 05/27/22	754	760,204
Mueller Water Products, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.50%), 4.15%, 11/25/21 ^(a)	296	298,130
Rexnord LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.25%), 3.85%, 08/21/24	381	382,919
Signode Industrial Group US, Inc., Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 05/04/21	75	75,245
Tecomet, Inc., 2017 Repriced Term Loan, (PRIME + 2.50%), 5.28%, 05/01/24	630	634,850
		3,980,095
Media 3.1%		
Altice Financing SA, 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.75%), 4.47%, 01/31/26	83	82,104
Altice US Finance I Corp., 2017 Term Loan, (1 mo. LIBOR + 2.25%), 3.90%, 07/28/25	2,188	2,183,901
Cable One, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.25%), 3.95%, 05/01/24 ^(a)	259	259,347
CBS Radio, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.75%), 4.62%, 11/17/24	375	376,626
Charter Communications Operating LLC:		
2017 Term Loan A2, 03/31/23 (p)	1,043	1,041,553
2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.65%, 04/30/25	1,795	1,798,896
CSC Holdings LLC:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 2.25%), 3.84%, 07/17/25	1,492	1,488,007
2018 Term Loan B, (3 mo. LIBOR + 2.50%), 4.14%, 01/25/26	460	460,382
DHX Media Ltd., Term Loan B, (1 mo. LIBOR + 3.75% 1.00% Floor), 5.40%, 12/29/23 ^(a)	279	278,948
Getty Images, Inc., Term Loan B, (3 mo. LIBOR + 3.50%), 5.19%, 10/18/19	102	97,260

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Gray Television, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 3.83%, 02/07/24	500	503,091
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 05/31/21	202	189,870

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Media (continued)		
iHeartCommunications, Inc.:		
Extended Term Loan E, (3 mo. LIBOR + 7.50%), 9.19%, 07/30/19	USD 215	\$ 170,577
Term Loan D, (3 mo. LIBOR + 6.75%), 8.44%, 01/30/19	1,552	1,231,901
Intelsat Jackson Holdings SA, 2017 Term Loan B4, (3 mo. LIBOR + 4.50% 1.00% Floor), 6.46%, 01/14/24	583	593,868
Lamar Media Corp., 2018 Term Loan B, 3.85%, 02/16/25	240	241,200
Learfield Communications LLC ^(a) :		
2016 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 12/01/23	593	598,598
2017 1st Lien Term Loan, 12/01/23 ^(p)	202	204,233
Mission Broadcasting, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.50%), 4.07%, 01/17/24	64	64,508
Nexstar Broadcasting, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.50%), 4.07%, 01/17/24	505	506,670
Numericable Group SA, Term Loan B12, (3 mo. LIBOR + 3.00%), 4.72%, 01/31/26	257	247,061
PSAV Holdings LLC, 2018 1st Lien Term Loan, 02/21/25 ^(p)	315	315,787
Radiate Holdco LLC, 1st Lien Term Loan, (3 mo. LIBOR + 3.00%), 4.57%, 02/01/24	447	445,812
SBA Senior Finance II LLC, Term Loan B1, (1 mo. LIBOR + 2.25%), 3.90%, 03/24/21	672	674,286
Sinclair Television Group Inc., 2017 Term Loan B, 12/12/24 ^(p)	387	387,484
Trader Corp., 2017 Term Loan B, (OR + 3.00% 1.00% Floor), 4.69%, 09/28/23	517	516,370
Tribune Media Co., Term Loan C, (1 mo. LIBOR + 3.00%), 4.65%, 01/27/24	1,222	1,222,195
Unitymedia Finance LLC, Term Loan B, (1 mo. LIBOR + 2.25%), 3.84%, 09/30/25	691	689,708
Virgin Media Bristol LLC, 2017 Term Loan, (1 mo. LIBOR + 2.50%), 4.09%, 01/15/26 ^(p)	1,795	1,800,726
William Morris Endeavor Entertainment LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 05/06/21	109	109,581
Ziggo Secured Finance Partnership, Term Loan E, (1 mo. LIBOR + 2.50%), 4.09%, 04/15/25	435	430,841
		19,211,391
Metals & Mining 0.1%		
AMG Advanced Metallurgical Group NV, 2018 Term Loan B, 01/29/25 ^(p)	295	296,661
WireCo WorldGroup, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.48%, 09/30/23	232	234,285
		530,946
Multiline Retail 0.1%		
Hudson's Bay Co., 2015 Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 09/30/22	966	929,367
Oil, Gas & Consumable Fuels 1.4%		
	567	571,120

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BCP Raptor LLC, Term Loan B, (1 mo. LIBOR + 4.25% 1.00% Floor), 6.04%, 06/24/24			
BCP Renaissance Parent LLC, 2017 Term Loan B, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.77%, 10/31/24	499		503,079
California Resources Corp.:			
2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%), 6.34%, 12/31/22 ^(p)	651		658,324
Second Out Term Loan, (1 mo. LIBOR + 10.37%), 11.97%, 12/31/21	745		840,062
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Oil, Gas & Consumable Fuels (continued)			
Chesapeake Energy Corp., Term Loan, (3 mo. LIBOR + 7.50% 1.00% Floor), 9.44%, 08/23/21	USD	962	\$ 1,024,052
CONSOL Energy, Inc.:			
1st Lien Term Loan A, (3 mo. LIBOR + 4.50%), 6.49%, 11/26/21 ^(a)	125		124,844
1st Lien Term Loan B, (3 mo. LIBOR + 6.00% 1.00% Floor), 7.99%, 10/26/22	260		265,632
EG Group Ltd., 2018 Term Loan B, 01/19/25 ^(p)	255		254,873
EWT Holdings III Corp., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 4.69%, 12/20/24	272		274,577
Lucid Energy Group II LLC, 2018 1st Lien Term Loan, 02/17/25 ^(p)	540		540,340
Medallion Midland Acquisition LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 10/30/24 ^(a)	545		546,363
MEG Energy Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.20%, 12/31/23	744		743,098
PowerTeam Services LLC, 2nd Lien Term Loan, (3 mo. LIBOR + 7.25% 1.00% Floor), 8.94%, 11/06/20	275		275,228
Ultra Resources, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.59%, 04/12/24	476		473,858
Veresen Midstream LP, Reprice Term Loan B, (3 mo. LIBOR + 3.00%), 4.69%, 03/31/22	810		814,906
Vine Oil & Gas LP, Term Loan B, (1 mo. LIBOR + 6.87% 1.00% Floor), 8.52%, 12/12/21 ^(a)	383		383,000
Woodford Express LLC, 2018 Term Loan B, (1 mo. LIBOR + 5.00% 1.00% Floor), 6.65%, 01/17/25	360		356,850
			8,650,206
Personal Products 0.4%			
Clover Merger Sub, Inc.:			
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 09/26/24 ^(a)	1,197		1,152,113
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.75% 1.00% Floor), 9.40%, 09/26/25	544		511,360
Prestige Brands, Inc., Term Loan B4, (1 mo. LIBOR + 2.50%), 4.40%, 01/26/24	801		805,835
			2,469,308
Pharmaceuticals 0.7%			
Akorn, Inc., Term Loan B, (1 mo. LIBOR + 4.25%), 5.94%, 04/16/21 ^(a)	759		749,643
Grifols Worldwide Operations USA, Inc., 2017 Acquisition Term Loan, (1 Week LIBOR + 2.25%), 3.72%, 01/31/25	1,230		1,235,020
Jaguar Holding Co. II, 2017 Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 08/18/22	1,527		1,530,700
Valeant Pharmaceuticals International, Inc., Series F4 Term Loan B, (1 mo. LIBOR + 3.50%), 5.08%, 04/01/22	928		938,443

		4,453,806
Professional Services 0.4%		
Cast and Crew Payroll LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00%), 4.70%, 09/27/24	745	749,685
Information Resources, Inc., 1st Lien Term Loan, (OR + 4.25% 1.00% Floor), 6.19%, 01/18/24	343	344,447
ON Assignment, Inc., 2018 Term Loan B, 02/20/25 ^(P)	367	368,664