BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

Form N-CSR November 03, 2015

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT

INVESTMENT COMPANIES

Investment Company Act file number 811-21413

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock Floating Rate Income

Strategies Fund, Inc., 55 East 52nd Street, New York, NY 10055

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

Date of fiscal year end: 08/31/2015

Date of reporting period: 08/31/2015

Item 1 Report to Stockholders

AUGUST 31, 2015

ANNUAL REPORT

BlackRock Defined Opportunity Credit Trust (BHL)

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

BlackRock Limited Duration Income Trust (BLW)

Not FDIC Insured May Lose Value No Bank Guarantee

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The Markets in Review

Dear Shareholder.

Diverging monetary policies and shifting economic outlooks between regions were the broader themes underlying market conditions during the 12-month period ended August 31, 2015. The period began with investors caught between the forces of low interest rates and an improving U.S. economy, high asset valuations, oil price instability and lingering geopolitical risks in Ukraine and the Middle East. U.S. growth picked up considerably in the fourth quarter of 2014, while the broader global economy showed signs of slowing. Investors favored the stability of U.S. assets despite expectations that the Federal Reserve (Fed) would eventually be inclined to raise short-term interest rates. International markets continued to struggle even as the European Central Bank and the Bank of Japan eased monetary policy. Oil prices plummeted in late 2014 due to a global supply-and-demand imbalance, sparking a sell-off in energy-related assets and emerging markets. Investors piled into U.S. Treasury bonds as their persistently low yields had become attractive as compared to the even lower yields on international sovereign debt.

Equity markets reversed in early 2015, with international markets outperforming the United States as global risks abated. Investors had held high expectations for the U.S. economy, but a harsh winter and west coast port strike brought disappointing first-quarter data and high valuations took their toll on U.S. stocks, while bond yields fell to extreme lows. (Bond prices rise as yields fall.) In contrast, economic reports in Europe and Asia easily beat investors—very low expectations, and accommodative policies from central banks in those regions helped international equities rebound. Oil prices stabilized, providing some relief for emerging market stocks, although a stronger U.S. dollar continued to be a headwind for the asset class.

U.S. economic data regained momentum in the second quarter, helping U.S. stocks resume an upward path; however, the improving data underscored the likelihood that the Fed would raise short-term rates before the end of 2015 and bond yields moved swiftly higher. The month of June brought a sharp, but temporary, sell-off across most asset classes as Greece s long-brewing debt troubles came to an impasse. Although these concerns abated in the later part of July when the Greek parliament passed a series of austerity and reform measures, the calm was short-lived. Chinese equity prices plunged and experienced extreme volatility despite policymakers attempts to stabilize the market. Financial markets broadly were highly volatile during the month of August as evidence of a further deceleration in China s economy stoked worries about global growth. Equity and high yield assets declined, with emerging markets especially hard hit given falling commodity prices and lower growth estimates for many of those economies. High quality fixed income assets such as U.S. Treasury and municipal bonds benefited from investors seeking shelter from global volatility.

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

| Sincerely, |
|------------------------------------|
| |
| Rob Kapito |
| President, BlackRock Advisors, LLC |
| |
| Rob Kapito |
| President, BlackRock Advisors, LLC |

| Total 1 | Returns | as | of | August | 31. | 2015 |
|---------|---------|----|----|--------|-----|------|
|---------|---------|----|----|--------|-----|------|

| 6-month | 12-month |
|---------|----------|
| (5.32)% | 0.48% |

| U.S. large cap equities | | |
|------------------------------|---------|---------|
| (S&P 500® Index) | | 2.22 |
| U.S. small cap equities | (5.36) | 0.03 |
| (Russell 2000® Index) | | |
| International equities | (6.30) | (7.47) |
| (MSCI Europe, Australasia, | | |
| Far East Index) | | |
| Emerging market equities | (15.97) | (22.95) |
| (MSCI Emerging Markets | | |
| Index) | | |
| 3-month Treasury bills | 0.02 | 0.03 |
| (BofA Merrill Lynch | | |
| 3-Month U.S. Treasury | | |
| · | | |
| D'II I 1) | | |
| Bill Index) | (0.00) | 2.24 |
| U.S. Treasury securities | (0.86) | 3.24 |
| (BofA Merrill Lynch | | |
| 10-Year U.S. Treasury Index) | | |
| U.S. investment-grade bonds | (0.68) | 1.56 |
| (Barclays U.S. | | |
| Aggregate Bond Index) | | |
| Tax-exempt municipal | 0.21 | 2.38 |
| bonds (S&P Municipal | | |
| Bond Index) | | |
| U.S. high yield bonds | (2.85) | (2.93) |
| (Barclays U.S. Corporate | | |
| High Yield 2% Issuer | | |
| Capped Index) | | |
| ** | | |

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

THIS PAGE NOT PART OF YOUR FUND REPORT

Fund Summary as of August 31, 2015

BlackRock Defined Opportunity Credit Trust

Fund Overview

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

Portfolio Management Commentary

Returns for the 12 months ended August 31, 2015 were as follows:

Returns Based On

| | Market Price | NAV ³ |
|--|--------------|------------------|
| BHL^1 | 0.15% | 2.80% |
| Lipper Loan Participation Funds ² | (3.67)% | 0.25% |

- ¹ All returns reflect reinvestment of dividends and/or distributions.
- 2 Average return.
- The Fund s discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.

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

What factors influenced performance?

Despite weakness in late 2014, the loan market provided a modest positive return for the full 12-month period. Given the positive returns experienced, the Fund s use of leverage added modestly to performance for the period. The Fund s exposure to names in the health care and technology sectors were amongst the top performers over the period.

During the period, oil prices experienced a significant decline and most commodity prices came under pressure as well. As a result, prices for the Fund s holdings within the energy sector fell notably during the period and detracted from returns. The metals & mining sector, while a smaller component of the market, declined also. The electric segment, and in particular Texas Utilities, was an additional detractor. Finally, the Fund s modest position in equity was a negative contributor.

Describe recent portfolio activity.

During the period, the Fund maintained its overall focus on the higher quality segments of the loan market in terms of loan structure, liquidity and overall credit quality. The Fund has concentrated its investments in strong companies with stable cash flows and high quality collateral, with the ability to meet interest obligations and ultimately return principal. From a sector perspective, the Fund added to names in the pharmaceuticals and health care sectors, where increased merger and acquisition activity has led to some attractive investment opportunities.

Describe portfolio positioning at period end.

At period end, the Fund held a majority of its total portfolio in floating rate loan interests (bank loans), with a small position in high yield corporate bonds and other interests. The Fund maintained its highest concentration in higher coupon B-rated loans of select issuers while limiting exposure to low coupon BB-rated loans. Additionally, the Fund held a modest position in CCC-rated loans, with a focus on names that have shown consistent credit improvement. In general, the Fund maintained a bias toward more liquid loans, which have held up better during recent market volatility.

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

BlackRock Defined Opportunity Credit Trust

Fund Information

| Symbol on New York Stock Exchange (NYSE) | BHL |
|--|------------------|
| Initial Offering Date | January 31, 2008 |
| Current Distribution Rate on Closing Market Price as of August 31, 2015 (\$12.95) ¹ | 5.40% |
| Current Monthly Distribution per Common Share ² | \$0.0583 |
| Current Annualized Distribution per Common Share ² | \$0.6996 |
| Economic Leverage as of August 31, 2015 ³ | 26% |

- 1 Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.
- ² The monthly distribution per Common Share, declared on October 1, 2015, was decreased to \$0.0510 per share. The current distribution rate on closing market price, current monthly distribution per Common Share, and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future.
- Represents bank borrowings outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

Market Price and Net Asset Value Per Share Summary

| | 8/31/15 | 8/31/14 | Change | High | Low |
|-----------------|----------|----------|---------|----------|----------|
| Market Price | \$ 12.95 | \$ 13.84 | (6.43)% | \$ 13.89 | \$ 12.60 |
| Net Asset Value | \$ 13.84 | \$ 14.41 | (3.96)% | \$ 14.42 | \$ 13.72 |

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

Overview of the Fund s Total Investments

| Portfolio Composition | 8/31/15 | 8/31/144 |
|------------------------------|---------|----------|
| Floating Rate Loan Interests | 94% | 94% |
| Corporate Bonds | 3 | 2 |
| Asset-Backed Securities | 3 | 2 |
| Short-Term Securities | 5 | 1 |
| Common Stocks | 5 | 1 |
| Other ⁶ | | |

⁴ Information has been revised to conform to current year presentation.

⁵ Representing less than 1% of the Fund s total investments.

⁶ Includes a less than 1% holding in each of the following investment types: Investment Companies, Non-Agency Mortgage-Backed Securities and Warrants.

| Credit Quality Allocation ^{7,8} | 8/31/15 | 8/31/144 |
|--|---------|----------|
| A | 1% | |
| BBB/Baa | 8 | 6% |
| BB/Ba | 45 | 43 |
| В | 40 | 44 |
| CCC/Caa | 3 | 4 |
| N/R | 3 | 3 |

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

8 Excludes short-term securities.

Fund Summary as of August 31, 2015

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 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. 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.

Portfolio Management Commentary

Returns for the 12 months ended August 31, 2015 were as follows:

Returns Based On

| | Market Price | NAV^3 |
|--|--------------|--------------|
| FRA ¹ | (3.71)% | $2.88\%^{4}$ |
| Lipper Loan Participation Funds ² | (3.67)% | 0.25% |

- ¹ All returns reflect reinvestment of dividends and/or distributions.
- Average return.
- The Fund s discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.
- For financial reporting purposes, the market value of certain investments were adjusted as of report date. Accordingly, the net asset value (NAV) per share and total return based on net asset value performance presented herein are different than the information previously published on August 31, 2015.
 The following discussion relates to the Fund s absolute performance based on NAV:

What factors influenced performance?

During the 12-month period, oil prices experienced a significant decline and most commodity prices came under pressure as well. As a result, prices for the Fund s holdings within the energy sector fell notably during the period and detracted from returns. The metals & mining sector, while a smaller component of the market, declined also.

Leading positive contributors to the Fund s absolute performance included holdings within health care and technology. **Describe recent portfolio activity.**

During the period, the Fund maintained its overall focus on the higher quality segments of the loan market in terms of loan structure, liquidity and overall credit quality. The Fund has concentrated its investments in strong companies with stable cash flows and high quality collateral, with the ability to meet interest obligations and ultimately return principal. The Fund has been actively participating in the new-issue market when possible, however new issuance for loans is at its lowest level in years. In view of limited upside within the CCC-rated loans space, exposure there has been reduced to a modest amount in line with the benchmark. Additionally, the portfolio increased its exposure to higher quality A- rated and BBB-rated collateralized loan obligations (CLOs), and from a sector perspective added to names in the pharmaceuticals and technology sectors, while reducing risk in lodging.

Describe portfolio positioning at period end.

At period end, the Fund held a majority of its total portfolio in floating rate loan interests (bank loans), with a meaningful position as well in floating rate CLOs based on attractive relative valuations. The Fund also held a relatively small position in high yield bonds. The Fund maintained its highest concentration in higher coupon B-rated loans of select issuers while limiting exposure to low coupon BB-rated loans. Additionally, the Fund held a modest position in CCC-rated loans, while generally maintaining low exposure to lower quality, less liquid loans. The Fund s largest positions included Valeant Pharmaceuticals International, Inc., First Data Corp. (technology), and Level 3 Communications (telecommunications).

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

BlackRock Floating Rate Income Strategies Fund, Inc.

| Fund Information | |
|--|------------------|
| Symbol on NYSE | FRA |
| Initial Offering Date | October 31, 2003 |
| Current Distribution Rate on Closing Market Price as of August 31, 2015 (\$12.94) ¹ | 6.25% |
| Current Monthly Distribution per Common Share ² | \$0.0674 |
| Current Annualized Distribution per Common Share ² | \$0.8088 |
| Economic Leverage as of August 31, 2015 ³ | 26% |

- 1 Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.
- The monthly distribution per Common Share, declared on October 1, 2015, was decreased to \$0.0610 per share. The current distribution rate on closing market price, current monthly distribution per Common Share, and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future.
- Represents bank borrowings outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

Market Price and Net Asset Value Per Share Summary

| | 8/31/15 | 8/31/14 | Change | High | Low |
|-----------------|---------|---------|---------|---------|---------|
| Market Price | \$12.94 | \$14.26 | (9.26)% | \$14.32 | \$11.84 |
| Net Asset Value | \$14.91 | \$15.38 | (3.06)% | \$15.38 | \$14.69 |

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

Overview of the Fund s Total Investments

| Portfolio Composition | 8/31/15 | 8/31/144 |
|------------------------------|---------|----------|
| Floating Rate Loan Interests | 92% | 93% |
| Corporate Bonds | 3 | 3 |
| Asset-Backed Securities | 4 | 2 |
| Common Stocks | 1 | 1 |
| Other | 5 | 1 |

⁴ Information has been revised to conform to current year presentation.

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

| Credit Quality Allocation ^{6,7} | 8/31/15 | 8/31/14 ⁴ |
|--|---------|----------------------|
| A | 1% | |
| BBB/Baa | 8 | 6% |
| BB/Ba | 44 | 43 |
| В | 40 | 43 |
| CCC/Caa | 3 | 4 |
| N/R | 4 | 4 |

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

7 Excludes short-term securities.

Fund Summary as of August 31, 2015

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 and, to a limited extent, non-U.S. dollar denominated securities of non-U.S. issuers rated below investment grade.

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.

Portfolio Management Commentary

Returns for the 12 months ended August 31, 2015 were as follows:

Returns Based On

| | Market Price | NAV^3 |
|--|--------------|--------------|
| BLW ¹ | (5.74)% | $2.23\%^{4}$ |
| Lipper High Yield Funds (Leveraged) ² | (12.17)% | (5.11)% |

- ¹ All returns reflect reinvestment of dividends and/or distributions.
- 2 Average return.
- The Fund s discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.
- ⁴ For financial reporting purposes, the market value of certain investments were adjusted as of report date. Accordingly, the net asset value (NAV) per share and total return based on net asset value performance presented herein are different than the information previously published on August 31, 2015.

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

What factors influenced performance?

The main contributors to the Fund s absolute performance were its exposure to term loans, asset-backed securities (ABS) and its duration and yield curve positioning.

The main detractors from the Fund s absolute performance during the period were its marginal positions in equity securities.

The Fund held derivatives during the reporting period, which had a neutral effect on performance. **Describe recent portfolio activity.**

The Fund reduced its exposure to high yield, while it increased its allocation to ABS and commercial mortgage-backed securities (CMBS). The Fund made these moves in anticipation of a negative impact on credit sentiment as the Federal Reserve s quantitative easing program came to an end, and in the belief that ABS and CMBS offered attractive relative value.

Describe portfolio positioning at period end.

At period end, the Fund maintained a diversified exposure to non-government spread sectors including high yield and term loans as well as investment grade corporate credit, CMBS, ABS, and mortgage-backed securities (MBS).

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

BlackRock Limited Duration Income Trust

Fund Information

| Symbol on NYSE | BLW |
|--|---------------|
| | |
| Initial Offering Date | July 30, 2003 |
| Current Distribution Rate on Closing Market Price as of August 31, 2015 (\$14.60) ¹ | 8.18% |
| Current Monthly Distribution per Common Share ² | \$0.0995 |
| Current Annualized Distribution per Common Share ² | \$1.1940 |
| Economic Leverage as of August 31, 2015 ³ | 30% |

- 1 Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.
- ² The monthly distribution per Common Share, declared on October 1, 2015, was decreased to \$0.0870 per share. The current distribution rate on closing market price, current monthly distribution per Common Share, and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future.
- Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowing) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

Market Price and Net Asset Value Per Share Summary

| | 8/31/15 | 8/31/14 | Change | High | Low |
|-----------------|----------|----------|----------|----------|----------|
| Market Price | \$ 14.60 | \$ 16.81 | (13.15)% | \$ 16.84 | \$ 13.76 |
| Net Asset Value | \$ 17.04 | \$ 18.09 | (5.80)% | \$ 18.10 | \$ 16.93 |

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

Overview of the Fund s Total Investments

| Portfolio Composition | 8/31/15 | 8/31/14 ⁴ |
|---|---------|----------------------|
| Corporate Bonds | 38% | 42% |
| Floating Rate Loan Interests | 26 | 32 |
| Asset-Backed Securities | 16 | 5 |
| Non-Agency Mortgage-Backed Securities | 10 | 7 |
| Preferred Securities | 8 | 8 |
| U.S. Government Sponsored Agency Securities | 1 | 4 |
| Foreign Agency Obligations | 1 | 5 |

| Common Stocks | 5 | 1 |
|-----------------------|---|---|
| Short-Term Securities | 5 | 1 |
| Other | 6 | 7 |

- ⁴ Information has been revised to conform to current year presentation.
- ⁵ Representing less than 1% of the Fund s total investments.
- ⁶ Includes a less than 1% holding in each of the following investment types: Options Purchased, Other Interests and Warrants.
- Includes a less than 1% holding in each of the following investment types: Options Purchased, Options Written, Other Interests and Warrants.

| Credit Quality Allocation ^{8,9} | 8/31/15 | 8/31/144 |
|--|---------|----------|
| Credit Quality Allocation ^{8,9} AAA/Aaa ¹⁰ | 2% | 6% |
| AA/Aa | 2 | 2 |
| A | 8 | 3 |
| BBB/Baa | 17 | 15 |
| BB/Ba | 31 | 32 |
| В | 25 | 31 |
| CCC/Caa | 5 | 7 |
| N/R | 10 | 4 |

- 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.
- 9 Excludes short-term securities.
- The investment advisor 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 advisor 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, the 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 the Funds with the proceeds from leverage earn income based on longer-term interest rates. In this case, the Fund s financing cost of leverage is significantly lower than the income earned on the 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 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.

Leverage also generally causes greater changes in the Funds NAVs, market prices and dividend rates than comparable portfolios without leverage. In a declining market, leverage is likely to cause a greater decline in the net asset value and market price of Funds—shares than if the Funds were not leveraged. In addition, the Funds may be required to sell portfolio securities at inopportune times or at distressed values in order to comply with regulatory requirements applicable to the use of leverage or as required by the terms of leverage instruments, which may cause the Funds to incur losses. The use of leverage may limit the Funds—ability to invest in certain types of securities or use certain types of hedging strategies. The Funds incur expenses in connection with the use of leverage, all of which are borne by Common Shareholders and may reduce income to the Common Shares. 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 advisor will be higher than if the Funds did not use leverage.

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

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

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

Derivative Financial Instruments

The Funds may invest in various derivative financial instruments. Derivative financial instruments are used to obtain exposure to a security, index and/or market without owning or taking physical custody of securities 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. Derivative financial instruments 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 derivative financial instrument. The Funds ability to use a derivative financial instrument successfully depends on the investment advisor s ability to predict pertinent market movements accurately, which cannot be assured. The use of derivative financial 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 are discussed in detail in the Notes to Financial Statements.

Schedule of Investments August 31, 2015

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

| Common Stocks | | Shares | Value |
|--|-----|------------|------------|
| Diversified Consumer Services 0.4% | | | |
| Cengage Thomson Learning | | 8,922 | \$ 233,087 |
| Houghton Mifflin Harcourt Co. (a) | | 12,055 | 272,202 |
| Total Common Stocks 0.4% | | | 505,289 |
| | | | |
| | | Par | |
| | | | |
| Asset-Backed Securities (b) | | (000) | |
| ALM Loan Funding, Series 2013-7RA, Class C, 3.74%, 4/24/24 (c) | USD | 500 | 487,710 |
| ALM XIV Ltd., Series 2014-14A, Class C, 3.74%, 7/28/26 (c) | | 713 | 682,492 |
| ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class B, 3.16%, 7/15/27 (c) | | 350 | 347,620 |
| Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 3.98%, 10/15/26 (c) | | 250 | 240,778 |
| Atrium CDO Corp., Series 9A, Class D, 3.83%, 2/28/24 (c) | | 250 | 241,959 |
| Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c) | | 295 | 290,280 |
| Carlyle Global Market Strategies CLO Ltd., Series 2012-4A, Class D, 4.79%, 1/20/25 (c) | | 250 | 250,168 |
| Cent CLO 22 Ltd., Series 2014-22A, Class C, 4.06%, 11/07/26 (c) | | 250 | 243,950 |
| LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (d) North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c) | | 500 250 | 430,000 |
| Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, | | 230 | 240,000 |
| 3.48%, 10/25/25 (c) | | 250 | 230,796 |
| Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c) | | 250 | 248,177 |
| Venture XXI CLO Ltd., Series 2015-21A, Class A, 1.77%, 7/15/27 (c) | | 250 | 249,250 |
| Voya CLO Ltd., Series 2014-4A, Class SUB, 0.00%, 10/14/26 (d) | | 1,000 | 785,915 |
| Total Asset-Backed Securities 4.0% | | 1,000 | 4,969,095 |
| Airlines 0.7% American Airlines Pass-Through Trust, Series 2013-2, Class C, 6.00%, 1/15/17 (b) | | 247 | 252,894 |
| Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 12/17/16 | | 42 | 44,550 |
| US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 6/03/18 | | 590 | 594,425 |
| | | | 001.070 |
| Auto Components 0.1% | | | 891,869 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp., 3.50%, 3/15/17 | | 164 | 163,180 |
| | | Par | , |
| Corporate Bonds | | (000) | Value |
| Commercial Services & Supplies 0.2% | | () | |
| Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 3.07%, 12/01/17 (c) | USD | 68 | \$ 67,660 |
| AWAS Aviation Capital Ltd., 7.00%, 10/17/16 (b) | | 187 | 187,806 |
| | | | 255,466 |
| Communications Equipment 0.1% | | | · |
| Avaya, Inc., 7.00%, 4/01/19 (b) | | 101 | 90,648 |
| Containers & Packaging 0.2% | | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 3.34%, 12/15/19 (b)(c) Diversified Telecommunication Services 0.3% | | 260 | 254,800 |
| Level 3 Financing, Inc.: | | | |
| 3.91%, 1/15/18 (c) | | 228 | 229,710 |
| 5.13%, 1/15/21 | | 127 | 133,033 |
| | | | |
| Health Care Equipment & Supplies 0.1% | | | 362,743 |
| DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) | | 75 | 77,588 |
| DJO 1 mance EEC/DJO 1 mance Corp., 0.15 /0, 0/13/21 (0) | | 13 | 11,300 |

| Health Care Providers & Services 0.2% | | |
|---|-----|-----------|
| Tenet Healthcare Corp., 3.84%, 6/15/20 (b)(c) | 310 | 311,705 |
| Media 0.9% | | |
| Altice Financing SA, 6.63%, 2/15/23 (b) | 200 | 199,000 |
| Altice US Finance I Corp., 5.38%, 7/15/23 (b) | 275 | 272,250 |
| CCO Safari II LLC, 4.91%, 7/23/25 (b) | 420 | 416,007 |
| Numericable Group SA, 6.00%, 5/15/22 (b) | 200 | 200,000 |
| | | |
| | | 1,087,257 |
| Metals & Mining 0.0% | | |
| Novelis, Inc., 8.38%, 12/15/17 | 60 | 60,075 |
| Oil, Gas & Consumable Fuels 0.5% | | |
| California Resources Corp., 5.50%, 9/15/21 | 400 | 310,152 |
| CONSOL Energy, Inc., 5.88%, 4/15/22 | 140 | 100,100 |
| MEG Energy Corp., 7.00%, 3/31/24 (b) | 200 | 163,500 |
| | | |
| | | 573,752 |
| Pharmaceuticals 0.5% | | 373,732 |
| Valeant Pharmaceuticals International, Inc. (b): | | |
| 5.38%, 3/15/20 | 315 | 320,512 |
| 5.88%, 5/15/23 | 190 | 193,800 |
| 6.13%, 4/15/25 | 105 | 108,150 |
| | | , |
| | | 622,462 |
| Wireless Telecommunication Services 0.2% | | 022,402 |
| Sprint Communications, Inc., 7.00%, 3/01/20 (b) | 275 | 292,105 |
| Total Corporate Bonds 4.0% | 213 | 5,043,650 |
| Total Corporate Bonus 4.0 % | | 3,043,030 |
| | | |
| | | |
| | | |
| Floating Rate Loan Interests (c) | | |
| Floating Rate Loan Interests (c) Aerospace & Defense 1.4% | | |

Portfolio Abbreviations

| ABS | Asset-Backed Security | DIP | Debtor-In-Possession | NZD | New Zealand Dollar |
|-----|--------------------------------|------|--------------------------------------|-----|--------------------------------|
| ADS | American Depositary Shares | EUR | Euro | OTC | Over-the-Counter |
| AUD | Australian Dollar | GBP | British Pound | PIK | Payment-In-Kind |
| CAD | Canadian Dollar | JPY | Japanese Yen | USD | U.S. Dollar |
| CLO | Collateralized Loan Obligation | MSCI | Morgan Stanley Capital International | VA | Department of Veterans Affairs |
| CR | Custodian Receipt | NYSE | New York Stock Exchange | | - |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

| | Par | |
|---|----------|---------------|
| Floating Rate Loan Interests (c) | (000 |) Value |
| Aerospace & Defense (concluded) | (| |
| DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 | USD 4 | 29 \$ 426,743 |
| TASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 | 2 | 75 282,562 |
| Transdigm, Inc.: | | |
| 2015 Term Loan E, 3.50%, 5/14/22 | 2 | 19 216,717 |
| Term Loan D, 3.75%, 6/04/21 | 1 | 98 195,773 |
| Air Freight & Logistics 0.4% | | 1,752,577 |
| CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 | 1 | 56 140.228 |
| CEVA Group LEC, Synthetic EC, 0.30 %, 3/19/21 CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 | | 62 146,028 |
| CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 | | 25 22,871 |
| CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 | | 24 201,419 |
| | | , |
| Airlines 0.7% | | 510,546 |
| Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 | 3 | 20 319,603 |
| Northwest Airlines, Inc.: | | 20 317,003 |
| 2.25%, 3/10/17 | 1 | 20 116,432 |
| 1.63%, 9/10/18 | | 27 121,203 |
| 1.64%, 9/10/18 | | 64 61,440 |
| US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 | | 55 253,207 |
| | | 871,885 |
| Auto Components 3.7% | | |
| Affinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20 Autoparts Holdings Ltd.: | 2 | 82 281,449 |
| 1st Lien Term Loan, 7.00%, 7/29/17 | 5 | 93 521,964 |
| 2nd Lien Term Loan, 11.00%, 1/29/18 | 2 | 00 169,575 |
| Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 | 3 | 55 354,157 |
| FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 | 3 | 25 313,625 |
| Gates Global, Inc., Term Loan B, 4.25%, 7/05/21 | 1,9 | 70 1,883,741 |
| The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 | 6 | 634,384 |
| INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20 | 4 | 07 407,855 |
| UCI International, Inc., Term Loan B, 5.50%, 7/26/17 | | 52 51,742 |
| | | 4,618,492 |
| Automobiles 0.4% | | |
| Chrysler Group LLC, Term Loan B: | | |
| 3.25%, 12/31/18 | | 88 186,805 |
| 3.50%, 5/24/17 | 3 | 17 316,149 |
| | | 502,954 |
| Banks 0.3% | | |
| Redtop Acquisitions Ltd.: | | |
| 1st Lien Term Loan, 4.50%, 12/03/20 | | 56 256,100 |
| 2nd Lien Term Loan, 8.25%, 6/03/21 | | 69 68,376 |
| N. 1 1 016 | | 324,476 |
| Biotechnology 0.1% | | 0.5 |
| AMAG Pharmaceuticals, Inc., 2015 1st Lien Term Loan, 4.75%, 8/13/21 | 1 | 95 194,513 |
| Building Products 3.7% | | |
| Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20 | | 313,721 |
| CPG International, Inc., Term Loan, 4.75%, 9/30/20 | 1,1 | |
| Floating Rate Loan Interests (c) | Par | · Value |

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| | | (000) | |
|---|-----|-------|--------------|
| Building Products (concluded) | | | |
| GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21 | USD | 316 | \$ 308,694 |
| Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22 | | 144 | 143,298 |
| Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21 | | 697 | 695,908 |
| Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21 | | 222 | 219,633 |
| Ouikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20 | | 383 | 380,779 |
| Universal Services of America LP: | | | |
| 2015 2nd Lien Term Loan, 9.50%, 7/28/23 | | 136 | 134,761 |
| 2015 Delayed Draw Term Loan, 6.00%, 7/28/22 | | 1 | 1,302 |
| 2015 Term Loan, 4.75%, 7/28/22 | | 515 | 507,718 |
| Wilsonart LLC: | | | |
| Incremental Term Loan B2, 4.00%, 10/31/19 | | 108 | 107,335 |
| Term Loan B, 4.00%, 10/31/19 | | 635 | 629,051 |
| | | - | , |
| | | | 4 (17 (21 |
| C 4 IW 1 4 100 | | | 4,615,621 |
| Capital Markets 1.0% | | 200 | 200 455 |
| Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18 | | 298 | 280,455 |
| American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17 | | 193 | 192,784 |
| RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20 | | 784 | 783,220 |
| | | | |
| | | | 1,256,459 |
| Chemicals 4.7% | | | , , |
| Allnex (Luxembourg) & Cy SCA, Term Loan B1, 4.50%, 10/03/19 | | 252 | 251,248 |
| Allnex USA, Inc., Term Loan B2, 4.50%, 10/03/19 | | 131 | 130,361 |
| Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20 | | 512 | 509,752 |
| CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/30/20 | | 27 | 26,505 |
| Charter NEX US Holdings, Inc., Term Loan B, 5.25%, 2/07/22 | | 260 | 260,325 |
| The Chemours Co., Term Loan B, 3.75%, 5/12/22 | | 191 | 184,213 |
| Chemtura Corp., Term Loan B, 3.50%, 8/27/16 | | 62 | 62,173 |
| Chromaflo Technologies Corp.: | | | , |
| 1st Lien Term Loan, 4.50%, 12/02/19 | | 51 | 49,591 |
| 2nd Lien Term Loan, 8.25%, 6/02/20 | | 110 | 103,396 |
| Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19 | | 334 | 310,904 |
| INEOS US Finance LLC, 6 Year Term Loan, 3.75%, 5/04/18 | | 159 | 158,609 |
| Klockner-Pentaplast of America, Inc., Term Loan, 5.00%, 4/28/20 | | 165 | 164,517 |
| Kronos Worldwide, Inc., 2015 Term Loan, 4.00%, 2/18/20 | | 114 | 109,304 |
| MacDermid, Inc.: | | 111 | 109,501 |
| 1st Lien Term Loan, 4.50%, 6/07/20 | | 651 | 648,248 |
| Term Loan B2, 4.75%, 6/07/20 | | 166 | 165,697 |
| Minerals Technologies Inc., 2015 Term Loan B, 3.75%, 5/09/21 | | 334 | 334,017 |
| Nexeo Solutions LLC, Term Loan B, 5.00%, 9/08/17 | | 325 | 315,691 |
| OXEA Finance LLC: | | 343 | 313,071 |
| 2nd Lien Term Loan, 8.25%, 7/15/20 | | 315 | 293,999 |
| Term Loan B2, 4.25%, 1/15/20 | | 575 | 559,675 |
| Royal Holdings, Inc.: | | 313 | 337,073 |
| | | 260 | 250 000 |
| 2015 1st Lien Term Loan, 4.50%, 6/19/22 | | | 258,809 |
| 2015 2nd Lien Term Loan, 8.50%, 6/19/23 | | 110 | 109,588 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

| | Par | | |
|---|-----|--------------|----------------------|
| Floating Rate Loan Interests (c) | | (000) | Value |
| Chemicals (concluded) | | (, , , | |
| Solenis International LP: | | | |
| 1st Lien Term Loan, 4.25%, 7/31/21 | USD | 352 | \$ 347,162 |
| 2nd Lien Term Loan, 7.75%, 7/31/22 | | 390 | 373,425 |
| Γata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 | | 128 | 128,292 |
| | | | 5,855,501 |
| Commercial Services & Supplies 6.8% | | 100 | 100.050 |
| ADMI Corp., 2015 Term Loan B, 5.50%, 4/30/22 | | 190 710 | 190,950 702,924 |
| ADS Waste Holdings, Inc., Term Loan, 3.75%, 10/09/19 | | /10 | 702,924 |
| ARAMARK Corp.: Extended Synthetic Line of Credit 2, 0.04%, 7/26/16 | | 14 | 13,735 |
| Extended Synthetic Line of Credit 2, 0.04%, 7/20/16 | | 9 | 9,289 |
| Ferm Loan E, 3.25%, 9/07/19 | | 645 | 642,651 |
| Ferm Loan F, 3.25%, 3/07/19 | | 194 | 192,632 |
| Asurion LLC, Term Loan B4, 5.00%, 8/04/22 | | 280 | 276,850 |
| Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20 | | 859 | 771.757 |
| Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21 | | 756 | 755,338 |
| Connolly Corp.: | | 750 | 133,330 |
| st Lien Term Loan, 4.50%, 5/14/21 | | 678 | 676,529 |
| 2nd Lien Term Loan, 8.00%, 5/14/22 | | 325 | 325,000 |
| Creative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21 | | 239 | 240,293 |
| Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21 | | 181 | 182,019 |
| KAR Auction Services, Inc., Term Loan B2, 3.50%, 3/11/21 | | 306 | 305,136 |
| Koosharem LLC, Exit Term Loan, 7.50%, 5/15/20 | | 545 | 537,255 |
| Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 | | 304 | 296,205 |
| PSSI Holdings LLC, Term Loan B, 5.00%, 12/02/21 | | 373 | 372,192 |
| Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19 | | 1,072 | 1,056,670 |
| JS Ecology, Inc., Term Loan, 3.75%, 6/17/21 | | 196 | 196,951 |
| Waste Industries USA, Inc., Term Loan B, 4.25%, 2/27/20 | | 206 | 206,388 |
| West Corp., Term Loan B10, 3.25%, 6/30/18 | | 598 | 592,140 |
| | | | 8,542,904 |
| Communications Equipment 1.8% | | | |
| Applied Systems, Inc.: | | 226 | 221 55 |
| st Lien Term Loan, 4.25%, 1/25/21 | | 326 | 324,776 |
| 2nd Lien Term Loan, 7.50%, 1/24/22 | | 85 | 84,448 |
| Avaya, Inc., Term Loan B7, 6.25%, 5/29/20 | | 548 | 469,802 |
| CommScope, Inc., Term Loan B5, 3.75%, 12/29/22 | | 210 | 209,038 |
| Riverbed Technology, Inc., Term Loan B, 6.00%, 4/24/22 Zayo Group LLC, Term Loan B, 3.75%, 5/06/21 | | 135 1,028 | 134,606 1,021,521 |
| ayo Group ELC, Terrii Eoan B, 3.73 %, 5/00/21 | | 1,020 | 1,021,321 |
| Construction & Engineering 0.1% | | | 2,244,191 |
| AECOM Technology Corp., Term Loan B, 3.75%, 10/15/21 | | 178 | 178,484 |
| Construction Materials 0.4% | | | , |
| Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 | | 309 | 308,588 |
| Headwaters, Inc., Term Loan B, 4.50%, 3/24/22 | | 164 | 164,366 |
| McJunkin Red Man Corp., Term Loan, 4.75%, 11/08/19 | | 100 | 97,676 |
| | | | 570,630 |
| | | Par | |
| Floating Rate Loan Interests (c) | | (000) | Value |
| Containers & Packaging 0.8% | | | |
| Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19 | USD | 182 | \$ 181,429 |

| Berry Plastics Holding Corp., Term Loan E, 3.75%, 1/06/21 | 286 | 283,630 |
|--|-------|-----------|
| BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20 | 342 | 341,550 |
| Rexam PLC, 1st Lien Term Loan, 4.25%, 5/02/21 | 168 | 167,879 |
| | | 974,488 |
| Distributors 0.6% | | |
| ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20 | 462 | 459,712 |
| American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21 | 349 | 349,998 |
| | | |
| Diversified Consumer Services 2.6% | | 809,710 |
| Allied Security Holdings LLC: | | |
| 1st Lien Term Loan, 4.25%, 2/12/21 | 648 | 645.205 |
| 2nd Lien Term Loan, 8.00%, 8/13/21 | 321 | 318,085 |
| Bright Horizons Family Solutions, Inc.: | 321 | 510,005 |
| Incremental Term Loan B1, 4.25%, 1/30/20 | 80 | 79,600 |
| Ferm Loan B, 3.75%, 1/30/20 | 629 | 627,749 |
| CT Technologies Intermediate Holdings, Inc., 1st Lien Term Loan, 5.25%, 12/01/21 | 174 | 174,107 |
| ROC Finance LLC, Term Loan, 5.00%, 6/20/19 | 246 | 233,754 |
| ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21 | 1,208 | 1,200,985 |
| DELVICENTASICI CO., 2014 TCHII LOAH B, 4.2570, //01/21 | 1,200 | 1,200,963 |
| | | 3,279,485 |
| Diversified Financial Services 3.1% | | |
| AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22 | 215 | 214,785 |
| AssuredPartners Capital, Inc., 1st Lien Term Loan, 5.00%, 3/31/21 | 596 | 595,792 |
| Diamond US Holding LLC, Term Loan B, 4.75%, 12/17/21 | 224 | 223,781 |
| efferies Finance LLC, Term Loan, 4.50%, 5/14/20 | 600 | 594,000 |
| Onex Wizard US Acquisition, Inc., Term Loan, 4.25%, 3/13/22 | 464 | 463,160 |
| Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18 | 723 | 722,212 |
| SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20 | 420 | 420,225 |
| FransFirst, Inc.: | | |
| 014 2nd Lien Term Loan, 9.00%, 11/12/22 | 190 | 188,480 |
| ncremental Term Loan B, 4.75%, 11/12/21 | 412 | 410,863 |
| | | 3,833,298 |
| Diversified Telecommunication Services 4.1% | | 3,033,230 |
| Altice Financing SA, Term Loan: | | |
| Delayed Draw, 5.50%, 7/02/19 | 393 | 394,344 |
| 2.25%, 2/04/22 | 160 | 160,800 |
| Consolidated Communications, Inc., Term Loan B, 4.25%, 12/23/20 | 258 | 256,925 |
| Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19 | 516 | 516,032 |
| ntegra Telecom, Inc.: | 210 | 2.10,002 |
| 015 1st Lien Term Loan, 5.25%, 8/14/20 | 509 | 507.895 |
| nd Lien Term Loan, 9.75%, 2/21/20 | 168 | 166,896 |
| evel 3 Financing, Inc.: | 100 | 100,070 |
| 013 Term Loan B, 4.00%, 1/15/20 | 2,330 | 2,327,810 |
| 2019 Term Loan, 4.00%, 8/01/19 | 350 | 349,012 |
| Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 | 525 | 518,815 |
| | 525 | 510,015 |
| | | 5,198,529 |
| | | |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

| | | Par | |
|---|-----|-------|---------------------------------------|
| Floating Rate Loan Interests (c) | | (000) | Value |
| Electrical Equipment 0.7% | | | |
| Southwire Co., Term Loan, 3.00%, 2/10/21 | USD | 262 | \$ 257,435 |
| Texas Competitive Electric Holdings Co. LLC: | | | |
| DIP Term Loan, 3.75%, 5/05/16 | | 448 | 448,169 |
| Extended Term Loan, 4.67%, 10/10/17 (a)(e) | | 380 | 171,433 |
| | | | |
| Electronic Equipment, Instruments & Components 0.5% | | | 877,037 |
| CDW LLC, Term Loan, 3.25%, 4/29/20 | | 372 | 368,991 |
| CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22 | | 245 | 241,019 |
| | | | , |
| E | | | 610,010 |
| Energy Equipment & Services 1.1% | | 255 | 254.056 |
| Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 | | 255 | 254,056 |
| Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 | | 263 | 251,982 |
| MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 | | 951 | 885,077 |
| | | | 1,391,115 |
| Food & Staples Retailing 1.2% | | | |
| New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 | | 332 | 331,344 |
| Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 | | 235 | 237,204 |
| Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 | | 505 | 506,583 |
| US Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19 | | 378 | 378,260 |
| | | | 1,453,391 |
| Food Products 3.4% | | | |
| CTI Foods Holding Co. LLC, 1st Lien Term Loan, 4.50%, 6/29/20 | | 255 | 250,980 |
| Diamond Foods, Inc., Term Loan, 4.25%, 8/20/18 | | 675 | 672,096 |
| Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18 | | 618 | 617,686 |
| Hearthside Group Holdings LLC, Term Loan, 4.50%, 6/02/21 | | 320 | 318,460 |
| New HB Acquisition LLC: | | 27.5 | 274.004 |
| 1st Lien Term Loan, 4.50%, 8/03/22 | | 375 | 374,884 |
| 2nd Lien Term Loan, 8.50%, 8/03/23 | | 80 | 80,100 |
| Pabst Brewing Co., Inc., Term Loan, 5.75%, 10/21/21 | | 428 | 427,258 |
| Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19 | | 370 | 369,919 |
| Pinnacle Foods Finance LLC, Term Loan G, 3.00%, 4/29/20 | | 605 | 601,504 |
| Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21 Reddy Ice Corp.: | | (f) | 134 |
| 1st Lien Term Loan, 6.75%, 5/01/19 | | 363 | 301,018 |
| 2nd Lien Term Loan, 10.75%, 11/01/19 | | 270 | 189,000 |
| | | | 4,203,039 |
| Health Care Equipment & Supplies 4.1% | | | , |
| Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22 | | 285 | 284,803 |
| Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 | | 223 | 223,078 |
| Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18 | | 435 | 434,076 |
| DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 | | 710 | 705,740 |
| Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18 | | 611 | 611,457 |
| | | Par | |
| Floating Rate Loan Interests (c) | | (000) | Value |
| Health Care Equipment & Supplies (concluded) | | \/ | |
| Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 | USD | 794 | \$ 791,125 |
| Leonardo Acquisition Corp., Term Loan, 4.25%, 1/31/21 | | 500 | 497,633 |
| Millennium Health LLC, Term Loan B, 5.25%, 4/16/21 | | 348 | 170,107 |
| National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21 | | 701 | 683,010 |
| | | | · · · · · · · · · · · · · · · · · · · |

| Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21 | 622 | 612,024 |
|--|-------|-----------|
| Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19 | 169 | 168,279 |
| | | |
| | | 5,181,332 |
| Health Care Providers & Services 7.6% | | 2,202,002 |
| Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22 | 111 | 112,089 |
| Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22 | 295 | 289,469 |
| Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21 | 297 | 296,667 |
| CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19 | 564 | 561,651 |
| Community Health Systems, Inc.: | | |
| Term Loan F, 3.58%, 12/31/18 | 338 | 337,607 |
| Term Loan G, 3.75%, 12/31/19 | 555 | 553,699 |
| Term Loan H, 4.00%, 1/27/21 | 1,021 | 1,022,559 |
| Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 | 349 | 349,561 |
| DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 | 2,193 | 2,186,907 |
| Envision Healthcare Corp., Term Loan, 4.00%, 5/25/18 | 420 | 419,108 |
| Genesis HealthCare Corp., Term Loan B, 10.00%, 12/04/17 | 265 | 268,887 |
| HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 | 170 | 170,251 |
| HCA, Inc., Term Loan B5, 2.95%, 3/31/17 | 313 | 312,662 |
| MPH Acquisition Holdings LLC, Term Loan, 3.75%, 3/31/21 | 438 | 432,265 |
| National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 | 316 | 314,073 |
| Sterigenics-Nordion Holdings LLC, Term Loan B, 4.25%, 5/15/22 | 720 | 714,154 |
| Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20 | 439 | 438,877 |
| Surgical Care Affiliates, Inc., Term Loan B, 4.25%, 3/17/22 | 509 | 507,438 |
| U.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 | 194 | 193,367 |
| | | |
| | | 9,481,291 |
| Health Care Technology 0.9% | | 7,701,271 |
| IMS Health, Inc., Term Loan, 3.50%, 3/17/21 | 751 | 744,715 |
| MedAssets, Inc., Term Loan B, 4.00%, 12/13/19 | 419 | 416,007 |
| 1710d/1650d5, Inc., Term Louis B, 4.0076, 12/15/17 | 41) | 410,007 |
| | | 4.460.500 |
| YY - 1 P | | 1,160,722 |
| Hotels, Restaurants & Leisure 10.4% | | |
| Amaya Holdings BV: | 205 | 202.466 |
| 1st Lien Term Loan, 5.00%, 8/01/21 | 285 | 282,466 |
| 2nd Lien Term Loan, 8.00%, 8/01/22 | 322 | 321,698 |
| Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20 | 238 | 237,786 |
| Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20 | 654 | 627,907 |
| Burger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21 | 1,084 | 1,082,157 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

| | | Par | |
|---|-----|------------|--------------------|
| Floating Rate Loan Interests (c) | | (000) | Value |
| Hotels, Restaurants & Leisure (concluded) | | , i | |
| Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 | USD | 1,349 | \$ 1,285,088 |
| CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21 | | 353 | 352,278 |
| Diamond Resorts Corp., Term Loan, 5.50%, 5/09/21 | | 421 | 420,541 |
| Eldorado Resorts LLC, Term Loan B, 4.25%, 7/13/22 | | 205 | 205,000 |
| ESH Hospitality, Inc., Term Loan, 5.00%, 6/24/19 | | 210 | 211,445 |
| Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20 | | 607 | 605,249 |
| Intrawest ULC, Term Loan, 4.75%, 12/09/20 | | 364 | 363,539 |
| La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 | | 1,827 | 1,821,437 |
| Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20 | | 591 | 587,531 |
| MGM Resorts International, Term Loan B, 3.50%, 12/20/19 | | 778 | 770,600 |
| Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20 | | 310 | 309,743 |
| RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 | | 292 | 291,758 |
| Sabre, Inc.: | | | |
| Incremental Term Loan, 4.00%, 2/19/19 | | 113 | 112,611 |
| Term Loan B, 4.00%, 2/19/19 | | 521 | 519,720 |
| Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 | | 746 | 737,248 |
| Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 | | 1,091 | 1,087,788 |
| Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 | | 759 | 758,883 |
| Household Durables 0.3% | | | 12,992,473 |
| Jarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 | | 355 | 353,846 |
| Household Products 1.0% | | 333 | 333,040 |
| Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 | | 533 | 529,727 |
| Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 | | 689 | 688,201 |
| Spectrum Stands, their Form Soun, 3.13%, 0.23/22 | | 007 | · |
| Independent Power and Renewable Electricity Producers 1.9% | | | 1,217,928 |
| Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 | | 330 | 326,700 |
| Calpine Corp., Term Loan B5, 3.50%, 5/27/22 | | 320 | 315,501 |
| Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 | | 648 | 648,118 |
| Granite Acquisition, Inc.: | | 0.0 | 0.10,110 |
| Term Loan B, 5.00%, 12/19/21 | | 707 | 706,010 |
| Term Loan C, 5.00%, 12/19/21 | | 31 | 31,221 |
| Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21 | | 358 | 351,858 |
| Tetra-Gen I mance Co. ELC, Term Loan B, 3.25 %, 12/07/21 | | 336 | 331,636 |
| La described Consequences of 200 | | | 2,379,408 |
| Industrial Conglomerates 0.2% | | 200 | 252.541 |
| Sequa Corp., Term Loan B, 5.25%, 6/19/17 | | 298 | 252,541 |
| Insurance 1.0% | | 240 | 249.520 |
| AmWINS Group LLC, 2014 2nd Lien Term Loan, 9.50%, 9/04/20 | | 249 | 248,529 |
| Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, | | 267 | 222.710 |
| 4/16/20 | | 367 | 333,710 |
| Sedgwick Claims Management Services, Inc.: | | 45.4 | 444.057 |
| 1st Lien Term Loan, 3.75%, 3/01/21 | | 454 | 444,257 |
| 2nd Lien Term Loan, 6.75%, 2/28/22 | | 260 | 253,744 |
| | | Par | 1,280,240 |
| Floating Pata Loan Interests (c) | | (000) | Value |
| Floating Rate Loan Interests (c) Internet Software & Services 1.6% | | (000) | v aiue |
| | USD | 420 | \$ 418,195 |
| Dealertrack Technologies, Inc., Term Loan B, 3.50%, 2/28/21 | USD | 420 560 | |
| Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21 Interactive Data Corp., 2014 Term Loan A, 75%, 5/02/21 | | 569 858 | 568,755 856,515 |
| Interactive Data Corp., 2014 Term Loan, 4.75%, 5/02/21 | | 858 | 856,515 |

| W3 Co., 2nd Lien Term Loan, 9.25%, 9/11/20 | 155 | 122,659 |
|--|------------|---------------------|
| | | 1,966,124 |
| IT Services 4.3% | | , , , , |
| Blue Coat Holdings Inc., 2015 Term Loan, 4.50%, 5/20/22 | 475 | 471,438 |
| Epicor Software Corp., 1st Lien Term Loan, 4.75%, 6/01/22 | 700 | 697,249 |
| First Data Corp.: | , 00 | 057,215 |
| 2018 Extended Term Loan, 3.70%, 3/24/18 | 2,845 | 2,820,816 |
| 2018 Term Loan, 3.70%, 9/24/18 | 295 | 292,566 |
| InfoGroup, Inc., Term Loan, 7.50%, 5/26/18 | 245 | 233,970 |
| SunGard Data Systems, Inc.: | 213 | 233,570 |
| Term Loan C, 3.94%, 2/28/17 | 350 | 349,388 |
| Term Loan E, 4.00%, 3/08/20 | 126 | 126,118 |
| Vantiv LLC, 2014 Term Loan B, 3.75%, 6/13/21 | 390 | 389,444 |
| v and v ELC, 2014 Term Loan B, 3.73 %, 0/13/21 | 390 | 309, 414 |
| | | 5,380,989 |
| Leisure Products 0.3% | | |
| Bauer Performance Sports Ltd., Term Loan B, 4.00%, 4/15/21 | 364 | 361,987 |
| Machinery 2.1% | | |
| Allison Transmission, Inc., Term Loan B3, 3.50%, 8/23/19 | 274 | 273,555 |
| Faenza Acquisition GmbH: | | · |
| Term Loan B1, 4.25%, 8/30/20 | 258 | 257,833 |
| Term Loan B3, 4.25%, 8/30/20 | 78 | 78,036 |
| Infiltrator Systems, Inc., 2015 Term Loan, 5.25%, 5/27/22 | 340 | 338,848 |
| Mueller Water Products, Inc., Term Loan B, 4.00%, 11/25/21 | 179 | 179,100 |
| Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20 | 561 | 555,408 |
| Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 | 764 | 711,415 |
| Wabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22 | 247 | 246,728 |
| , acada 7 milonia Corp., 2010 10 m 20 m 2, 112 / 10, 10/12 | 2., | 2.0,720 |
| | | 2 (10 022 |
| | | 2,640,923 |
| Manufacture Goods 0.1% | 7 0 | 50.005 |
| KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 | 70 | 70,307 |
| Media 11.2% | | |
| Cengage Learning Acquisitions, Inc.: | 0.44 | 244.0=0 |
| 1st Lien Term Loan, 7.00%, 3/31/20 | 963 | 961,079 |
| Term Loan, 0.00%, 7/03/16 (a)(e) | 591 | |
| Charter Communications Operating LLC: | | |
| Term Loan H, 3.25%, 7/21/22 | 240 | 239,266 |
| Term Loan I, 3.50%, 1/20/23 | 1,465 | 1,461,704 |
| Clear Channel Communications, Inc., Term Loan D, 6.95%, 1/30/19 | 1,364 | 1,202,003 |
| Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20 | 381 | 374,880 |
| Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 | 542 | 535,130 |
| Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19 | 458 | 449,187 |
| Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 | 320 | 310,666 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

| | | Par | |
|--|-----|------------|--------------------|
| Floating Rate Loan Interests (c) | | (000) | Value |
| Media (concluded) | | | |
| Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20 | USD | 113 | \$ 112,310 |
| MCC Iowa LLC: | | 240 | 245.000 |
| Term Loan I, 2.66%, 6/30/17 | | 248 | 245,800 |
| Term Loan J, 3.75%, 6/30/21 Madia Canaral Inc. Tarm Loan B. 4.00%, 7/21/20 | | 124 | 123,193 |
| Media General, Inc., Term Loan B, 4.00%, 7/31/20 Mediacom Communications Corp., Term Loan F, 2.66%, 3/31/18 | | 246 252 | 245,483 249,420 |
| Mediacom Illinois LLC, Term Loan E, 3.16%, 10/23/17 | | 475 | 472,625 |
| Numericable U.S. LLC: | | 473 | 472,023 |
| Ferm Loan B1, 4.50%, 5/21/20 | | 506 | 505,591 |
| Ferm Loan B2, 4.50%, 5/21/20 | | 438 | 437,405 |
| SBA Senior Finance II LLC: | | 150 | 137,103 |
| Incremental Term Loan B, 3.25%, 6/10/22 | | 330 | 325,403 |
| Ferm Loan B1, 3.25%, 3/24/21 | | 703 | 694,880 |
| Sinclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20 | | 39 | 38,723 |
| Fribune Media Co., Term Loan, 3.75%, 12/27/20 | | 824 | 819,969 |
| FWCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20 | | 354 | 351,088 |
| Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20 | | 1,012 | 1,003,790 |
| Virgin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23 | GBP | 650 | 991,101 |
| WideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19 | USD | 755 | 751,581 |
| Ziggo Financing Partnership: | | | · |
| Ferm Loan B1, 3.50%, 1/15/22 | | 425 | 418,934 |
| Ferm Loan B2A, 3.50%, 1/15/22 | | 276 | 271,758 |
| Ferm Loan B3, 3.50%, 1/15/22 | | 453 | 446,945 |
| | | | |
| N 1. 0 N | | | 14,039,914 |
| Metals & Mining 1.1% | | 100 | 67,500 |
| Ameriforge Group, Inc., 2nd Lien Term Loan, 8.75%, 12/19/20 Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22 | | 1,116 | 1,102,331 |
| Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 | | 216 | 215,546 |
| windsof Financing ELC, Term Loan B, 0.25 %, 12/03/17 | | 210 | 213,540 |
| | | | 1,385,377 |
| Multiline Retail 2.1% | | | |
| BJ s Wholesale Club, Inc.: | | | |
| st Lien Term Loan, 4.50%, 9/26/19 | | 826 | 822,365 |
| 2nd Lien Term Loan, 8.50%, 3/26/20 | | 200 | 198,000 |
| Oollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 | | 545 | 544,717 |
| Hudson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 | | 445 | 445,000 |
| Гhe Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20 | | 577 | 570,046 |
| | | | 2,580,128 |
| Oil, Gas & Consumable Fuels 3.3% | | | |
| CITGO Holding Inc., 2015 Term Loan B, 9.50%, 5/12/18 | | 370 | 371,080 |
| Orillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 | | 504 | 358,131 |
| EP Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 | | 440 | 416,535 |
| Green Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21 | | 205 | 205,000 |
| Obsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15 | | 40 | 39,485 |
| Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 | | 27 | 11,674 |
| | | Par | |
| Floating Rate Loan Interests (c) | | (000) | Value |
| Oil, Gas & Consumable Fuels (concluded) | | | |
| Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 | USD | 325 | \$ 313,625 |
| Power Buyer LLC: | | | |
| st Lien Term Loan, 4.25%, 5/06/20 | | 115 | 113,945 |
| 2nd Lien Term Loan, 8.25%, 11/06/20 | | 105 | 103,162 |
| Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 | | 403 | 392,901 |

| Seventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 | 61 | 51,440 |
|---|-------|---|
| Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 | 467 | 446,271 |
| Southcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 | 213 | 176,489 |
| Stonewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22 | 311 | 307,706 |
| TPF II Power LLC, Term Loan B, 5.50%, 10/02/21 | 356 | 356,198 |
| Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 | 379 | 378,417 |
| WTG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 | 133 | 131,978 |
| | | |
| | | 4,174,037 |
| Personal Products 0.2% | | 7,177,037 |
| Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 | 301 | 300,407 |
| Pharmaceuticals 8.5% | 301 | 300,407 |
| Akorn, Inc., Term Loan B, 5.50%, 4/16/21 | 566 | 564,842 |
| Amneal Pharmaceuticals LLC, Term Loan, 5.00%, 11/01/19 | 399 | 398,393 |
| CCC Information Services, Inc., Term Loan, 4.00%, 12/20/19 | 210 | 207,948 |
| Concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 | 285 | 285,180 |
| Endo Luxembourg Finance Co. I Sarl: | 203 | 203,100 |
| 2014 Term Loan B, 3.25%, 3/01/21 | 356 | 355,411 |
| 2015 Term Loan B, 3.75%, 6/11/22 | 1,015 | 1,014,817 |
| Grifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 | 971 | 969,274 |
| Horizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 | 502 | 500,876 |
| Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22 | 1,076 | 1,068,801 |
| JLL/Delta Dutch Newco BV, 2014 Incremental Term Loan, 4.25%, 3/11/21 | 786 | 776,087 |
| Mallinckrodt International Finance SA: | 700 | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |
| Incremental Term Loan B1, 3.50%, 3/19/21 | 328 | 325,819 |
| Term Loan B, 3.25%, 3/19/21 | 523 | 519,125 |
| Par Pharmaceutical Cos., Inc., Term Loan B2, 4.00%, 9/30/19 | 966 | 963,993 |
| Valeant Pharmaceuticals International, Inc.: | | |
| Series C2 Term Loan B, 3.75%, 12/11/19 | 524 | 522,501 |
| Series D2 Term Loan B, 3.50%, 2/13/19 | 568 | 565,442 |
| Series E Term Loan B, 3.75%, 8/05/20 | 326 | 325,138 |
| Term Loan B F1, 4.00%, 4/01/22 | 1,267 | 1,266,919 |
| | | |
| | | 10,630,566 |
| Professional Services 3.9% | | 10,030,300 |
| Acosta Holdco, Inc., 2015 Term Loan, 4.25%, 9/26/21 | 433 | 428,107 |
| Advantage Sales & Marketing, Inc.: | 733 | 420,107 |
| 2014 1st Lien Term Loan, 4.25%, 7/23/21 | 486 | 480,529 |
| 2014 1st Lien Term Loan, 4.25 %, 7/25/22 2014 2nd Lien Term Loan, 7.50%, 7/25/22 | 160 | 155,120 |
| Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 | 714 | 710,563 |
| Intertrust Group Holding BV, 2nd Lien Term Loan, 8.00%, 4/16/22 | 275 | 274,486 |
| Intertusis Group Hololing BY, 2nd Elen Termi Louis, 6.00 /c, 7/10/22 | 213 | 217,700 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

| | | Par | | |
|--|-----|-------|----|-----------|
| Floating Rate Loan Interests (c) | | (000) | | Value |
| Professional Services (concluded) | | (000) | | , |
| ON Assignment, Inc., 2015 Term Loan, 3.75%, 5/19/22 | USD | 303 | \$ | 301,789 |
| SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 | CDD | 408 | Ψ | 406,084 |
| Sterling Infosystems, Inc., 1st Lien Term Loan B, 4.50%, 6/20/22 | | 495 | | 493,352 |
| TransUnion LLC, Term Loan B2, 3.75%, 4/09/21 | | 1,241 | | 1,230,484 |
| Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19 | | 389 | | 385,574 |
| Turon reason / manyaes, men, remi Bound, 130%, 0700/19 | | 307 | | 303,371 |
| | | | | 1066000 |
| | | | | 4,866,088 |
| Real Estate Investment Trusts (REITs) 0.2% | | | | |
| Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22 | | 220 | | 210,032 |
| Real Estate Management & Development 2.2% | | | | |
| CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 | | 523 | | 521,520 |
| DTZ US Borrower LLC, 1st Lien Term Loan: | | | | |
| 5.50%, 11/04/21 | | 490 | | 484,629 |
| 2015, 4.25%, 8/05/21 | | 515 | | 509,423 |
| Realogy Corp.: | | | | |
| Extended Letter of Credit, 0.03%, 10/10/16 | | 40 | | 39,745 |
| Term Loan B, 3.75%, 3/05/20 | | 1,176 | | 1,171,783 |
| | | | | |
| | | | | 2,727,100 |
| Road & Rail 1.0% | | | | 2,727,100 |
| The Hertz Corp., Term Loan B2, 3.00%, 3/11/18 | | 327 | | 323,392 |
| Quality Distribution, Inc., 1st Lien Term Loan, 5.25%, 7/20/22 | | 290 | | 286,920 |
| Road Infrastructure Investment LLC: | | 270 | | 200,720 |
| 1st Lien Term Loan, 4.25%, 3/31/21 | | 459 | | 450,004 |
| 2nd Lien Term Loan, 7.75%, 9/30/21 | | 225 | | 210,375 |
| Zild Elcli Terili Eodii, 7.73 //, 9/30/21 | | 223 | | 210,373 |
| | | | | |
| | | | | 1,270,691 |
| Semiconductors & Semiconductor Equipment 1.6% | | | | |
| Avago Technologies Cayman Ltd., Term Loan B, 3.75%, 5/06/21 | | 1,012 | | 1,010,430 |
| Freescale Semiconductor, Inc.: | | | | |
| Term Loan B4, 4.25%, 2/28/20 | | 526 | | 525,538 |
| Term Loan B5, 5.00%, 1/15/21 | | 162 | | 162,215 |
| NXP BV, Term Loan D, 3.25%, 1/11/20 | | 324 | | 322,335 |
| | | | | |
| | | | | 2,020,518 |
| Software 4.6% | | | | , , |
| Evertec Group LLC, Term Loan B, 3.25%, 4/17/20 | | 240 | | 230,796 |
| GCA Services Group, Inc.: | | | | , |
| 2nd Lien Term Loan, 9.25%, 10/22/20 | | 176 | | 175,120 |
| Term Loan B, 4.25%, 11/01/19 | | 384 | | 381,431 |
| Infor US, Inc., Term Loan B5, 3.75%, 6/03/20 | | 830 | | 805,338 |
| Informatica Corp., Term Loan, 4.50%, 8/05/22 | | 874 | | 868,188 |
| IQOR US, Inc., Term Loan B, 6.00%, 4/01/21 | | 202 | | 163,465 |
| Kronos, Inc.: | | | | , |
| 2nd Lien Term Loan, 9.75%, 4/30/20 | | 409 | | 415,706 |
| Initial Incremental Term Loan, 4.50%, 10/30/19 | | 243 | | 242,999 |
| Mitchell International, Inc.: | | | | 70.00 |
| 1st Lien Term Loan, 4.50%, 10/12/20 | | 496 | | 493,507 |
| 2nd Lien Term Loan, 8.50%, 10/11/21 | | 350 | | 348,103 |
| Sophia LP, 2014 Term Loan B, 4.00%, 7/19/18 | | 635 | | 633,546 |
| SS&C Technologies, Inc.: | | 033 | | 055,5-10 |
| 2015 Term Loan B1, 4.00%, 7/08/22 | | 803 | | 803,260 |
| 2015 Term Loan B2, 4.00%, 7/08/22 | | 130 | | 130,137 |
| Tibco Software, Inc., Term Loan B, 6.50%, 12/04/20 | | 75 | | 74,415 |
| TIOCO SOITWAIC, TIC., TCHII LOAH D, U.JU/U, 12/U4/2U | | 13 | | 14,413 |

| | | | 5,766,011 |
|---|-----|------|-------------|
| | Pa | ar | 3,700,011 |
| | | | |
| Floating Rate Loan Interests (c) | (00 | 00) | Value |
| Specialty Retail 3.7% | | | |
| Equinox Holdings, Inc., Repriced Term Loan B, 5.00%, 1/31/20 | USD | 297 | \$ 296,689 |
| General Nutrition Centers, Inc., Term Loan, 3.25%, 3/04/19 | | 288 | 285,349 |
| Leslie s Poolmart, Inc., Term Loan, 4.25%, 10/16/19 | | 546 | 539,503 |
| Michaels Stores, Inc.: | | | |
| Incremental 2014 Term Loan B2, 4.00%, 1/28/20 | | 658 | 658,041 |
| Term Loan B, 3.75%, 1/28/20 | | 512 | 510,454 |
| Party City Holdings Inc., 2015 Term Loan B, 4.25%, 7/28/22 | | 635 | 633,812 |
| Petco Animal Supplies, Inc., Term Loan, 4.00%, 11/24/17 | | 633 | 631,532 |
| PetSmart, Inc., Term Loan B, 4.25%, 3/11/22 | | 823 | 821,226 |
| Things Remembered, Inc., Term Loan B, 8.25%, 5/24/18 | | 351 | 254,808 |
| | | | 4,631,414 |
| Technology Hardware, Storage & Peripherals 0.7% | | 24.6 | 24425 |
| Dell International LLC, Term Loan B2, 4.00%, 4/29/20 | | 316 | 314,370 |
| Dell, Inc., Term Loan C, 3.75%, 10/29/18 | | 347 | 346,048 |
| Linxens France SA, Term Loan, 5.00%, 7/27/22 | | 180 | 179,100 |
| | | | 839,518 |
| Textiles, Apparel & Luxury Goods 0.8% | | 100 | 110.000 |
| ABG Intermediate Holdings 2 LLC, 1st Lien Term Loan, 5.50%, 5/27/21 | | 120 | 119,803 |
| Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 | | 525 | 464,378 |
| Polymer Group, Inc., 1st Lien Term Loan, 5.25%, 12/19/19 | | 377 | 376,700 |
| | | | 960,881 |
| Thrifts & Mortgage Finance 0.3% | | 100 | 120.206 |
| IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 | | 439 | 438,386 |
| Trading Companies & Distributors 0.5% | | 700 | 605.044 |
| HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21 | | 700 | 695,044 |
| Transportation Infrastructure 0.2% Penn Products Terminals LLC, Term Loan B, 4.75%, 4/13/22 | | 255 | 252,770 |
| Wireless Telecommunication Services 1.8% | | 233 | 232,110 |
| LTS Buyer LLC, 1st Lien Term Loan, 4.00%, 4/13/20 | | 943 | 936,908 |
| New Lightsquared LLC, PIK Exit Term Loan, 9.75%, 6/15/20 | 1 | 300 | 1,267,500 |
| Trew Engineequated EEC, FIR EAR Term Loan, 7.73 /0, 0/13/20 | 1. | .500 | 1,207,300 |
| Total Floating Data Loop Interests 127.26 | | | 2,204,408 |
| Total Floating Rate Loan Interests 127.3% | | | 159,382,736 |
| | | | |
| Non-Agency Mortgage-Backed Securities | | | |
| Collateralized Mortgage Obligations 0.3% | | 20.4 | 204.052 |
| Hilton USA Trust, Series 2013-HLT, Class EFX, 4.60%, 11/05/30 (b)(c) | | 304 | 304,952 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

| Investment Companies | Shares | Value | |
|--|--------|--------|--|
| Capital Markets 0.0% | | | |
| Eaton Vance Floating-Rate Income Trust | 12 | \$ 163 | |
| Eaton Vance Senior Income Trust | 3,347 | 20,517 | |
| Total Investment Companies 0.0% | | 20,680 | |
| | | | |

| Warrants | | |
|--|---------|--------------|
| Software 0.0% | | |
| HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, | | |
| Strike Price \$42.27) | 691 | 5,940 |
| Total Long-Term Investments | | |
| (Cost \$172,368,741) 136.0% | | 170,232,342 |
| Short-Term Securities | Shares | Value |
| BlackRock Liquidity Funds, TempFund, Institutional Class, 0.08% (g)(h) | 254,052 | \$ 254,052 |
| Total Short-Term Securities | | |
| (Cost \$254,052) 0.2% | | 254,052 |
| Total Investments (Cost \$172,622,793) 136.2% | | 170,486,394 |
| Liabilities in Excess of Other Assets (36.2)% | | (45,303,603) |
| | | |
| | | |

Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) Variable rate security. Rate shown is as of report date.
- (d) Zero-coupon bond.
- (e) Issuer filed for bankruptcy and/or is in default of interest payments.
- (f) Amount is less than \$500.
- (g) Represents the current yield as of report date.
- (h) During the year ended August 31, 2015, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the 1940 Act, were as follows:

| | Shares Held | | Shares Held | |
|--|---------------|-------------|---------------|--------|
| | at August 31, | Net | at August 31, | |
| Affiliate | 2014 | Activity | 2015 | Income |
| BlackRock Liquidity Funds, TempFund, Institutional Class | 2,958,501 | (2,704,449) | 254,052 | \$ 315 |

Derivative Financial Instruments Outstanding as of August 31, 2015

Financial Futures Contracts

| Contracts | | | | | Unrealized |
|-----------|----------------------------|------------------------|---------------|----------------|--------------|
| Short | Issue | Exchange | Expiration | Notional Value | Appreciation |
| (4) | 10-Year U.S. Treasury Note | Chicago Board of Trade | December 2015 | USD 508,250 | \$ 503 |

Forward Foreign Currency Exchange Contracts

| Currenc | ey | C | urrency | | Settlement | Un | realized |
|---------|---------|-----|---------|---------------|------------|-----|-----------|
| Purchas | ed | | Sold | Counterparty | Date | App | reciation |
| USD | 812,141 | GBP | 522,000 | HSBC Bank PLC | 10/20/15 | \$ | 11,340 |

Centrally Cleared Credit Default Swaps Sold Protection

| Index | Receive Fixed Rate | Clearinghouse | Expiration Date | Credit Rating | Notional Amount (000) | Unrealized Depreciation |
|--|-----------------------|-----------------------------|--------------------|------------------|-----------------------------|----------------------------|
| Dow Jones CDX North America High Yield | | | | | | |
| Index, | | | | | | |
| Series 24, Version 2 | 5.00% | Chicago Mercantile Exchange | 6/20/20 | В | USD 644 | \$ (7,012) |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

Derivative Financial Instruments Categorized by Risk Exposure

The following is a summary of the Fund s derivative financial instruments categorized by risk exposure. For information about the Fund s investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

As of August 31, 2015, the fair values of derivative financial instruments were as follows:

| | | | | | Foreign | | |
|---|--|-----------|-----------|-----------|-----------|-----------|-----------|
| | | | | | Currency | Interest | |
| | | Commodity | Credit | Equity | Exchange | Rate | |
| | Statement of Assets and Liabilities Location | Contracts | Contracts | Contracts | Contracts | Contracts | Total |
| Derivative Financial Instruments | Assets | | | | | | |
| Financial futures contracts | Net unrealized apppreciation ¹ | | | | | \$ 503 | \$ 503 |
| Forward foreign currency exchange contracts | Unrealized appreciation on forward foreign currency exchange contracts | | | | \$ 11,340 | | 11,340 |
| | | | | | \$ 11,340 | \$ 503 | \$ 11,843 |

Derivative Financial Instruments Liabilities

| \mathbf{S} | waps | centrally cleared | Net unrealized depreciation ¹ | \$ 7,012 | \$ 7,012 |
|--------------|------|-------------------|--|----------|----------|
| | | | | | |

¹ Includes cumulative appreciation (depreciation) on financial futures contracts and centrally cleared swaps, if any, as reported in the Schedules of Investments. Only current day s variation margin is reported within the Statements of Assets and Liabilities. For the year ended August 31, 2015, the effect of derivative financial instruments in the Statement of Operations was as follows:

| | | | | Foreign | | |
|---|-----------|-----------|-----------|------------|------------|------------|
| | | | | Currency | Interest | |
| | Commodity | Credit | Equity | Exchange | Rate | |
| | Contracts | Contracts | Contracts | Contracts | Contracts | Total |
| Net Realized Gain (Loss) from: | | | | | | |
| Financial futures contracts | | | | | \$ (5,430) | \$ (5,430) |
| Forward foreign currency exchange contracts | | | | \$ 250,768 | | 250,768 |
| Swaps | | \$ (751) | | | | (751) |
| Total | | \$ (751) | | \$ 250,768 | \$ (5,430) | \$ 244,587 |
| | Commodity | Credit | Equity | Foreign | Interest | Total |

Contracts

Contracts

Currency

Exchange

Rate

Contracts

Contracts

| | | Contracts | | | |
|---|------------|-------------|----|-----|-------------|
| Net Change in Unrealized Appreciation | | | | | |
| (Depreciation) on: | | | | | |
| Financial futures contracts | | | \$ | 503 | \$ 503 |
| Forward foreign currency exchange contracts | | \$ (67,873) | | | (67,873) |
| Swaps | \$ (7,012) | | | | (7,012) |
| | | | | | |
| Total | \$ (7,012) | \$ (67,873) | \$ | 503 | \$ (74,382) |
| 1 0001 | Ψ (7,012) | Ψ (01,013) | Ψ | 505 | Ψ (74,502) |

For the year ended August 31, 2015, the average quarterly balances of outstanding derivative financial instruments were as follows:

| Financial futures contracts: | |
|--|--------------|
| Average notional value of contracts short | \$ 127,063 |
| Forward foreign currency exchange contracts: | |
| Average amounts purchased in USD | \$ 1,337,830 |
| Average amounts sold in USD | \$ 140,064 |
| Credit default swaps: | |
| Average notional value sell protection | \$ 160,875 |

Derivative Financial Instruments Offsetting as of August 31, 2015

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

| | Assets | Liabilities |
|--|-----------|-------------|
| Derivative Financial Instruments: | | |
| Financial futures contracts | \$ 563 | |
| Forward foreign currency exchange contracts | 11,340 | |
| Swaps Centrally cleared | | \$ 1,640 |
| Total derivative assets and liabilities in the Statement of Assets and Liabilities | 11,903 | 1,640 |
| Derivatives not subject to a Master Netting Agreement or similar agreement (MNA) | (563) | (1,640) |
| Total derivative assets and liabilities subject to an MNA | \$ 11,340 | |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Defined Opportunity Credit Trust (BHL)

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

| | Derivative A | Assets Subject to | Derivatives Available | Non-cash | Cash Collateral | | |
|---------------|--------------|-------------------|-------------------------|------------------------|-----------------|-------------------------------------|--|
| Counterparty | | MNA interparty | for Offset ¹ | Collateral Received | Received | Amount of ative Assets ² | |
| HSBC Bank PLC | \$ | 11,340 | ioi Oiiset | Received | Received | \$ 11,340 | |
| Total | \$ | 11,340 | | | | \$ 11,340 | |

¹ The amount of derivatives available for offset is limited to the amount of derivative assets and/or liabilities that are subject to an MNA.

Fair Value Hierarchy as of August 31, 2015

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

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

| | Level 1 | Level 2 | Level 3 | Total |
|---|----------------|----------------------|--------------|----------------|
| Assets: | | | | |
| Investments: | | | | |
| Long-Term Investments: | | | | |
| Asset-Backed Securities | | \$ 3,167,995 | \$ 1,801,100 | \$ 4,969,095 |
| Common Stocks | \$ 272,202 | 233,087 | | 505,289 |
| Corporate Bonds | | 5,043,650 | | 5,043,650 |
| Floating Rate Loan Interests | | 151,789,717 | 7,593,019 | 159,382,736 |
| Investment Companies | 20,680 | | | 20,680 |
| Non-Agency Mortgage-Backed Securities | | 304,952 | | 304,952 |
| Warrants | | | 5,940 | 5,940 |
| Short-Term Securities | 254,052 | | | 254,052 |
| Liabilities: | | | | |
| Unfunded floating rate loan interest | | (116) | | (116) |
| Total | \$ 546,934 | \$ 160,539,285 | \$ 9,400,059 | \$ 170,486,278 |
| | | | | |
| | Level 1 | Level 2 | Level 3 | Total |
| | Level 1 | Level 2 | Level 3 | Total |
| Assets: | Level 1 \$ 503 | Level 2 | Level 3 | Total |
| Assets: Interest rate contracts | | Level 2 \$ 11,340 | Level 3 | \$ 503 |
| Derivative Financial Instruments ³ Assets: Interest rate contracts Foreign currency exchange contracts Liabilities: | | | Level 3 | |
| Assets: Interest rate contracts Foreign currency exchange contracts | | | Level 3 | \$ 503 |

³ Derivative financial instruments are swaps, financial futures contract and forward foreign currency exchange contracts which are valued at the unrealized appreciation (depreciation) on the instrument.

² Net amount represents the net amount receivable from the counterparty in the event of default.

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of August 31, 2015, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

| | Level 1 | Level 2 | Level 3 | Total |
|---------------------------|--------------|-----------------|---------|-----------------|
| Assets: | | | | |
| Cash | \$ 4,641,589 | | | \$ 4,641,589 |
| Foreign currency at value | 729 | | | 729 |
| Liabilities: | | | | |
| Bank borrowings payable | | \$ (45,000,000) | | (45,000,000) |
| | | | | |
| Total | \$ 4,642,318 | \$ (45,000,000) | | \$ (40,357,682) |

During the year ended August 31, 2015, there were no transfers between Level 1 and Level 2.

See Notes to Financial Statements.

Schedule of Investments (concluded)

BlackRock Defined Opportunity Credit Trust (BHL)

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

| | | El | | | Float | funded ing Rate | |
|--|------------------------------|------------------------------------|----|---------|-------|------------------------------|------------------|
| | set-Backed Securities | Floating Rate Loan Interests | W | arrants | In | Loan terest (bilities) | Grand Total |
| Opening balance, as of August 31, 2014 | \$ 921,580 | \$ 13,599,109 | | | \$ | (85) | \$ 14,520,604 |
| Transfers into Level 31 | 236,452 | 2,670,847 | \$ | 3,214 | | | 2,910,513 |
| Transfers out of Level 32 | (676,305) | (5,898,550) | | | | | (6,574,855) |
| Accrued discounts/premiums | 3,795 | 20,841 | | | | | 24,636 |
| Net realized gain (loss) | 1,600 | (101,729) | | | | | (100,129) |
| Net change in unrealized appreciation (depreciation) ^{3,4} | 3,226 | (342,200) | | 2,726 | | 85 | (336,163) |
| Purchases | 1,557,627 | 3,358,304 | | | | | 4,915,931 |
| Sales | (246,875) | (5,713,603) | | | | | (5,960,478) |
| Closing Balance, as of August 31, 2015 | \$ 1,801,100 | \$ 7,593,019 | \$ | 5,940 | | | \$ 9,400,059 |
| Net change in unrealized appreciation (depreciation) on investments still held at August 31, 2015 ⁴ | \$ 3,226 | \$ (314,855) | \$ | 2,726 | | | \$ (308,903) |

¹ As of August 31, 2014, the Fund used observable inputs in determining the value of certain investments. As of August 31, 2015, the Fund used significant unobservable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$2,910,513 transferred from Level 2 to Level 3 in the disclosure hierarchy.

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

² As of August 31, 2014, the Fund used significant unobservable inputs in determining the value of certain investments. As of August 31, 2015, the Fund used observable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$6,574,855 transferred from Level 3 to Level 2 in the disclosure hierarchy.

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

⁴ Any difference between net change in unrealized appreciation (depreciation) on investments still held at August 31, 2015 is generally due to investments no longer held or categorized as Level 3 at period end.

Consolidated Schedule of Investments August 31, 2015

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

| Common Stocks (a) | Shares | Value |
|---|-------------|-----------|
| Chemicals 0.0% | | |
| GEO Specialty Chemicals, Inc. | 143,928 | \$ 89,235 |
| GEO Specialty Chemicals, Inc. (b) | 23,849 | 14,787 |
| | | |
| | | 104,022 |
| Diversified Consumer Services 0.4% | | |
| Cengage Thomson Learning | 37,579 | 981,751 |
| Houghton Mifflin Harcourt Co. | 53,827 | 1,215,414 |
| | | |
| | | 2,197,165 |
| Diversified Financial Services 0.1% | | |
| Kcad Holdings I Ltd. | 309,827,230 | 241,665 |
| Semiconductors & Semiconductor Equipment 0.0% | | |
| SunPower Corp. | 1,860 | 45,123 |
| Total Common Stocks 0.5% | | 2.587.975 |

| | | Par | |
|---|-----|-------|------------|
| | | | |
| Asset-Backed Securities (b) | | (000) | |
| ALM Loan Funding (c): | | | |
| Series 2012-5A, Class BR, 3.26%, 10/18/27 | USD | 740 | 737,558 |
| Series 2013-7R2A, Class B, 2.89%, 4/24/24 | | 555 | 548,971 |
| Series 2013-7RA, Class C, 3.74%, 4/24/24 | | 1,075 | 1,048,609 |
| Series 2013-7RA, Class D, 5.29%, 4/24/24 | | 900 | 875,581 |
| Series 2013-8A, Class B, 3.04%, 1/20/26 | | 1,150 | 1,130,502 |
| ALM XIV Ltd., Series 2014-14A, Class C, 3.74%, 7/28/26 (c) | | 713 | 682,492 |
| ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class B, 3.16%, 7/15/27 (c) | | 1,420 | 1,410,344 |
| AMMC CLO 15 Ltd., Series 2014-15A, Class D, 4.48%, 12/09/26 (c) | | 1,250 | 1,240,625 |
| Ares CLO Ltd., Series 2014-32A, Class C, 4.47%, 11/15/25 (c) | | 1,000 | 993,722 |
| Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 3.98%, 10/15/26 (c) | | 860 | 828,278 |
| Atrium CDO Corp., Series 9A, Class D, 3.83%, 2/28/24 (c) | | 1,100 | 1,064,619 |
| Atrium X, Series 10A, Class D, 3.79%, 7/16/25 (c) | | 250 | 240,984 |
| Benefit Street Partners CLO II Ltd., Series 2013-IIA, Class C, 3.79%, 7/15/24 (c) | | 650 | 613,156 |
| Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c) | | 680 | 669,120 |
| Carlyle Global Market Strategies CLO Ltd. (c): | | | |
| Series 2012-4A, Class D, 4.79%, 1/20/25 | | 700 | 700,470 |
| Series 2013-1A, Class C, 4.31%, 2/14/25 | | 250 | 248,013 |
| Cent CLO 22 Ltd., Series 2014-22A, Class C, 4.06%, 11/07/26 (c) | | 625 | 609,875 |
| CIFC Funding 2014-II Ltd., Series 2014-2A, Class A3L, 3.18%, 5/24/26 (c) | | 280 | 275,443 |
| CIFC Funding 2014-V Ltd., Series 2014-5A, Class D2, 4.79%, 1/17/27 (c) | | 1,000 | 1,000,773 |
| CIFC Funding Ltd., Series 2014-3A, Class C1, 3.10%, 7/22/26 (c) | | 250 | 243,135 |
| LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d) | | 2,500 | 2,150,000 |
| | | Par | · · · |
| Asset-Backed Securities (b) | | (000) | Value |
| Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c) | USD | 370 | \$ 356,375 |
| North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c) | | 750 | 720,000 |
| Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c) | | 1,000 | 923,182 |
| Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c) | | 500 | 479,914 |
| OZLM Funding Ltd. (c): | | | , , . |
| Series 2012-1A, Class BR, 3.29%, 7/22/27 | | 455 | 455,000 |
| Series 2012-2A, Class C, 4.65%, 10/30/23 | | 500 | 501,231 |
| OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c) | | 250 | 235,418 |
| OZLM VIII Ltd., Series 2014-8A, Class B, 3.29%, 10/17/26 (c) | | 475 | 472,034 |
| Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c) | | 500 | 489,255 |
| Seneca Park CLO, Ltd., Series 2014-1A, Class C, 3.19%, 7/17/26 (c) | | 250 | 247,107 |
| Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c) | | 640 | 635,335 |
| Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (c) | | 1,250 | 1,194,381 |
| Sound 1 of CDO Liu, Series 2017 31, Class D, 3.07/6, 1123/27 (C) | | 1,230 | 1,17-7,501 |

| Treman Park CLO LLC, Series 2015-1A, Class D, 4.12%, 4/20/27 (c) | 1,400 | 1,368,500 |
|--|-------|---|
| Venture XXI CLO Ltd., Series 2015-21A, Class A, 1.77%, 7/15/27 (c) | 663 | 661,011 |
| Voya CLO Ltd. : | | |
| Series 2014-3A, Class C, 3.90%, 7/25/26 (c) | 250 | 237,114 |
| Series 2014-4A, Class C, 4.29%, 10/14/26 (c) | 1,000 | 981,615 |
| Series 2014-4A, Class SUB, 0.00%, 10/14/26 (d) | 1,000 | 785,915 |
| Total Asset-Backed Securities 5.1% | | 28,055,657 |
| | | |
| | | |
| Corporate Bonds | | |
| Airlines 0.7% | | |
| American Airlines Pass-Through Trust, Series 2013-2, Class C, 6.00%, 1/15/17 (b) | 1,125 | 1,153,196 |
| Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18 | 166 | 178,200 |
| US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 6/03/18 | 2,605 | 2,624,538 |
| | _, | _,===================================== |
| | | 2.055.024 |
| Auto Commonwete 0.16% | | 3,955,934 |
| Auto Components 0.1% | 717 | 712 415 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp., 3.50%, 3/15/17 Banks 0.0% | 717 | 713,415 |
| CIT Group, Inc., 5.00%, 8/01/23 | 135 | 136,688 |
| Capital Markets 0.2% | 155 | 130,088 |
| Blackstone CQP Holdco LP, 9.30%, 3/19/19 | 971 | 944.697 |
| E*Trade Financial Corp., 0.00%, 8/31/19 (b)(d)(e) | 129 | 327,366 |
| E*Trade Financial Corp., 0.00%, 8/51/19 (b)(d)(e) | 129 | 327,300 |
| | | |
| | | 1,272,063 |
| Chemicals 0.4% | | |
| GEO Specialty Chemicals, Inc., 7.50%, 10/30/18 | 1,559 | 2,042,405 |
| Commercial Services & Supplies 0.2% | | |
| Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 3.07%, 12/01/17 (c) | 295 | 293,525 |
| AWAS Aviation Capital Ltd., 7.00%, 10/17/16 (b) | 757 | 761,215 |
| | | |
| | | 1,054,740 |
| Communications Equipment 0.1% | | |
| Avaya, Inc., 7.00%, 4/01/19 (b) | 390 | 350,025 |
| | | |

See Notes to Financial Statements.

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

| | | Par | |
|--|---|---------------------------------------|------------|
| Illy Financial, Inc. USD 128 \$ 148,480 | Corporate Bonds | (000) | Value |
| 1998 1915/20 | | | |
| March Marc | Ally Financial, Inc.: | | |
| Separation Sep | | | |
| Toutainers & Packaging 0.3% Italian Packaging Finance PLC/Ardagh Holdings USA, inc., 3.34%, 12/15/19 (b)(c) Isath Care Equipment & Supplies 0.1% Isath Care Equipment & Supplies 0.1% Isath Care Providers & Services 0.2% Isath Care Providers & Services 0.2% | 8.00%, 11/01/31 | 621 | 740,585 |
| Toutainers & Packaging 0.3% Italian Packaging Finance PLC/Ardagh Holdings USA, inc., 3.34%, 12/15/19 (b)(c) Isath Care Equipment & Supplies 0.1% Isath Care Equipment & Supplies 0.1% Isath Care Providers & Services 0.2% Isath Care Providers & Services 0.2% | | | |
| urdagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 3.34%, 12/15/19 (b)(c) 1.425 1.395 1.896,500 Health Care Equipment & Supplies 0.1% 315 325,867 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.382,562 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.375 1.372 1.375 1.375 1.372 1.375 1.372 1.375 1.375 1.372 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 1.212,75 | | | 889,065 |
| Include from a Equipment & Supplies 0.1% 325,867 Include from a Equipment & Supplies 0.1% 325,867 Include from a Equipment & Supplies 0.1% 325,867 Include from a Providers & Services 0.2% Include from a Equipment & Supplies 0.1% Include from a Equipment & Supplies 0.1% Include from a Equipment & Supplies 0.1% Include from a Equipment & Equipm | | 1 425 | 1 206 500 |
| MO Finance LLC/DIO Finance Corp., 8.13%, 6d15/21 (b) 315 325,867 teath Care Providers & Services 0.2% canel Healthcare Corp., 3.49%, 6d15/20 (b)c) 1,375 1,382,562 teath Care Providers & Services 0.0% copicana Entertainment LLC/Tropicana Finance Corp., 963%, 12/15/14 (a)(f) 120 teatis 0.8% copicana Entertainment LLC/Tropicana Finance Corp., 963%, 12/15/14 (a)(f) 120 teatis 0.8% copicana Entertainment LLC/Tropicana Finance Corp., 963%, 12/15/14 (a)(f) 120 teatis 0.8% copicana Entertainment LLC/Tropicana Finance Corp., 963%, 12/15/14 (a)(f) 120 teatis 0.8% copicana Entertainment LLC/Tropicana Finance Corp., 963%, 12/15/14 (a)(f) 120 teatis 0.8% copicana Entertainment LLC/Tropicana Finance Corp., 963%, 12/15/14 (a)(f) 1,205 1,212,750 1,800 1,802 1,800 1,802 1,800 1,802 1,800 1,802 1,800 1,802 1,800 1,802 1,800 1,905 1,905 1,90 | | 1,425 | 1,396,500 |
| Iteal In Care Providers & Services 0.2% 1,375 1,382,562 1, | | 215 | 225 977 |
| 1,375 1,382,562 | 1 | 313 | 323,807 |
| Include Incl | | 1 275 | 1 292 562 |
| Projection Entertainment LLCTropicana Finance Corp., 9.63%, 12/15/14 (a)(f) 120 | 1 | 1,575 | 1,382,302 |
| Incition S.% September | | 120 | |
| Likic Financing SA, 6.6%, 215/23 (b) 55.0 \$47,250 Like CB Finance I Corp., 5.38%, 715/23 (b) 1,225 1,2275 CCO Safari II LLC, 4.91%, 7/23/25 (b) 1,870 1,852,224 Jumericable Group SA, 6.00%, 5/15/22 (b) 44 \$42,000 Letals & Mining 0.0% 255 255,319 oveits, Inc., 8.38%, 12/15/17 255 255,319 JI, Gas & Consumable Fuels 0.5% 1,800 1,395,684 ONSOL Energy, Inc., 5.88%, 4/15/22 620 443,300 HEG Energy Corp., 7.00%, 3/31/24 (b) 850 694,875 Barranaceuticals International, Inc. (b): 2,533,859 Harranaceuticals International, Inc. (b): 2,533,859 Harranaceuticals International, Inc. (b): 2,533,859 Harranaceuticals International, Inc. (b): 2,755,100 Vireless Telecommunication Services 0.2% 2,755,100 Vireless Telecommunication Services 0.2% 2,755,100 Vireless Telecommunications, Inc., 7,00%, 301/20 (b) 1,205 1,279,951 Jotal Corporate Bonds 4.5% 2,772,547 2,772,547 Le Acrospace, Inc., 2014 Term Loan B, 4,00%, 12/16/21 2,76 <td>• • • • • • • • • • • • • • • • • • • •</td> <td>120</td> <td></td> | • | 120 | |
| | | 550 | 547.250 |
| 1,870 1,872 2,974 2,000 2,00 | | | |
| tentericable Group SA, 6.00%, 5/15/22 (b) A454,224 A454,225 A454,225 A454,300 | | | |
| A A A A A A A A A A | | • | |
| Intelas & Mining 0.0% Income in Inc., 8.38%, 12/15/17 255 255,319 Jil, Gas & Consumable Fuels 0.5% alifornia Resources Corp., 5.0%, 9/15/21 1,800 1,395,684 ONSOL Energy, Inc., 5.38%, 4/15/22 620 443,300 IEG Energy Corp., 7.00%, 3/31/24 (b) 850 694,875 ***Comparison of Corp., 7.00%, 3/31/24 (b) 1,400 1,424,500 ***Comparison of Corp., 7.00%, 3/31/20 1,400 1,424,500 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,400 1,424,500 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,205 1,275,100 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,205 1,279,951 2,275,100 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,205 1,279,951 2,2775,100 **Comparison of Corp., 7.00%, 3/01/20 (b) 1,205< | Tuniciteable Group 511, 0.00 10, 3113122 (b) | 042 | 042,000 |
| Intelas & Mining 0.0% Income in Inc., 8.38%, 12/15/17 255 255,319 Jil, Gas & Consumable Fuels 0.5% alifornia Resources Corp., 5.0%, 9/15/21 1,800 1,395,684 ONSOL Energy, Inc., 5.38%, 4/15/22 620 443,300 IEG Energy Corp., 7.00%, 3/31/24 (b) 850 694,875 ***Comparison of Corp., 7.00%, 3/31/24 (b) 1,400 1,424,500 ***Comparison of Corp., 7.00%, 3/31/20 1,400 1,424,500 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,400 1,424,500 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,205 1,275,100 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,205 1,279,951 2,275,100 ***Comparison of Corp., 7.00%, 3/01/20 (b) 1,205 1,279,951 2,2775,100 **Comparison of Corp., 7.00%, 3/01/20 (b) 1,205< | | | 1 151 221 |
| 1,000 1,00 | Metals & Mining 0.0% | | 7,734,224 |
| | · · · · · · · · · · · · · · · · · · · | 255 | 255 319 |
| Asifornia Resources Corp., 5.0%, 9/15/21 1,800 1,395,684 ONSOL Energy, Inc., 5.88%, 4/15/22 620 443,300 BEG Energy Corp., 7.00%, 3/31/24 (b) 2,533,859 Asimanceuticals 0.5% 2,533,859 Asimanceuticals International, Inc. (b): 3,88%, 3/15/20 1,400 1,424,500 Asimanceuticals International, Inc. (b): 3,88%, 3/15/20 840 856,800 Asimanceuticals International, Inc. (b): 3,88%, 3/15/20 840 856,800 Asimanceuticals International, Inc. (b): 3,88%, 3/15/20 840 856,800 Asimanceuticals Inc., 10,000 1,424,500 840 856,800 Asimanceuticals Inc., 10,000 1,400 1,424,500 Asimanceuticals International, Inc., 10,000 1,400 1,400 Asimanceuticals Inc., 10,000 1,424,500 Asimanceuticals Inc., 10,000 Asimance | | 255 | 200,019 |
| ONSOL Energy, Inc., 5,88%, 4/15/22 620 443,300 EEG Energy Corp., 7,00%, 3/31/24 (b) 850 694,875 694,875 | | 1.800 | 1.395.684 |
| ### REG Energy Corp., 7.00%, 3/31/24 (b) ### REG Energy Corp., 7.00%, 3/31/20 ### REG Energy Corp., 7.00%, 3/31/21 ### | | · · · · · · · · · · · · · · · · · · · | |
| Agriculture | er · | | |
| Alarmaceuticals 0.5% aleant Pharmaceuticals International, Inc. (b): 38%, 3/15/20 | indo Energy Corps, Novie, 610 1121 (c) | 000 | 05 1,072 |
| Alarmaceuticals 0.5% aleant Pharmaceuticals International, Inc. (b): 38%, 3/15/20 | | | 2 533 850 |
| Valeant Pharmaceuticals International, Inc. (b): 38%, 3/15/23 1,400 1,424,500 1,8%, 4/15/25 460 473,800 1,3%, 4/15/25 460 473,800 2,755,100 Vireless Telecommunication Services 0.2% print Communications, Inc., 7.00%, 3/01/20 (b) 1,205 1,279,951 otal Corporate Bonds 4.5% 24,797,717 Interests (c) | Pharmaceuticals 0.5% | | 2,333,037 |
| 1,400 1,424,500 1,80% 1,400 1,424,500 1,80% 1,50 | | | |
| .88%, 5/15/23 .840 .856,800 .13%, 4/15/25 .840 .460 .473,800 | | 1,400 | 1,424,500 |
| .13%, 4/15/25 464, 802 2,755,100 Vireless Telecommunication Services 0.2% print Communications, Inc., 7.00%, 3/01/20 (b) 1,205 1,279,951 otal Corporate Bonds 4.5% 24,797,717 Cloating Rate Loan Interests (c) Lerospace & Defense 1.4% El Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21 2,763 2,772,547 bigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 1,862 1,852,392 and Lien Term Loan B, 3.75%, 1/31/20 1,175 1,207,312 ransdigm, Inc.: 1015 Term Loan E, 3.50%, 5/14/22 878 866,870 and D, 3.75%, 6/04/21 877 807,562 and D, 3.75%, 6/04/21 878 866,870 and D, 3.75%, 6/04/21 878 878 878 878 878 878 878 878 878 87 | 5.88%, 5/15/23 | 840 | |
| Wireless Telecommunication Services 0.2% print Communications, Inc., 7.00%, 3/01/20 (b) 1,205 1,279,951 Cotal Corporate Bonds 4.5% 24,797,717 Cloating Rate Loan Interests (c) Recompace & Defense 1.4% Exercispace, Inc., 2014 Term Loan B, 4.00%, 12/16/21 2,763 2,772,547 DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 1,862 1,852,392 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 ransdigm, Inc.: 015 Term Loan E, 3.50%, 5/14/22 878 866,870 erm Loan D, 3.75%, 6/04/21 817 807,562 Term Loan D, 3.75%, 6/04/21 693 623,031 EVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EVA Logistics Oanada ULC, Canadian Term Loan, 6.50%, 3/19/21 722 648,802 EVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570 | 6.13%, 4/15/25 | 460 | |
| Wireless Telecommunication Services 0.2% print Communications, Inc., 7.00%, 3/01/20 (b) 1,205 1,279,951 Cotal Corporate Bonds 4.5% 24,797,717 Cloating Rate Loan Interests (c) Recompace & Defense 1.4% Exercispace, Inc., 2014 Term Loan B, 4.00%, 12/16/21 2,763 2,772,547 DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 1,862 1,852,392 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 ransdigm, Inc.: 015 Term Loan E, 3.50%, 5/14/22 878 866,870 erm Loan D, 3.75%, 6/04/21 817 807,562 Term Loan D, 3.75%, 6/04/21 693 623,031 EVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EVA Logistics Oanada ULC, Canadian Term Loan, 6.50%, 3/19/21 722 648,802 EVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570 | | | |
| Wireless Telecommunication Services 0.2% print Communications, Inc., 7.00%, 3/01/20 (b) 1,205 1,279,951 Cotal Corporate Bonds 4.5% 24,797,717 Cloating Rate Loan Interests (c) Recompace & Defense 1.4% Exercispace, Inc., 2014 Term Loan B, 4.00%, 12/16/21 2,763 2,772,547 DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 1,862 1,852,392 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 ransdigm, Inc.: 015 Term Loan E, 3.50%, 5/14/22 878 866,870 erm Loan D, 3.75%, 6/04/21 817 807,562 Term Loan D, 3.75%, 6/04/21 693 623,031 EVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EVA Logistics Oanada ULC, Canadian Term Loan, 6.50%, 3/19/21 722 648,802 EVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570 | | | 2,755,100 |
| Cloating Rate Loan Interests (c) Cloating Rate | Wireless Telecommunication Services 0.2% | | ,, |
| Cloating Rate Loan Interests (c) Cherospace & Defense 1.4% 2,763 2,772,547 Example 2,763 2,772,547 Digital Globe, Inc., Term Loan B, 3.75%, 1/31/20 1,862 1,852,392 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 Pransdigm, Inc.: | Sprint Communications, Inc., 7.00%, 3/01/20 (b) | 1,205 | 1,279,951 |
| Rerospace & Defense 1.4% EE Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21 2,763 2,772,547 digitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 1,862 1,852,392 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 dransdigm, Inc.: 15 | Total Corporate Bonds 4.5% | | 24,797,717 |
| Rerospace & Defense 1.4% EE Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21 2,763 2,772,547 digitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 1,862 1,852,392 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 dransdigm, Inc.: 15 | | | |
| Rerospace & Defense 1.4% EE Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21 2,763 2,772,547 digitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 1,862 1,852,392 ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 dransdigm, Inc.: 15 | Floating Pote Lean Interests (a) | | |
| EE Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21 2,763 2,772,547 2,61gitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 2,8C, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 2,7312 2 | | | |
| DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20 1,862 1,852,392 CASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 Fransdigm, Inc.: 1,175 1,207,312 15 Term Loan E, 3.50%, 5/14/22 878 866,870 16 Term Loan D, 3.75%, 6/04/21 817 807,562 17 Streight & Logistics 0.4% 0.4% 0.4% 0.4% 18 EVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 0.4% </td <td>^</td> <td>2.762</td> <td>2 772 547</td> | ^ | 2.762 | 2 772 547 |
| ASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 1,175 1,207,312 1,207,312 | | | |
| Fransdigm, Inc.: 015 Term Loan E, 3.50%, 5/14/22 878 866,870 Ferm Loan D, 3.75%, 6/04/21 817 807,562 7,506,683 Ferm Freight & Logistics 0.4% EEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570 | · · | | |
| 015 Term Loan E, 3.50%, 5/14/22 878 866,870 6erm Loan D, 3.75%, 6/04/21 817 807,562 7,506,683 Air Freight & Logistics 0.4% EEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570 | | 1,173 | 1,207,312 |
| Ferm Loan D, 3.75%, 6/04/21 817 807,562 7,506,683 CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570 | • | 878 | 866 870 |
| 7,506,683 Air Freight & Logistics 0.4% EEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570 | | | |
| Lir Freight & Logistics 0.4% EEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570 | | 017 | 507,502 |
| Lir Freight & Logistics 0.4% EEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570 | | | 7,506,683 |
| EEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 693 623,031 EEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 EEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570 | Air Freight & Logistics 0.4% | | ,, |
| ZEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 722 648,802 ZEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570 | CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 | 693 | 623,031 |
| EVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 113 101,570 | CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 | | |
| | CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 | | |
| | CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 | 995 | 894,900 |

| | | 2,268,303 |
|---|------------------|---|
| | Par | |
| Floating Rate Loan Interests (c) | (000) | Value |
| Airlines 0.7% | 1100 1 414 | d 1 410 706 |
| Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 | USD 1,414 | \$ 1,410,706 |
| Northwest Airlines, Inc.: | | |
| 2.25%, 3/10/17 | 521 | 510,038 |
| 1.63%, 9/10/18 | 556 | 532,290 |
| 1.64%, 9/10/18 | 282 | 269,776 |
| US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 | 1,127 | 1,119,956 |
| | | 3,842,766 |
| Auto Components 3.7% | | 2,0.2,0.0 |
| Affinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20 | 1,236 | 1,235,248 |
| Autoparts Holdings Ltd.: | | |
| 1st Lien Term Loan, 7.00%, 7/29/17 | 2,646 | 2,328,763 |
| 2nd Lien Term Loan, 11.00%, 1/29/18 | 907 | 770,525 |
| Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 | 1,571 | 1,569,111 |
| FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 | 1,536 | 1,481,878 |
| Gates Global, Inc., Term Loan B, 4.25%, 7/05/21 | 8,639 | 8,260,900 |
| The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 | 2,754 | 2,758,739 |
| GPX International Tire Corp., Term Loan (a)(f): | 2,754 | 2,730,737 |
| 12.25%, 3/30/2012 | 1,097 | |
| | 1,097 | |
| PIK, 13.00%, 3/30/2012 (g) | 1,783 | 1 706 500 |
| INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20 | | 1,786,582 |
| JCI International, Inc., Term Loan B, 5.50%, 7/26/17 | 225 | 221,752 |
| | | 20,413,498 |
| Automobiles 0.4% | | 20,413,496 |
| Chrysler Group LLC, Term Loan B: | | |
| 2018, 3.25%, 12/31/18 | 815 | 811,128 |
| 3.50%, 5/24/17 | 1,401 | 1,398,041 |
| 3.3070, 312411 | 1,401 | 1,370,041 |
| Banks 0.3% | | 2,209,169 |
| Redtop Acquisitions Ltd.: | | |
| 1st Lien Term Loan, 4.50%, 12/03/20 | 1,148 | 1,147,525 |
| 2nd Lien Term Loan, 4.36 %, 6/03/21 | 305 | 302,806 |
| End Lien Term Loan, 6.25 %, 0/05/21 | 303 | 302,800 |
| | | 1,450,331 |
| Biotechnology 0.1% | 0.47 | 0.40.007 |
| AMAG Pharmaceuticals, Inc., 2015 1st Lien Term Loan, 4.75%, 8/13/21 | 845 | 842,887 |
| Building Products 3.7% | | |
| Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20 | 1,378 | 1,366,060 |
| CPG International, Inc., Term Loan, 4.75%, 9/30/20 | 5,342 | 5,292,326 |
| GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21 | 1,397 | 1,365,007 |
| Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22 | 638 | 632,901 |
| feld-Wen, Inc., Term Loan B, 5.25%, 10/15/21 | 3,050 | 3,047,083 |
| Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21 | 1,007 | 995,667 |
| Quikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20 | 1,679 | 1,668,870 |
| Universal Services of America LP: | | |
| 2015 2nd Lien Term Loan, 9.50%, 7/28/23 | 606 | 599,455 |
| 2015 Delayed Draw Term Loan, 1.98%, 7/28/22 | 6 | 5,799 |
| 2015 Term Loan, 4.75%, 7/28/22 | 2,292 | 2,261,688 |
| Vilsonart LLC: | , . _ | , |
| Incremental Term Loan B2, 4.00%, 10/31/19 | 497 | 492,764 |
| Ferm Loan B, 4.00%, 10/31/19 | 2,824 | 2,797,172 |
| | , | *** * * * * |
| | | 20,524,792 |
| | | |

See Notes to Financial Statements.

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

| | | Par | |
|--|-----|-------------------------|---------------------------------------|
| Floating Rate Loan Interests (c) | | (000) | Value |
| Capital Markets 1.0% Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18 | USD | 1 252 | \$ 1,273,884 |
| American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17 | USD | 1,352 861 | \$ 1,273,884 859,100 |
| • | | | · · · · · · · · · · · · · · · · · · · |
| PI Finance Trust, Term Loan B4, 3.50%, 11/09/20 | | 3,386 | 3,382,243 |
| | | | 5,515,227 |
| hemicals 4.5% | | | |
| Illnex (Luxembourg) & Cy SCA, Term Loan B1, 4.50%, 10/03/19 | | 1,093 | 1,091,964 |
| Ilnex USA, Inc., Term Loan B2, 4.50%, 10/03/19 | | 567 | 566,567 |
| xalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20 | | 2,255 | 2,244,838 |
| PeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/30/20 | | 116 | 115,313 |
| Charter NEX US Holdings, Inc., Term Loan B, 5.25%, 2/07/22 | | 977 | 978,629 |
| he Chemours Co., Term Loan B, 3.75%, 5/12/22 | | 846 | 815,685 |
| Chemtura Corp., Term Loan B, 3.50%, 8/27/16 | | 243 | 242,523 |
| hromaflo Technologies Corp., 1st Lien Term Loan, 4.50%, 12/02/19 | | 243 | 235,572 |
| vergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19 | | 1,489 | 1,388,396 |
| NEOS US Finance LLC, 6 Year Term Loan, 3.75%, 5/04/18 | | 707 | 703,574 |
| lockner-Pentaplast of America, Inc., Term Loan, 5.00%, 4/28/20 | | 732 | 731,577 |
| Tronos Worldwide, Inc., 2015 Term Loan, 4.00%, 2/18/20 | | 504 | 484,739 |
| facDermid, Inc.: | | | |
| st Lien Term Loan, 4.50%, 6/07/20 | | 2,844 | 2,833,589 |
| Perm Loan B2, 4.75%, 6/07/20 | | 744 | 743,396 |
| finerals Technologies, Inc., 2015 Term Loan B, 3.75%, 5/09/21 | | 1,504 | 1,503,078 |
| Jexeo Solutions LLC, Term Loan B, 5.00%, 9/08/17 | | 1,436 | 1,393,101 |
| XEA Finance LLC: | | | |
| nd Lien Term Loan, 8.25%, 7/15/20 | | 1,365 | 1,273,995 |
| erm Loan B2, 4.25%, 1/15/20 | | 2,505 | 2,439,609 |
| toyal Holdings, Inc.: | | | |
| 015 1st Lien Term Loan, 4.50%, 6/19/22 | | 1,135 | 1,129,802 |
| 015 2nd Lien Term Loan, 8.50%, 6/19/23 | | 465 | 463,256 |
| olenis International LP: | | | |
| st Lien Term Loan, 4.25%, 7/31/21 | | 1,533 | 1,510,887 |
| nd Lien Term Loan, 7.75%, 7/31/22 | | 1,725 | 1,651,688 |
| ata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 | | 561 | 560,682 |
| | | | 25,102,460 |
| Commercial Services & Supplies 6.8% | | | · |
| ADMI Corp., 2015 Term Loan B, 5.50%, 4/30/22 | | 840 | 844,200 |
| ADS Waste Holdings, Inc., Term Loan, 3.75%, 10/09/19 | | 3,119 | 3,088,267 |
| RAMARK Corp.: | | | |
| xtended Synthetic Line of Credit 2, 0.04%, 7/26/16 | | 46 | 45,725 |
| extended Synthetic Line of Credit 3, 3.65%, 7/26/16 | | 32 | 31,918 |
| erm Loan E, 3.25%, 9/07/19 | | 2,848 | 2,836,264 |
| erm Loan F, 3.25%, 2/24/21 | | 858 | 854,497 |
| surion LLC, Term Loan B4, 5.00%, 8/04/22 | | 1,300 | 1,285,375 |
| Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20 | | 3,771 | 3,387,350 |
| Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21 | | 3,330 | 3,327,644 |
| Connolly Corp.: | | | |
| st Lien Term Loan, 4.50%, 5/14/21 | | 3,000 | 2,992,425 |
| nd Lien Term Loan, 8.00%, 5/14/22 | | 1,500 | 1,500,000 |
| | | D | |
| | | Par | |
| loating Rate Loan Interests (c) | | | Value |
| | | (000) | Value |
| ommercial Services & Supplies (concluded) | USD | | Value \$ 961,170 |
| Commercial Services & Supplies (concluded) Preative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21 | USD | (000) | |
| ommercial Services & Supplies (concluded) reative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21 lealer Tire LLC, Term Loan B, 5.50%, 12/22/21 | USD | (000) 955 | \$ 961,170 |
| Commercial Services & Supplies (concluded) Creative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21 Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21 CAR Auction Services, Inc., Term Loan B2, 3.50%, 3/11/21 | USD | 955 865 1,340 | \$ 961,170 868,646 1,338,660 |
| Commercial Services & Supplies (concluded) Creative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21 Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21 KAR Auction Services, Inc., Term Loan B2, 3.50%, 3/11/21 Koosharem LLC, Exit Term Loan, 7.50%, 5/15/20 Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 | USD | (000) 955 865 | \$ 961,170 868,646 |

| Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19 | | 4,773 | 4,702,512 |
|--|-----|--------|------------|
| US Ecology, Inc., Term Loan, 3.75%, 6/17/21 | | 828 | 831,571 |
| Waste Industries USA, Inc., Term Loan B, 4.25%, 2/27/20 | | 920 | 920,807 |
| West Corp., Term Loan B10, 3.25%, 6/30/18 | | 2,606 | 2,578,811 |
| | | | 37,677,355 |
| Communications Equipment 2.1% | | | |
| Applied Systems, Inc.: | | | |
| 1st Lien Term Loan, 4.25%, 1/25/21 | | 1,421 | 1,417,216 |
| 2nd Lien Term Loan, 7.50%, 1/24/22 | | 380 | 377,530 |
| Avaya, Inc., Term Loan B7, 6.25%, 5/29/20 | | 2,442 | 2,092,784 |
| CommScope, Inc., Term Loan B5, 3.75%, 12/29/22 | | 915 | 910,809 |
| Riverbed Technology, Inc., Term Loan B, 6.00%, 4/24/22 | | 603 | 603,234 |
| Telesat Canada, Term Loan A, 4.09%, 3/24/17 | CAD | 2,000 | 1,506,917 |
| Zayo Group LLC, Term Loan B, 3.75%, 5/06/21 | USD | 4,527 | 4,497,621 |
| | | | 11,406,111 |
| Construction & Engineering 0.1% | | | |
| AECOM Technology Corp., Term Loan B, 3.75%, 10/15/21 | | 785 | 785,331 |
| Construction Materials 0.5% | | | · |
| Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 | | 1,424 | 1,420,042 |
| Headwaters, Inc., Term Loan B, 4.50%, 3/24/22 | | 735 | 736,073 |
| McJunkin Red Man Corp., Term Loan, 4.75%, 11/08/19 | | 444 | 433,031 |
| | | | |
| | | | 2,589,146 |
| Containers & Packaging 0.8% | | | |
| Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19 | | 811 | 806,993 |
| Berry Plastics Holding Corp., Term Loan E, 3.75%, 1/06/21 | | 1,246 | 1,235,148 |
| BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20 | | 1,495 | 1,494,900 |
| Rexam PLC, 1st Lien Term Loan, 4.25%, 5/02/21 | | 767 | 765,332 |
| | | | 4,302,373 |
| Distributors 0.6% | | | 4,302,373 |
| ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20 | | 2.062 | 2,050,724 |
| American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21 | | 1,546 | 1,549,990 |
| Timereal The Distributors Hotalings, their, 2013 Term Board, 3.23 76, 3701121 | | 1,5 10 | 1,5 17,770 |
| | | | 3,600,714 |
| Diversified Consumer Services 2.6% | | | 3,000,714 |
| Allied Security Holdings LLC: | | | |
| 1st Lien Term Loan, 4.25%, 2/12/21 | | 2.855 | 2,841,801 |
| 2nd Lien Term Loan, 8.00%, 8/13/21 | | 1,417 | 1,405,674 |
| Bright Horizons Family Solutions, Inc.: | | 1,71/ | 1,705,077 |
| Incremental Term Loan B1, 4.25%, 1/30/20 | | 239 | 238,800 |
| Term Loan B, 3.75%, 1/30/20 | | 2,754 | 2,749,445 |
| CT Technologies Intermediate Holdings, Inc., 1st Lien Term Loan, 5.25%, 12/01/21 | | 752 | 751,185 |
| ROC Finance LLC, Term Loan, 5.00%, 6/20/19 | | 1,061 | 1,009,817 |
| 1000 1 mance bbc, 10111 boatt, 5.00 /0, 0/20/17 | | 1,001 | 1,007,017 |

See Notes to Financial Statements.

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

| Pleating Rate Loan Interests (c) Will Pleating Rate Loan Interests (c) | | | Par | |
|--|---|------|--------|---------------------------------------|
| Name | Floating Rate Loan Interests (c) | | (000) | Value |
| 14,289,394 | | HCD | 5 222 | ¢ 5 202 672 |
| Diversified Financial Services 3.1% | Service Master Co., 2014 Termi Loan B, 4.25%, 7/01/21 | USD | 3,323 | \$ 3,292,072 |
| Diversified Financial Services 3.1% | | | | 44.000.004 |
| Alixbarners J.J.P., 2015 Term Loan B, 4.50%, 7/28/22 945 944.055 | D' '6' 1E' . '1C ' . 246 | | | 14,289,394 |
| AssuredParmers Capital, Inc., 1st Lien Term Loan, 5,00%, 3,012 9,00 9,0918 | | | 0.45 | 044.055 |
| Diamon US Holding LLC, Term Loan B, 4.75%, 12/17/21 Diamon US Holding LLC, Term Loan A, 457%, 12/17/20 Cart Strain LLC, Term Loan, 4.50%, 5/14/20 Cart Strain LLC, Term Loan, 4.50%, 5/14/20 Cart Strain LLC, Term Loan, 4.50%, 12/17/20 Cart Strain Lucembourg Sarl, Term Loan, 4.25%, 12/17/20 SAM Finance Lucembourg Sarl, Term Loan, 4.25%, 12/17/20 Sam January Lucembourg Sarl, Term Loan, 8.45%, 12/17/20 Sam January Lucembourg Sarl, Term Loan, 8.45%, 11/12/21 Sam January Lucembourg Sarl, Term Loan, 8.45%, 11/12/21 Sam January Lucembourg Sarl, Term Loan, 8.45%, 11/12/21 Sam January Lucembourg Sarl, 11/16/20 | | | | · · · · · · · · · · · · · · · · · · · |
| | • | | | |
| Onex Wizard US Acquisition, Inc., Term Loan, 425%, 131/322 2,085 2,081/31 Reyaolds Group Holdings, Inc., Dollar Term Loan, 459%, 120/118 3,162 3,159/714 SAM Finance Luxembourg Sarl, Term Loan, 4,25%, 121/1720 1,844 1,843,575 TransFirst, Inc.: 1,844 1,843,575 Incremental Term Loan, 9,00%, 11/12/22 851 845,672 Incremental Term Loan B, 4,75%, 11/12/21 1,817 1,812,993 Diversified Telecommunication Services 4,0% Altice Financing SA, Term Loan, 5,25%, 20/4/22 1,100 1,105,500 Consolidated Communications, Inc., Term Loan B, 4,50%, 6/06/19 2,689 2,692,128 Integra Telecom Communications, Inc., Term Loan B, 5,00%, 6/06/19 2,278 2,271,654 Hawaian Telecom Communications, Inc., Term Loan B, 5,00%, 6/06/19 2,278 2,271,654 2015 Ist Lien Term Loan, 5,25%, 8/14/20 2,278 2,271,654 2015 Ist Lien Term Loan, 5,25%, 8/14/20 3,278 2,271,654 2014 Lier Term Loan, 5,25%, 8/14/20 10,260 10,250,356 2019 Term Loan, 4,67%, 8/10/19 1,647 1,644,147 Virgin Media Investment Holdings Ltd., Term Loan F, 3,50%, 6/30/2 | E | | | · · · · · · · · · · · · · · · · · · · |
| Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 1201/18 3,162 3,159,714 1,844 1,843,575 720187151, Inc.: 1,844 1,843,575 720187151, Inc.: 1,847 1,842,975 1,760,942 1,847 1,812,993 1,848 1,845,772 1,847 1,812,993 1,848 1,845,772 1,847 1,812,993 1,848 1,845,772 1,847 1,812,993 1,848 1,845,772 1,847 1,812,993 1,848 1,845,772 1,847 1,817 1,812,993 1,848 1,845,772 1,847 1,817 1,812,993 1,848 1,845,772 1,847 1,847 1,847 1,841,993 1,848 1,845,772 1,848 1,848 1,845,772 1,848 1,845,772 1,848 1,845,772 1,848 1,845,772 1,848 1,845,772 1,848 1,845,772 1,845 1,84 | | | | |
| SAM Finance Lixenhourg Sarl, Term Loan, 4.25%, 12/17/20 1,844 1,343,575 TransFirst, Inc:: 2014 2nd Lien Term Loan, 9,00%, 11/12/22 851 845,672 1,812,993 1,912,993 1,9 | | | | |
| TransFirst, Inc.: 1811 | | | | |
| 2014 2nd Lien Term Loan 9.00%, 11/12/22 8.51 8.51,672 | · · | | 1,0 | 1,0 10,0 70 |
| Incremental Term Loan B, 4.75%, 11/12/21 | | | 851 | 845.672 |
| Diversified Telecommunication Services 4.0% Alfice Financing SA, Term Loan, 5.25%, 20/4/22 1,100 1,105,500 1,005,000 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,1 | | | | · · |
| Diversified Telecommunication Services 4.0% 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,10 | | | , , | , , , , , , , |
| Diversified Telecommunication Services 4.0% 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,100 1,105,500 1,10 | | | | 17 060 042 |
| Altice Financing SA, Term Loan, 5.25%, 204/22 Consolidated Communications, Inc., Term Loan B, 4.25%, 12/23/20 Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 60/6/19 Logo Start Lein Term Loan, 5.25%, 8/14/20 2, 278 2, 278 2, 271, 654 2 | Diversified Telecommunication Services 40% | | | 17,000,942 |
| Consolidated Communications, Inc., Term Loan B, 4, 25%, 12/23/20 1,130 1,125,067 Hawaiian Telcom Communications, Inc., Term Loan B, 5,00%, 6/06/19 2,689 2,692,128 Integra Telecom, Inc.: 2 2015 Ist Lien Term Loan, 5,25%, 8/14/20 750 746,641 Level 3 Financing, Inc.: ************************************ | | | 1 100 | 1 105 500 |
| Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19 2,689 2,692,128 Integrar Telecom, Inc.: | | | | |
| Integra Telecom, Inc.: 2015 Ist Lien Term Loan, 5.25%, 8/14/20 2,278 2,271,654 2015 Ist Lien Term Loan, 9.75%, 2/21/20 750 746,641 Level 3 Financing, Inc.: 2013 Term Loan, 8.400%, 1/15/20 10,250,356 2019 Term Loan, 4.00%, 8/01/19 1,647 1,644,147 Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 2,299 2,271,477 | | | · | |
| 2015 Ist Lien Term Loan, 5.25%, 8/14/20 750 746,641 | | | 2,007 | 2,072,120 |
| 2nd Lien Term Loan, 9,75%, 2/21/20 750 746,641 Level 3 Financing, Inc: 10,260 10,250,356 2013 Term Loan, 4,00%, 8/01/19 16,47 1,644,147 Virgin Media Investment Holdings Ltd., Term Loan F, 3,50%, 6/30/23 2,299 2,271,477 Electrical Equipment 0.7% Southwire Co., Term Loan, 3,00%, 2/10/21 1,165 1,146,315 Texas Competitive Electric Holdings Co. LLC: DIP Term Loan, 3,75%, 50/51/6 1,971 1,971,075 Extended Term Loan, 4,67%, 10/10/17 (a)(f) 1,710 771,449 Electronic Equipment, Instruments & Components 0.5% CPI Acquisition, Inc., Term Loan B, 6,75%, 8/17/22 1,728 1,730,32 CPI Acquisition, Inc., Term Loan B, 6,75%, 8/17/22 1,803 1,797,206 Energy Equipment & Services 1,3% Dynegy Holdings, Inc., Term Loan B, 2,400%, 4/23/20 1,803 1,797,935 Exgen Texas Power LLC, Term Loan B, 5,75%, 9/16/21 1,161 1,112,525 MEG Energy Corp., Refinancing Term Loan, 3,75%, 3/31/20 4,943 4,599,327 Food & Staples Retailing 1,1% New Albertson s, Inc., Term Loan, 4,75%, 6/27/21 | | | 2.278 | 2.271.654 |
| Level 3 Financing, Inc.: 2013 Term Loan B, 4,00%, 1/15/20 10,250, 356 2019 Term Loan B, 4,00%, 8/01/19 1,647 1,644,147 1,645,15 1,645 | | | , | , , , , , , , , , , , , , , , , , , , |
| 2013 Term Loan B. 4.00%, 1/15/20 10,250,356 2019 Term Loan, 4.00%, 8/01/19 1,647 1,644,147 1,647 1,647 1,644,147 1,6 | | | 750 | 7 10,0 11 |
| 2019 Term Loan, 4.00%, 8/01/19 Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 2,271,477 Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 2,210,477 Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 2,210,477 Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 2,210,6,970 Electrical Equipment 0.7% | e. | | 10.260 | 10.250.356 |
| Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23 2,299 2,271,477 Electrical Equipment 0.7% Southwire Co., Term Loan, 3.0%, 2/10/21 1,165 1,146,315 Texas Competitive Electric Holdings Co. LLC: 1971 1,971,075 Electronic Equipment Loan, 3.75%, 5/05/16 1,971 1,971,075 Extended Term Loan, 4.67%, 10/10/17 (a)(f) 1,710 771,449 Electronic Equipment, Instruments & Components 0.5% CPI Acquisition, Inc., Term Loan, 3.25%, 4/29/20 1,728 1,713,032 CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22 1,095 1,077,206 Energy Equipment & Services 1.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 1,803 1,797,935 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 1,161 1,112,525 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 4,943 4,599,327 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 1,464 1,458,901 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 1,040 1,049,755 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 | | | | |
| Electrical Equipment 0.7% | | | | , , , , , , , , , , , , , , , , , , , |
| Electrical Equipment 0.7% | | | • | i i |
| Electrical Equipment 0.7% | | | | 22 106 070 |
| Southwire Co., Term Loan, 3.00%, 2/10/21 1,165 1,146,315 Texas Competitive Electric Holdings Co. LLC: | Flactrical Fauinment 0.7% | | | 22,100,970 |
| Texas Competitive Electric Holdings Co. LLC: DIP Term Loan, 3.75%, 5/05/16 1,971 1,971,075 Extended Term Loan, 4.67%, 10/10/17 (a)(f) 1,710 771,449 | * * | | 1 165 | 1 146 315 |
| DIP Term Loan, 3.75%, 5/05/16 Extended Term Loan, 4.67%, 10/10/17 (a)(f) 1,710 771,449 3,888,839 Electronic Equipment, Instruments & Components 0.5% CDW LLC, Term Loan, 3.25%, 4/29/20 1,728 1,713,032 CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22 1,095 1,095 1,077,206 Energy Equipment & Services 1.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 1,803 1,797,935 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 7,509,787 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | | | 1,105 | 1,140,313 |
| Extended Term Loan, 4.67%, 10/10/17 (a)(f) 1,710 771,449 3,888,839 | | | 1.971 | 1 971 075 |
| Sample | | | | , , , , , , , , , , , , , , , , , , , |
| Electronic Equipment, Instruments & Components 0.5% CDW LLC, Term Loan, 3.25%, 4/29/20 CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22 1,095 1,713,032 2,790,238 Energy Equipment & Services 1.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 1,803 1,797,935 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 7,509,787 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Par Floating Rate Loan Interests (c) (000) Value | 2. no. no. 10. no. 10. 10. 10. 10. 10. 10. 10. 10. 10. 10 | | 1,710 | 772,112 |
| Electronic Equipment, Instruments & Components 0.5% CDW LLC, Term Loan, 3.25%, 4/29/20 CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22 1,095 1,713,032 2,790,238 Energy Equipment & Services 1.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 1,803 1,797,935 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 7,509,787 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Par Floating Rate Loan Interests (c) (000) Value | | | | 2 000 020 |
| CDW LLC, Term Loan, 3.25%, 4/29/20 CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22 1,095 1,077,206 2,790,238 Energy Equipment & Services 1.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 1,161 1,112,525 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 7,509,787 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | Floatronia Fauinment Instruments & Components 0.50 | | | 3,888,839 |
| CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22 1,095 1,077,206 2,790,238 Energy Equipment & Services 1.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 1,161 1,161 1,112,525 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 4,943 4,599,327 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | * * / | | 1 728 | 1 713 032 |
| 2,790,238 Energy Equipment & Services 1.3% | | | | |
| Energy Equipment & Services 1.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 1,803 1,797,935 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 1,161 1,112,525 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 4,943 4,599,327 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 1,464 1,458,901 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 1,040 1,049,755 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 2,206 2,211,430 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | Ci i requisition, Inc., Term Loan B, 0.75 %, 0/17/22 | | 1,093 | 1,077,200 |
| Energy Equipment & Services 1.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 1,803 1,797,935 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 1,161 1,112,525 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 4,943 4,599,327 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 1,464 1,458,901 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 1,040 1,049,755 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 2,206 2,211,430 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | | | | 2 700 |
| Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 1,803 1,797,935 Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 1,161 1,112,525 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 4,943 4,599,327 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 1,464 1,458,901 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 1,040 1,049,755 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 2,206 2,211,430 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | E | | | 2,790,238 |
| Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 7,509,787 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Floating Rate Loan Interests (c) Food & Staples Retailing (concluded) | | | 1.002 | 1 707 025 |
| MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 4,943 4,599,327 Food & Staples Retailing 1.1% New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 1,464 1,458,901 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 1,040 1,049,755 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 2,206 2,211,430 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | | | | |
| 7,509,787 | | | | |
| Food & Staples Retailing 1.1% New Albertson's, Inc., Term Loan, 4.75%, 6/27/21 1,464 1,458,901 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 1,040 1,049,755 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 2,206 2,211,430 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | MEG Energy Corp., Kennancing Term Loan, 5.75%, 5/31/20 | | 4,943 | 4,399,327 |
| Food & Staples Retailing 1.1% New Albertson's, Inc., Term Loan, 4.75%, 6/27/21 1,464 1,458,901 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 1,040 1,049,755 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 2,206 2,211,430 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | | | | |
| New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 1,464 1,458,901 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 1,040 1,049,755 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 2,206 2,211,430 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | | | | 7,509,787 |
| Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 1,040 1,049,755 Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 2,206 2,211,430 Par Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | | | | |
| Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 Par Floating Rate Loan Interests (c) Food & Staples Retailing (concluded) 2,206 2,211,430 Par (000) Value | | | | |
| Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | 1 . | | | |
| Floating Rate Loan Interests (c) (000) Value Food & Staples Retailing (concluded) | Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19 | | | 2,211,430 |
| Food & Staples Retailing (concluded) | | | | 37 3 |
| | | | (000) | Value |
| US Foods, Inc., Keilnancing Term Loan, 4.50%, 5/51/19 USD 1,662,354 | | LICE | 1.662 | ¢ 1.662.254 |
| | US roous, Inc., Kennancing Term Loan, 4.50%, 3/31/19 | OSD | 1,002 | \$ 1,002,554 |

| | | 6,382,440 |
|--|----------------|------------------------|
| Food Products 3.3% | | |
| CTI Foods Holding Co. LLC, 1st Lien Term Loan, 4.50%, 6/29/20 | 1,115 | 1,095,622 |
| Diamond Foods, Inc., Term Loan, 4.25%, 8/20/18 | 2,971 | 2,958,223 |
| Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18 | 2,693 | 2,691,548 |
| Hearthside Group Holdings LLC, Term Loan, 4.50%, 6/02/21 | 1,479 | 1,469,827 |
| New HB Acquisition LLC: | | |
| 1st Lien Term Loan, 4.50%, 8/03/22 | 1,655 | 1,654,487 |
| 2nd Lien Term Loan, 8.50%, 8/03/23 | 340 | 340,425 |
| Pabst Brewing Co., Inc., Term Loan, 5.75%, 10/21/21 | 1,890 | 1,888,699 |
| Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19 | 1,444 | 1,444,377 |
| Pinnacle Foods Finance LLC, Term Loan G, 3.00%, 4/29/20 | 2,638 | 2,620,840 |
| Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21 | 1 | 595 |
| Reddy Ice Corp.: | | |
| 1st Lien Term Loan, 6.75%, 5/01/19 | 1,616 | 1,341,253 |
| 2nd Lien Term Loan, 10.75%, 11/01/19 | 1,195 | 836,500 |
| | | 10.242.207 |
| Health Care Equipment & Supplies 4.1% | | 18,342,396 |
| Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22 | 1,270 | 1,269,124 |
| Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 | 1,057 | 1,056,466 |
| Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18 | 1,912 | 1,906,198 |
| DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 | 3,150 | 3,131,100 |
| Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18 | 2,726 | 2,726,116 |
| Immucor, Inc., Refinancing Term Loan B2, 4.30 %, 8/17/18 | 3,500 | 3,485,746 |
| Leonardo Acquisition Corp., Term Loan, 4.25%, 1/31/21 | 2,161 | 2,151,530 |
| Millennium Health LLC, Term Loan B, 5.25%, 4/16/21 | 1,494 | 729,767 |
| National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21 | 3,164 | 3,083,675 |
| Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21 | 2,759 | 2,715,625 |
| Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19 | 785 | 783,682 |
| Sage Froducts Holdings III EDC, Refinancing Ferm Estat B2, 4.25 %, 12 13/17 | 703 | 765,062 |
| T W G B W 0 G I 550 | | 23,039,029 |
| Health Care Providers & Services 7.5% Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22 | 467 | 460 271 |
| Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22 Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22 | 1,310 | 469,371 |
| Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22 Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21 | 1,310 | 1,285,437 1,290,503 |
| CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19 | 2,521 | 2,508,065 |
| Community Health Systems, Inc.: | 2,321 | 2,308,003 |
| Term Loan F, 3.58%, 12/31/18 | 1,598 | 1,595,958 |
| | 2,439 | |
| Term Loon G, 3.75%, 12/31/19 Term Loon H, 4.00%, 1/27/21 | 4,488 | 2,434,436 |
| Term Loan H, 4.00%, 1/27/21 | 4,488 1,596 | 4,495,858 |
| Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 | 1,596 9,618 | 1,597,995 9,591,786 |
| DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 | 9,018 | 9,391,780 |

See Notes to Financial Statements.

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

| | | | Par | |
|--|--|-----|-------|--------------|
| Earlistic Heathbeare Corp., Term Loan B. (1,00%, 2,024)17 1,193 1,211,059 1,211,05 | Floating Rate Loan Interests (c) | | (000) | Value |
| Circles HealthCare Corp., Term Loam B. 10.00%, 12.0417 1.193 1.211.098 1.67.076 1.074 1. | Health Care Providers & Services (concluded) | | | |
| H. Group Holdings III, Inc., Term Loan B. 5,00%, 407/22 | 1 | USD | | |
| HCA. Inc. Tem Loan B.\$ 2,95%, 3/31/17 1,941 1,941 1,941 1,941 1,941 1,941 1,941 1,942 1,966,35 | • | | | |
| MPH Acquisition Holdings LLC, Term Loan, 3,75%, 3/31/21 Jayloinal Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 Jayloinal Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 Sterigenics-Nordion Holdings, LLC, Term Loan B, 4.25%, 1/31/22 Jayloinal Mentor Holdings, Inc., Inc. Inc. Term Loan, 8.425%, 3/17/22 Zey8 2, 2289, 31 July Sterigenics-Nordion Holdings, LLC, Term Loan B, 4.25%, 3/17/22 Zey8 2, 2289, 31 July Sterigenics-Nordion Holdings, Inc., Inc. Inc. Term Loan, 4.25%, 7/03/19 Report Care, Inc., 2013 Term Loan, 3.50%, 3/17/21 July Sterigenics Care, 2013 Term Loan, 3.50%, 3/17/21 Report Care, Inc., 2013 Term Loan, 3.50%, 3/17/21 Report Care, 201 | | | | · · |
| National Mentor Holdings, Inc., Term Loan B, 425%, 1/31/21 stiergienics-Northon Holdings, Life, Term Loan B, 425%, 1/31/22 surgery Center Holdings, Inc., Ist Lien Term Loan, 525%, 1/10/320 surgery Center Holdings, Inc., Ist Lien Term Loan, 525%, 1/10/320 1, 863 1, 860, 186 surgical Cane Affilianes, Inc., Term Loan, 8, 425%, 3/17/22 2, 298 2, 289, 373 1, 875 1, 876, 175 41, 825, 994 Health Care Technology 0, 9% MS Health, Inc., Term Loan, 8, 400%, 3/17/21 1, 833 1, 821, 539 Mel'Assets, Inc., Term Loan, 8, 400%, 3/17/21 Hotels, Restaurants & Leisure 10, 4% Hampal Holdings BV: Still Lien Term Loan, 5, 50%, 801/21 1, 1294 1, 1290 1, 12 | | | | |
| Sterigenics-Nordion Holdings LLC, Term Loan B. 425%, 515222 5,110 3,084,747 | | | | |
| Surgery Center Holdings, Inc., 1st Lien Term Loan, 25%, 1103/20 Liss, Renal Care, Inc., 2013 Term Loan, 425%, 703/19 879 876,175 41,825,094 Health Care Technology 0,9% MS Health, Inc., Term Loan, 8,45%, 703/19 889 8876,175 MS Health, Inc., Term Loan, 8,40%, 171/21 83,328 3,302,223 MelAsses, Inc., Term Loan, 8,40%, 171/21 81,233 1,821,539 Hotels, Restaurants & Leisure 10,4% Amaya Holdings BV: 815 816 816 817 818 818 819 819 819 819 819 | | | | |
| Surgical Care Affiliates, Inc., Term Loan B, 425%, 3/17/22 U.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 **Repair** | | | | |
| U.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 41,825,094 Health Care Technology 0.9% MS Health, Inc., Term Loan B. 4.00%, 12/13/19 1,833 1,821,539 McdAssets, Inc., Term Loan B. 4.00%, 12/13/19 1,833 1,821,539 Intelsek, Restaurants & Leisure 10.4% Amaya Holdings BV: 1,1204 1,1204 1,1204 1,1206 1,1204 1,1204 1,1206 1,1204 1,1206 1,1206 1,1206 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1,1206 1,1207 1 | | | | |
| Health Care Technology 0.9% MS Health, Inc., Term Loan, 3.50%, 3/17/21 Mode/Assets, Inc., Term Loan, 3.50%, 3/17/21 Manya Holdings BV: Ist Lien Term Loan, 5.00%, 8/01/22 Ist Lien Term Loan, 5.00%, 8/01/22 Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20 Boyd Gaming Corp., Term Loan B, 5.00%, 8/02/10 Bidorado Resorts LLC, Term Loan B, 5.00%, 8/02/10 Bidorado Resorts LLC, Term Loan B, 8.20%, 7/13/22 Bidorado Resorts LLC, Term Loan B, 4.00%, 8/14/29 Bidorado Resorts LLC, Term Loan B, 5.00%, 8/24/19 Bidorado Resorts LLC, Term Loan B, 8.20%, 7/13/20 Bidorado Resorts International, Term Loan B, 8.20%, 8/13/20 Bidorado Resorts Int | • | | | |
| Health Care Technology 0.9% | U.S. Renai Care, Inc., 2013 Term Loan, 4.25%, 7/03/19 | | 879 | 8/0,1/3 |
| MS Health, Inc., Term Loan B, 400%, 12/13/19 Med Assets, Inc., Term Loan B, 4.00%, 12/13/19 Med Lies Term Loan, 5.00%, 80/12 State Lies Term Loan, 5.00%, 80/12 Med Norder Lies Lies Lies Lies Lies Lies Lies Lies | | | | 41,825,094 |
| MedAssets, Inc., Term Loan B, 4.00%, 12/13/19 1,833 1,821,539 1,821,53 | | | | |
| Hotels, Restaurants & Leisure 10.4% | | | | |
| Horles, Restaurants & Leisure 10.4% 1.280 1.294 1.280.226 1.294 1.280.226 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.294 1.280.226 1.297 1.298 1.297 1.298 1.29 | MedAssets, Inc., Term Loan B, 4.00%, 12/13/19 | | 1,833 | 1,821,539 |
| Amaya Holdings BV: Ist Lien Term Loan, 5.00%, 8/01/21 Ist Lien Term Loan, 8.00%, 8/01/22 Ist Lien Term Loan, 8.00%, 8/01/29 Ist Lien Term Loan B, 4.00%, 8/14/20 Ist Lien Term Loan B, 4.00%, 8/14/20 Ist Lien Term Loan B, 4.00%, 8/14/20 Ist Lien Term Loan B, 4.50%, 8/08/12 Ist Lien Term Loan B, 4.50%, 8/08/21 Ist Lien Term Loan B, 4.50%, 1/15/21 Ist Lien Term Loan B, 4.50%, 3/02/20 Incremental Term Loan, 4.00%, 2/19/19 Ist Lien Term Loan B, 4.50%, 3/02/20 Ist Lien Term Loan B, 4.50%, 3/02/22 Ist Lien Term Loan B, 4.50%, 3/02/22 Ist Lien Term Loan B, 4.50% | | | | 5,123,762 |
| St Lien Term Loan, 5.00%, 801/21 1,294 1,280,226 1,527,079 2,004 Lien Term Loan, 8.00%, 801/22 1,526 1,527,079 2,004 Gaming Corp., Term Loan B, 4.00%, 8/14/20 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 2,183,728 2,190 | Hotels, Restaurants & Leisure 10.4% | | | |
| 2nd Lien Term Loan, 8,00%, 8/01/22 1,526 1,527,079 Boyd Gaming Corp., Term Loan B, 4,00%, 8/14/20 2,190 2,183,728 Bronco Midstream Funding LLC, Term Loan B, 5,00%, 8/15/20 2,860 2,746,046 Burger King Newco Unlimited Liability Co., 2015 Term Loan B, 3,75%, 12/12/21 4,758 4,751,346 Caesars Entertainment Resort Properties LLC, Term Loan B, 7,00%, 10/11/20 5,979 5,569,883 CCM Merger, Inc., Term Loan B, 4,50%, 8/08/21 1,555 1,555,511 Diamond Resorts Corp., Term Loan, 5,50%, 5/09/21 1,792 1,788,405 Eldorado Resorts Corp., Term Loan, 5,50%, 5/09/21 1,792 1,788,405 Eldorado Resorts LLC, Term Loan B, 2,55%, 10/13/22 900 900,000 25H Hospitality, Inc., Term Loan B, 2,50%, 10/26/20 2,651 2,449,94 Intravest ULC, Term Loan B, 2,50%, 10/26/20 1,596 1,591,711 La Quinta Intermediate Holdings LLC, Term Loan B, 4,00%, 4/14/21 7,444 7,422,548 Las Vegas Sands LLC, Term Loan B, 3,50%, 12/20/19 3,49 3,397,631 Pinnacle Entertainment, Inc., Term Loan B, 3,50%, 13/30 1,38 1,355,126 RHP Hotel Properties LP, Term Loan B, 3,50%, 13/15/21 1 | Amaya Holdings BV: | | | |
| Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20 2,190 2,183.728 Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20 2,860 2,746,046 Bruger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21 4,758 4,751,346 Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 5,979 5,696,883 CCM Merger, Inc., Term Loan B, 4.50%, 808/21 1,557 1,558,511 Diamond Resorts Corp., Term Loan B, 4.25%, 7/13/22 900 900,000 ESH Hospitality, Inc., Term Loan B, 4.25%, 7/13/22 900 900,000 ESH Hospitality, Inc., Term Loan B, 2.50%, 6/24/19 940 946,467 Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20 1,596 1,599,171 La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 7,444 7,422,548 Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20 2,463 2,448,045 MGM Resorts International, Term Loan B, 3.50%, 1/15/21 1,272 1,270,878 Sibre, Inc.: 1,272 1,270,878 Inceremental Term Loan B, 4.00%, 2/19/19 2,30 2,294,669 Scientific Games International, Inc., 2014 Term Loan B, 5.05%, 9/02/21 3,32 </td <td>1st Lien Term Loan, 5.00%, 8/01/21</td> <td></td> <td></td> <td>1,280,226</td> | 1st Lien Term Loan, 5.00%, 8/01/21 | | | 1,280,226 |
| Borneon Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20 2,360 2,346,046 2,346,046 2,346,046 2,346,046 2,346,046 2,346,046 2,346,046 2,346,046 2,346,046 2,346,046 3,347,0 | | | | 1,527,079 |
| Barger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21 4,758 4,751,346 Zeasars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 5,979 5,696,883 CCM Merger, Inc., Term Loan B, 4,50%, 8/08/21 1,557 1,555,511 Diamond Resorts Corp., Term Loan B, 4,25%, 5/09/21 1,792 1,788,405 Edorado Resorts LLC, Term Loan B, 4,25%, 7/13/22 900 900,000 ESH Hospitality, Inc., Term Loan, 5,00%, 6/24/19 940 946,467 Hilton Worldwide Finance LLC, Term Loan B2, 3,50%, 10/26/20 2,651 2,644,994 thrawest ULC, Term Loan, 4,75%, 1,209/20 1,596 1,591,711 La Quinta Intermediate Holdings LLC, Term Loan B, 4,00%, 4/14/21 7,444 7,422,548 Las Vegas Sands LLC, Term Loan B, 3,55%, 12/19/20 2,463 2,448,045 MGM Resorts International, Term Loan B, 3,55%, 12/19/20 1,358 1,355,126 BHP Hotel Properties LP, Term Loan B3, 3,57%, 8/13/20 1,358 1,355,126 BHP Hotel Properties LP, Term Loan B1, 6,00%, 10/18/20 3,323 3,283,461 Station Casinos LLC, Term Loan B4, 4,25%, 3/02/20 4,798 4,786,268 Green Loan B, 4,00%, 2/19/19 2,30 2,466 3,320 S | Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20 | | 2,190 | 2,183,728 |
| Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 CM Merger, Inc., Term Loan B, 4.50%, 8/08/21 1,557 1,555, 511 1,518 1,519 1,718 1,719 1,718 1,718 1,719 1,718 1,71 | Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20 | | 2,860 | 2,746,046 |
| CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21 1,555, 5.51 1,555, 5.51 1,500 1,700 | Burger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21 | | 4,758 | 4,751,346 |
| Diamond Resorts Corp., Term Loan, 5.50%, 5/09/21 1,792 1,788,405 Eldorado Resorts LLC, Term Loan, 8, 4.25%, 7/13/22 900 900,000 SSH Hospitality, Inc., Term Loan, 5,00%, 6/24/19 940 946,467 Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20 1,596 1,591,711 La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 7,444 7,422,548 Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20 2,463 2,448,045 MGM Resorts International, Term Loan B, 3.50%, 12/20/19 3,429 3,397,631 Minacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20 1,358 1,355,126 RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 1,272 1,270,878 Sabre, Inc.: 1 1,272 1,270,878 Nather, Inc. 501 499,406 Ferm Loan B, 4,00%, 2/19/19 501 499,406 Ferm Loan B, 4,00%, 2/19/19 501 499,406 Ferm Loan B, 4,25%, 3/02/20 3,323 3,283,461 Station Casinos LLC, Term Loan B, 4,25%, 3/02/20 4,798 4,786,268 Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5,75%, 9/02/21 | Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 | | 5,979 | 5,696,883 |
| Seldorado Resorts LLC, Term Loan B, 4.25%, 7/1/3/22 900 900,000 | CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21 | | 1,557 | 1,555,511 |
| SEH Hospitality, Inc., Term Loan, 5.00%, 6/24/19 940 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 946,467 14/100 15/96 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 14/100 1.596 1.591,711 1.596 1 | Diamond Resorts Corp., Term Loan, 5.50%, 5/09/21 | | 1,792 | 1,788,405 |
| Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20 1,596 1,591,711 1,40 Qintia Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 1,40 Qintia Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 1,40 Qintia Intermediate Holdings LLC, Term Loan B, 3.55%, 12/19/20 2,463 2,448,045 1,408 Resorts International, Term Loan B, 3.50%, 12/20/19 3,429 3,397,631 2,191,191,191,191,191,191,191,191,191,19 | Eldorado Resorts LLC, Term Loan B, 4.25%, 7/13/22 | | 900 | 900,000 |
| Intrawest ULC, Term Loan, 4.75%, 12/09/20 La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 A Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 A Quinta Intermediate Holdings LLC, Term Loan B, 3.25%, 12/19/20 2,463 2,448,045 MGM Resorts International, Term Loan B, 3.50%, 12/20/19 3,429 3,397,631 Pinnacle Entertainment, Inc., Term Loan B, 3.50%, 12/20/19 2,309 3,429 3,397,631 2,708,788 Sabre, Inc.: Incremental Term Loan B, 3.50%, 1/15/21 Sabre, Inc.: Incremental Term Loan, 4.00%, 2/19/19 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 5.75%, 9/02/21 Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 4,798 4,786, 268 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 Again Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 Household Durables 4,798 4,786,268 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,331 3,323 3,318,252 5,768,680 4,798 4,79 | ESH Hospitality, Inc., Term Loan, 5.00%, 6/24/19 | | 940 | 946,467 |
| La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 7,422,548 Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20 2,463 2,448,045 MGM Resorts International, Term Loan B, 3.50%, 12/20/19 3,397,631 Planacle Entertainment, Inc., Term Loan B, 3.50%, 13/20 1,355,126 RIP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 1,270,878 Sabre, Inc.: Incremental Term Loan, 4.00%, 2/19/19 501 499,406 Term Loan B, 4.00%, 2/19/19 2,300 2,294,669 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 3,323 3,283,461 Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 4,798 4,786,268 Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,320 3,318,252 Household Durables 0.3% Farden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 1,574,865 Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 USD 2,317 \$2,303,322 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 3,068 3,064,353 Independent Power and Renewable Electricity Producers 1.9% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B6, 3.50%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B6, 3.50%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B6, 3.50%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B6, 3.50%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B6, 3.50%, 5/27/22 1,470 1,455,300 | Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20 | | 2,651 | 2,644,994 |
| Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20 MGM Resorts International, Term Loan B, 3.50%, 12/20/19 3,429 3,397,631 Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20 RtH Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 Sabre, Inc: Incremental Term Loan, 4.00%, 2/19/19 Sobre, Inc: Incremental Term Loan, 4.00%, 2/19/19 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B3, 5.75%, 9/02/21 Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 4,798 4,786,268 Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,320 3,318,252 S7,688,680 Household Durables 6,367 Floating Rate Loan Interests (c) Household Products 6,000 Value Floating Rate Loan Interests (c) Household Products 8,230 3,068 3,064,353 Spectrum Brands, Inc., Term Loan, 4.00%, 6/05/20 USD 2,317 \$2,303,322 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 3,068 3,064,353 Scientific Gorp, Term Loan B5, 3.50%, 5/27/22 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | Intrawest ULC, Term Loan, 4.75%, 12/09/20 | | 1,596 | 1,591,711 |
| MGM Resorts International, Term Loan B, 3.50%, 12/20/19 3,429 3,397,631 Pinnacle Entertainment, Inc., Term Loan B, 3.50%, 18/13/20 1,358 1,355, 126 RIP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 1,270,878 Sabre, Inc.: Incremental Term Loan, 4.00%, 2/19/19 501 499,406 Term Loan B, 4.00%, 2/19/19 2,300 2,294,669 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 3,323 3,283,461 Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 4,798 4,786,268 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,300 3,318,252 57,688,680 Household Durables 0.3% Iarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 1,574,865 Par Floating Rate Loan Interests (c) Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 3,068 3,064,353 Independent Power and Renewable Electricity Producers 1.9% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,425 2,845,460 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21 | | 7,444 | 7,422,548 |
| Prinacle Entertainment, Inc., Term Loan B 2, 3.75%, 8/13/20 RHP Hotel Properties LP, Term Loan B , 3.50%, 1/15/21 RTP Hotel Properties LP, Term Loan B , 3.50%, 1/15/21 Incremental Term Loan, 4.00%, 2/19/19 Incremental Term Loan B, 4.00%, 8/19/19 Incremental Term Loan B, 4 | Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20 | | 2,463 | 2,448,045 |
| RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 1,270,878 Sabre, Inc.: Incremental Term Loan, 4.00%, 2/19/19 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 5.75%, 9/02/21 Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,320 3,318,252 Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 1,580 Household Durables 1,580 1,574,865 Par Floating Rate Loan Interests (c) Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 5.00%, 5/27/22 Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | MGM Resorts International, Term Loan B, 3.50%, 12/20/19 | | 3,429 | 3,397,631 |
| Sabre, Inc.: Incremental Term Loan, 4.00%, 2/19/19 501 499,406 Ferm Loan B, 4.00%, 2/19/19 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 4,798 4,786,268 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,320 3,318,252 57,688,680 Household Durables 0.3% larden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 1,574,865 Par Floating Rate Loan Interests (c) Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20 | | 1,358 | 1,355,126 |
| Ancremental Term Loan, 4.00%, 2/19/19 501 499,406 1 | RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21 | | 1,272 | 1,270,878 |
| Ferm Loan B, 4.00%, 2/19/19 2,300 2,294,669 Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 3,323 3,283,461 Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 4,798 4,786,268 Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,320 3,318,252 57,688,680 Household Durables 0.3% Par John Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 1,574,865 Par Floating Rate Loan Interests (c) (000) Value Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 USD 2,317 \$ 2,303,322 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 3,068 3,064,353 Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,425 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | Sabre, Inc.: | | | |
| Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 4,798 4,786,268 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 3,320 3,318,252 57,688,680 Household Durables 0.3% Iarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 Interests (c) Interest | Incremental Term Loan, 4.00%, 2/19/19 | | 501 | 499,406 |
| Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 57,688,680 Household Durables 0.3% Iarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 Floating Rate Loan Interests (c) Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 4,788 4,788 4,786,268 5,362,688 4,786,268 5,368 1,574,865 Par (000) Value 1,574,865 Par (300) Value 1,574,865 Par (300) Value 1,574,865 Par (300) Value 1,574,865 1,574 | Term Loan B, 4.00%, 2/19/19 | | 2,300 | 2,294,669 |
| Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 57,688,680 Household Durables 0.3% Iarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 Floating Rate Loan Interests (c) Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 4,788 4,788 4,786,268 5,362,688 4,786,268 5,368 1,574,865 Par (000) Value 1,574,865 Par (300) Value 1,574,865 Par (300) Value 1,574,865 Par (300) Value 1,574,865 1,574 | Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20 | | 3,323 | 3,283,461 |
| Standard Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 1,574,865 Floating Rate Loan Interests (c) (000) Value Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 USD 2,317 \$ 2,303,322 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 3,068 3,064,353 Standard Power and Renewable Electricity Producers 1.9% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,425 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | Station Casinos LLC, Term Loan B, 4.25%, 3/02/20 | | 4,798 | 4,786,268 |
| Household Durables 0.3% Flarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 1,580 1,574,865 Par Floating Rate Loan Interests (c) (000) Value Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 USD 2,317 \$ 2,303,322 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 3,068 3,064,353 Independent Power and Renewable Electricity Producers 1.9% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,425 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21 | | 3,320 | 3,318,252 |
| Independent Power and Renewable Electricity Producers 1.9% Independent Power and Renewable Electricity Producers 1.9% Independent Power and Sp. 3.50%, 5/27/22 Independent Power and Sp. 3.50 | | | | 57,688,680 |
| Floating Rate Loan Interests (c) (000) Value Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 USD 2,317 \$ 2,303,322 \$ 5,9ectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 3,068 3,064,353 | Household Durables 0.3% | | | |
| Floating Rate Loan Interests (c) (000) Value Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 USD 2,317 \$ 2,303,322 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 3,068 3,064,353 Independent Power and Renewable Electricity Producers 1.9% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,425 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | Jarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22 | | 1,580 | 1,574,865 |
| Household Products 1.0% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 5.06% 5/27/22 | | | Par | |
| Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 Spectrum Brands, Inc., Term Loan, 3.60%, 5/23/22 Independent Power and Renewable Electricity Producers 1.9% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Scalpine Corp., Term Loan B5, 3.50%, 5/27/22 | Floating Rate Loan Interests (c) | | (000) | Value |
| Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 3,068 3,064,353 Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 5,367,675 Independent Power and Renewable Electricity Producers 1.9% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,425 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | | | | |
| 5,367,675 Independent Power and Renewable Electricity Producers 1.9% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,425 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 | USD | | \$ 2,303,322 |
| Independent Power and Renewable Electricity Producers 1.9% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,425 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22 | | 3,068 | 3,064,353 |
| Independent Power and Renewable Electricity Producers 1.9% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 1,470 1,455,300 Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,425 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | | | | 5,367,675 |
| Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,425 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | Independent Power and Renewable Electricity Producers 1.9% | | | |
| Calpine Corp., Term Loan B5, 3.50%, 5/27/22 1,425 1,404,965 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | <u>.</u> | | 1,470 | 1,455,300 |
| Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16 2,845 2,845,460 | | | | |
| | | | | |
| | Granite Acquisition, Inc.: | | | |

| Term Loan B, 5.00%, 12/19/21 | 3,100 | 3,097,202 |
|--|--------|------------|
| Term Loan C, 5.00%, 12/19/21 | 137 | 136,961 |
| Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21 | 1,572 | 1,544,220 |
| | | 10,484,108 |
| Industrial Conglomerates 0.2% | | |
| Sequa Corp., Term Loan B, 5.25%, 6/19/17 | 1,279 | 1,083,459 |
| Insurance 1.0% | | |
| AmWINS Group LLC, 2014 2nd Lien Term Loan, 9.50%, 9/04/20 | 1,090 | 1,089,706 |
| Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 | 1,609 | 1,463,834 |
| Sedgwick Claims Management Services, Inc.: | | |
| 1st Lien Term Loan, 3.75%, 3/01/21 | 2,005 | 1,960,523 |
| 2nd Lien Term Loan, 6.75%, 2/28/22 | 1,155 | 1,127,211 |
| | | |
| | | 5,641,274 |
| Internet Software & Services 1.5% | | 5,6.1,27. |
| Dealertrack Technologies, Inc., Term Loan B, 3.50%, 2/28/21 | 1,856 | 1,848,614 |
| Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21 | 2,525 | 2,522,303 |
| Interactive Data Corp., 2014 Term Loan, 4.75%, 5/02/21 | 3,801 | 3,795,106 |
| monda to Butta Cosp., 2011 Term Boan, 170%, 5702/21 | 3,001 | 3,773,100 |
| | | |
| ATT OF THE STATE O | | 8,166,023 |
| IT Services 4.2% | | |
| Blue Coat Holdings Inc., 2015 Term Loan, 4.50%, 5/20/22 | 2,120 | 2,104,100 |
| Epicor Software Corp., 1st Lien Term Loan, 4.75%, 6/01/22 | 3,180 | 3,167,503 |
| First Data Corp.: | | |
| 2018 Extended Term Loan, 3.70%, 3/24/18 | 12,519 | 12,415,197 |
| 2018 Term Loan, 3.70%, 9/24/18 | 1,150 | 1,140,512 |
| InfoGroup, Inc., Term Loan, 7.50%, 5/26/18 | 1,015 | 968,875 |
| SunGard Data Systems, Inc.: | | |
| Term Loan C, 3.94%, 2/28/17 | 1,515 | 1,512,349 |
| Term Loan E, 4.00%, 3/08/20 | 567 | 565,358 |
| Vantiv LLC, 2014 Term Loan B, 3.75%, 6/13/21 | 1,715 | 1,714,401 |
| | | |
| | | 23,588,295 |
| Leisure Products 0.3% | | 23,300,233 |
| Bauer Performance Sports Ltd., Term Loan B, 4.00%, 4/15/21 | 1,616 | 1,608,833 |
| Machinery 2.1% | 1,010 | 1,000,033 |
| Allison Transmission, Inc., Term Loan B3, 3.50%, 8/23/19 | 1.207 | 1,203,642 |
| Faenza Acquisition GmbH: | 1,207 | 1,200,072 |
| Term Loan B1, 4.25%, 8/30/20 | 1.124 | 1,121,742 |
| Term Loan B3, 4.25%, 8/30/20 | 340 | 339,507 |
| Infiltrator Systems, Inc., 2015 Term Loan, 5.25%, 5/27/22 | 1,518 | 1,514,314 |
| minuator Systems, Inc., 2013 Term Lean, 3.2370, 3121122 | 1,310 | 1,314,314 |

See Notes to Financial Statements.

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

| Design Rate Loan Interests (c) 100 1 | | | Par | |
|--|---|-----|-------|--------------|
| Inteller Water Products, Inc., Term Loan B. 4,00%, 1/125/21 S. 796 S. 796,000 | Floating Rate Loan Interests (c) | | | Value |
| | Machinery (concluded) | | | |
| New Flut Blokings LLC. Term Loan A. 00%, 12/13/19 abash National Corp., 2015 Term Loan B. 4.25%, 3/16/22 1,124, 492 alarufacture Goods 0,1% | Mueller Water Products, Inc., Term Loan B, 4.00%, 11/25/21 | USD | | |
| | | | | |
| Introductors | <u> </u> | | | |
| Interfacture Goods 0.1% Per Cerimany Entits (Emith Interfacture, 5.00%, 4/28/20) 313 312,640 16dia 1.08% | Vabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22 | | 1,122 | 1,121,492 |
| P. Germany Enste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 313 312,640 Intelliging 10.8 | | | | 11,700,446 |
| telia 10.8% engage Learning Acquisitions, Inc: ### Lien Term Loan, 7.00%, 3/31/20 ### Lien Term Loan, 7.00%, 3/31/20 ### Lien Term Loan, 7.00%, 3/31/20 ### Loan, 1.00%, 3/31/20 ### Loan, 1.00% peraing LLC: ### Loan, 1.00%, 7/03/16 (a)60/10 ### Loan, 1.3.50%, 1/20/23 ### Loan, 1.3.50%, 1/20/20 ### Loan, 1.3.50%, 1/20 | Manufacture Goods 0.1% | | | |
| Page Learning Acquisitions, Inc. | P Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 | | 313 | 312,640 |
| at Lien Term Loan, 1,00%, 3/31/20 4,235 4,224,873 attra Communications Operating LLC: 1,060 1,056,756 rem Loan II, 3,50%, 1/20/23 6,485 6,470,409 cerr Loan II, 3,50%, 1/20/23 6,485 6,470,409 cerr Channel Communications, Inc., Term Loan B, 6,00%, 7/30/20 1,155 5,441,597 emisphere Media Holdings LLC, Term Loan B, 5,00%, 7/30/20 1,555 5,243,992 entisphere Media Holdings LLC, Term Loan B, 5,00%, 7/30/20 1,988 1,950,406 besty Lackson Holdings SA, Term Loan B, 2,57%, 6/30/19 1,988 1,950,406 besty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4,50%, 1/07/22 1,380 1,330,406 besty Cablevision of Puerto Rico LLC, 1st Lien Term Loan A,50%, 1/07/22 1,069 1,061,855 rem Loan 1, 3,75%, 6/30/21 1,069 1,061,855 rem Loan 1, 3,75%, 6/30/22 1,069 1,061,855 rem Loan 1, 3,75%, 6/30/21 1,069 1,061,855 rem Loan 1, 3,75%, 6/30/21 1,22 1,22 celia General, In, E-Term Loan B, 400%, 7/31/20 1,25 1,22 teril Gain General, In, E-Term Loan B, 400%, 7/31/20 1,25 | Iedia 10.8% | | | |
| Embland 0.00% 70310 (a)(d)(D | | | | |
| harter Communications Operating LLC: rm Loan I, 3.59%, 72/1023 5.6485 6.470-409 lear Channel Communications, Inc., Term Loan D, 6.95%, 1/30/19 ear Channel Communications, Inc., Term Loan D, 6.95%, 1/30/19 ear Channel Communications, Inc., Term Loan B, 5.00%, 7/30/20 uspitton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 2.397 2.266.921 leteks I Jackson Holdings LLC, Term Loan B, 3.00%, 8/31/21 2.397 2.266.921 leteks I Jackson Holdings SL Term Loan B, 3.50%, 8/30/19 2.1988 1.390, 495 letery Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 1.380 1.390, 495 letery Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 1.380 1.390, 495 letery Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 1.390 1.090 1.1099 1.1 | | | | 4,224,873 |
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| Emil Loni 1, 3.50%, 1/20/23 6.485 6.470,409 6.175 5.441.597 6.175 5.441.597 6.175 5.441.597 6.175 5.441.597 6.175 5.441.597 6.175 5.441.597 6.175 5.441.597 6.175 6.175 5.441.597 6.175 6. | | | | |
| Islan Chammel Communications, Inc., Term Loan D. 6.95%, 1790/19 Islan Chambel Communications, Inc., Term Loan D. 6.95%, 1790/19 Islan Chambel Holdings LLC, Term Loan B. 5.00%, 7/30/20 Oughton Mifflin Harcourt Publishing Co., 2015 Term Loan B. 4.00%, 5/31/21 Islan Chambel Cham | | | | 1,056,756 |
| emisphere Media Holdings LLC. Term Loan B, 5.00%, 7/30/20 1,556 1,520,309 coughton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 2,397 2,366,921 telsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19 1,988 1,950,406 betry Cablevision of Puetro Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 1,308 1,339,745 very Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20 491 488,302 CC Iowa LLC: Term Loan I, 2.66%, 6/30/17 1,069 1,061,855 zerm Loan I, 2.66%, 6/30/17 1,069 1,061,855 zerm Loan B, 4.00%, 7/31/20 1,128 1,126,074 edia General, Inc., Term Loan B, 4.00%, 7/31/20 1,128 1,126,074 edia com Communications Corp., Term Loan F, 2.66%, 3/31/18 1,106 1,905,493 umericable U.S. LLC: Term Loan B, 4.00%, 7/31/20 1,225 2,222,203 zern Loan B2, 4.50%, 5/21/20 2,225 2,222,203 zern Loan B2, 4.50%, 5/21/20 3,019 2,985,047 me Loar Da, 3.25%, 6/10/22 1,475 1,454,453 zern Loan B1, 3.25%, 5/24/21 3,019 2,985,647 me Loa | | | | |
| oughton Mifflin Harcourf Poblishing Co., 2015 Term Loan B. 4.00%, 5/31/21 2,397 2,366,921 telestal Jackson Holdings SA, Term Loan B. 3,75%, 6/30/19 1,988 1,950,406 betry Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4,50%, 1/07/22 1,380 1,339,745 ve Nation Entertainment, Inc., 2020 Term Loan B. 1,50%, 8/16/20 1,069 1,061,855 cerm Loan I. 2,66%, 6/30/17 520 517,411 ledia General, Inc., Term Loan B, 4,00%, 7/31/20 1,128 1,126,074 edia General, Inc., Term Loan B, 4,00%, 7/31/20 1,225 2,222,50 em Loan B1, 4,50%, 5/21/20 2,225 2,222,50 em Loan B1, 4,50%, 5/21/20 1,225 1,222,508 BA Senior Finance II LLC: 1,475 1,454,453 ceremental Term Loan B, 3,25%, 6/10/22 3,019 2,988,047 mc Loan B1, 3,25%, 3/24/21 3,019 2,988,047 mc Loan B1, 3,25%, 3/34/21 3,019 2,988,047 mc Loan B1, 3,25%, 3/34/21 3,019 2,988,047 mc Loan B1, 3,25%, 3/34/21 3,019 2,988,047 mc Loan B2, 3,25%, 6/30/23 3,075 3,075 3,055 <tr< td=""><td></td><td></td><td>,</td><td></td></tr<> | | | , | |
| telsal Jackson Holdings SA, Term Loan B2, 375%, 630/19 1,988 1,950,406 betry Cabbevision of Puetro Rico LLC, 1st Lien Term Loan, 450%, 1/07/22 1,380 1,339,745 ve Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20 491 488,302 CC Iowa LLC: Trm Loan J, 266%, 6/30/17 1,069 1,061,855 rm Loan J, 3.75%, 6/30/21 520 517,411 dedia General, Inc., Term Loan B, 4.00%, 7/31/20 1,128 1,126,074 dedia General, Inc., Term Loan B, 4.00%, 7/31/20 1,106 1,095,493 mericable US, LLC: 1,006 1,095,493 trm Loan B1, 4.50%, 5/21/20 2,225 2,222,03 trm Loan B2, 4.50%, 5/21/20 3,255 1,225,008 trm Loan B3, 3.55%, 5/21/20 3,01 2,858 trm Loan B3, 3.55%, 6/10/22 1,475 1,454,453 tremental Term Loan B, 3.55%, 6/10/22 3,675 3,655,829 WCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20 3,675 3,655,829 WCC Holding Corp., Extended Term Loan, 6.4, 50%, 6/30/23 GBP 2,840 4,330,31 tide OpenWest Finance LLC, 2015 Term Loan B, 4,50%, 4/01/19 USD 3,194 | | | | |
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| Incide I | | | | 1,061,855 |
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| t Lien Term Loan, 4.50%, 9/26/19 d Lien Term Loan, 8.50%, 3/26/20 d Lien Term Loan, 8.50%, 3/26/20 billar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 d Lien S Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 d Lien Term Loan, 8.50%, 9/26/19 d September 1, 50%, 8/10/22 d September 2, 10%, 9/26/19 d September 2, 10%, 9/2 | s Wholesale Club, Inc.: | | | |
| d Lien Term Loan, 8.50%, 3/26/20 870 861,300 bllar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 2,412 2,412,202 bldson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 1,970 1,970,000 | | USD | 3,628 | \$ 3,611,571 |
| ollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 2,412,202 udson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 1,970 1,970,000 | | | | |
| udson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 1,970 1,970,000 | | | | |
| | | | | |
| | he Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20 | | 2,567 | 2,536,836 |

| ITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18 1,765 1,769,103 Irliships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 2,211 1,569,509 P Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 1,920 1,817,606 reen Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21 895 895,000 solidan Natural Gas Trust, Term Loan, 7.00%, 11/02/15 177 175,858 fifshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 110 48,131 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 1,435 1,384,775 wer Buyer LLC: 510 505,323 at Lien Term Loan, 8.25%, 5/06/20 510 505,323 ad Lien Term Loan, 8.25%, 11/06/20 470 461,775 archity Seven Operating LLC, Term Loan B, 5.75%, 6/25/21 265 225,164 outhcross Energy Partners LP, 1st Lien Term Loan, 8.25%, 8/04/21 1,963 1,874,904 outhcross Energy Partners LP, 1st Lien Term Loan B, 6.07%, 8/04/21 1,963 1,874,904 outhcross Energy Partners LP, 1st Lien Term Loan B, 8.75%, 1/28/22 1,381 1,367,339 PF II Power LLC, Term Loan B, 8.55%, 1/28/22 1,381 1,367,339 PF II Power LLC, Term Loan B, 5.50%, | | | 11,391,909 |
|--|---|-------|------------|
| rillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 P. Energy LL.C/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 P. Energy LL.C/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 P. Sep Sep Sep Sound Start Rerm Loan R. 5.05%, 11/13/21 P. Sep Sep Sep Sound Start Rerm Loan R. 5.05%, 11/13/21 P. Sep Sep Sep Sound Start Rerm Loan R. 5.05%, 11/13/21 P. Sep Sep Sep Sound Start Rerm Loan R. 5.05%, 3/28/19 P. Sep Sep Sep Sound Start Rerm Loan B1, 6.75%, 3/28/19 P. Sep | Oil, Gas & Consumable Fuels 3.3% | | |
| P Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 P Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 1/1/3/21 895 895.000 bsidian Natural Gas Trust, Term Loan, 7.00%, 1/1/02/15 177 175,858 ffshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 110 48,131 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 110 48,131 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 110 48,131 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 1510 505,323 and Lien Term Loan, 4.25%, 5/06/20 470 470 461,775 amchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 1,791 1,746,225 eventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 265 225,164 butheross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 2941 2941 295 2961 297 297 298 298 298 298 298 298 298 298 298 298 | CITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18 | 1,765 | 1,769,103 |
| reen Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21 bidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15 117 175,858 ffshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 and Patriot LLC, Term Loan B1, 6.75%, 12/19/20 tale and Patriot LLC, Term Loan B1, 6.75%, 12/19/20 tale Lien Term Loan, 4.25%, 5/06/20 at Lien Term Loan, 4.25%, 5/06/20 at Lien Term Loan, 8.25%, 11/06/20 at Lien Term Loan, 8.25%, 10/02/21 at Lien Term Loan, 8.2 | Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 | 2,211 | 1,569,509 |
| bsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15 ffshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 110 48,131 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 1435 1435 1435 1436 1435 1436 1437 1438 1437 1438 1438 1438 1438 1437 1438 143 | EP Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 | 1,920 | 1,817,606 |
| ffshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 110 48,131 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 1,435 1,384,775 wer Buyer LUC: Term Loan, 4.25%, 5/06/20 510 505,323 ad Lien Term Loan, 8.25%, 11/06/20 470 461,775 amechully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 1,791 1,746,225 eventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 265 225,164 outheross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 1,963 1,874,904 outheross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 941 779,834 onewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22 1,381 1,367,339 PF IF Dower LLC, Term Loan B, 5.50%, 10/02/21 1,547 1,548,473 eresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 1,681 1,677,981 TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 596 591,456 ersonal Products 0.2% restige Brands, Inc., Term Loan B, 3,50%, 9/03/21 1,327 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5,50%, 4/16/21 2,471 2,467,470 meach Pharmaceuticals LLC, Te | Green Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21 | 895 | 895,000 |
| Anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 India Patriot LLC, Term Loan B1, 6.75%, 12/19/20 India Patriot LLC, Term Loan B1, 6.75%, 12/19/20 India Patriot LLC, Term Loan, 4.25%, 5/06/20 India Lien Term Loan, 8.25%, 11/06/20 India Lien Term Loan B, 3.75%, 10/20/21 India Lien Term Loan B, 3.75%, 10/20/21 India Lien Term Loan B, 2.5%, 11/06/20 India Lien Term Loan B, 2.5%, 11/06/20 India Lien Term Loan B, 2.5%, 11/06/20 India Lien Term Loan B, 3.75%, 10/20/21 India Lien Term Loan B, 3.5%, 6/25/21 India Lien Term Loan B, 3.5%, 6/25/21 India Lien Term Loan B, 3.5%, 6/25/21 India Lien Term Loan B, 5.5%, 11/06/20 India Lien Term Loan B, 1.5, 11/06/20 In | Obsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15 | 177 | 175,858 |
| st Lien Term Loan, 4.25%, 5/06/20 st Lien Term Loan, 8.25%, 1/106/20 st Lien Term Loan B, 5.75%, 10/20/21 st Lien Term Loan B, 3.75%, 6/25/21 st Lien Term Loan B, 5.50%, 8/04/21 st Lien Term Loan B, 6.00%, 8/04/21 st Lien Term Loan B, 5.50%, 10/02/21 st Lien Term Loan B, 5.50%, 11/01/19 st Lien Term Loan B, 5.50%, 4/16/21 st Lien Term Loan B | Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 | 110 | 48,131 |
| ta Lien Term Loan, 4.25%, 5/06/20 td Lien Term Loan, 8.25%, 1/106/20 td Lien Term Loan, 8.25%, 1/106/20 amchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 teventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 teventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 teventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 touthcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 touthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 touthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 tonewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22 13,81 1,367,339 PF II Power LLC, Term Loan B, 8.75%, 1/02/21 15,47 1,548,473 teresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 18,438,456 tersonal Products 18,438,456 | Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 | 1,435 | 1,384,775 |
| the Licin Term Loan, 8.25%, 11/06/20 and Lien Term Loan, 8.25%, 11/06/20 and Lien Term Loan, 8.25%, 11/06/20 and Lien Term Loan B, 5.75%, 10/20/21 and Lien Term Loan B, 5.75%, 10/20/21 and Lien Term Loan B, 5.75%, 10/20/21 and Lien Term Loan B, 3.75%, 6/25/21 265 225, 164 buthcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 buthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 pt II Power LLC, Term Loan B, 8.75%, 1/28/22 1, 381 1, 367, 339 PF II Power LLC, Term Loan B, 5.50%, 10/02/21 1, 547 1, 548, 473 TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 2, 468 and Lien Term Loan B, 3.50%, 9/03/21 and Lien Term Loan B, 5.50%, 4/16/21 and Lien Term Loan B, 5.50%, 4/16/21 and Lien Term Loan B, 5.50%, 4/16/21 and Lien Term Loan B, 4.50%, 11/01/19 corrordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 and Lien Term Loan B, 3.25%, 3/01/21 1, 550 1, 550, 86 | Power Buyer LLC: | | |
| amchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 2, 25, 164 2, 25, 164 2, 25, 164 2, 25, 164 2, 265 2, 25, 164 2, 25, 164 2, 265 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 2, 25, 164 2, 266 | 1st Lien Term Loan, 4.25%, 5/06/20 | 510 | 505,323 |
| reventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 buthcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 buthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 brouthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 brouthcross Holdings Borrower LP, Term Loan B, 8.75%, 1/28/22 1,381 1,367,339 PF II Power LLC, Term Loan B, 8.75%, 1/28/22 1,547 1,548,473 eresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 PF II Power LLC, Term Loan B, 5.50%, 1/15/21 TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 18,438,456 ersonal Products 18,438,456 ersonal Products 1,327 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,590 1,590,806 1,559,860 | 2nd Lien Term Loan, 8.25%, 11/06/20 | 470 | 461,775 |
| buthcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 buthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 buthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 PF II Power LLC, Term Loan B, 8.75%, 1/28/22 1,381 1,367,339 PF II Power LLC, Term Loan B, 5.50%, 10/02/21 1,547 1,548,473 eresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 18,438,456 ersonal Products 18,438,456 ersonal Products 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 mneal Pharmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 not Luxembourg Finance Co. I Sart: 11,560 1,559,860 | Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 | 1,791 | 1,746,225 |
| buthcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 941 779,834 conewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22 1,381 1,367,339 PF II Power LLC, Term Loan B, 5.50%, 1/00/2/21 1,547 1,548,473 erersen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 1,681 1,677,981 7TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 596 591,456 resonal Products 0.2% restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 ando Luxembourg Finance Co. I Sarl: 14 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 2015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 4.50%, 4/22/21 4,240 4,231,161 corizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | Seventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 | 265 | 225,164 |
| 1,381 1,367,339 1,547 1,548,473 1,547 1,548,473 1,547 1,548,473 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,677,981 1,681 1,681 1,677,981 1,68 | Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21 | 1,963 | 1,874,904 |
| PF II Power LLC, Term Loan B, 5.50%, 10/02/21 eresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 1,681 1,677,981 PTG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 596 591,456 18,438,456 ersonal Products 0.2% restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 1,327 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 114 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 | Southcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21 | 941 | 779,834 |
| rersen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 18,438,456 resonal Products 0.2% restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 restige Brands, Inc., Term Loan B, 5.50%, 4/16/21 restige Brands, Inc., Term Loan B, 3.50%, 4/16/21 1,327 1,324,363 1,327 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 restige Brands, Inc., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,550,860 1,559,860 | Stonewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22 | 1,381 | 1,367,339 |
| TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 18,438,456 ersonal Products 0.2% restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 14 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 1,560 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,559,860 1,560 1,559,860 1,550,860 1,550,860 1,550,860 1,550,860 1,550,860 1,550,860 1,550,860 1,550,860 1,550,860 1,550,860 1,55 | TPF II Power LLC, Term Loan B, 5.50%, 10/02/21 | 1,547 | 1,548,473 |
| 18,438,456 ersonal Products 0.2% restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 poncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 | 1,681 | 1,677,981 |
| restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 1,327 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280 806 mdo Luxembourg Finance Co. I Sarl: 014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | WTG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21 | 596 | 591,456 |
| restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 1,327 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280 806 mdo Luxembourg Finance Co. I Sarl: 014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | | | |
| restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 1,327 1,324,363 harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280 806 mdo Luxembourg Finance Co. I Sarl: 014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | | | 18,438,456 |
| harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 1 1,560 1,559,860 015 Term Loan B, 3.25%, 3/01/21 1,560 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | Personal Products 0.2% | | |
| harmaceuticals 8.4% korn, Inc., Term Loan B, 5.50%, 4/16/21 2,471 2,467,470 mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 1,783 1,780,762 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 1 1,560 1,559,860 015 Term Loan B, 3.25%, 3/01/21 1,560 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 | 1,327 | 1,324,363 |
| mneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280 1,280,806 | Pharmaceuticals 8.4% | | |
| CC Information Services, Inc., Term Loan, 4.00%, 12/20/19 907 899,496 oncordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | Akorn, Inc., Term Loan B, 5.50%, 4/16/21 | 2,471 | 2,467,470 |
| 1,280 1,280,806 ndo Luxembourg Finance Co. I Sarl: 114 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 1015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | Amneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19 | 1,783 | 1,780,762 |
| ndo Luxembourg Finance Co. I Sarl: 114 Term Loan B, 3.25%, 3/01/21 11,560 11,559,860 1 | CCC Information Services, Inc., Term Loan, 4.00%, 12/20/19 | 907 | 899,496 |
| 014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | Concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22 | 1,280 | 1,280,806 |
| 014 Term Loan B, 3.25%, 3/01/21 1,560 1,559,860 015 Term Loan B, 3.75%, 6/11/22 4,510 4,509,188 rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | Endo Luxembourg Finance Co. I Sarl: | | |
| rifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 4,240 4,231,161 orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | 2014 Term Loan B, 3.25%, 3/01/21 | 1,560 | 1,559,860 |
| orizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 2,226 2,223,570 | 2015 Term Loan B, 3.75%, 6/11/22 | 4,510 | 4,509,188 |
| | Grifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21 | 4,240 | 4,231,161 |
| guar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22 4,769 4,736,961 | Horizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21 | 2,226 | 2,223,570 |
| | Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22 | 4,769 | 4,736,961 |
| | JLL/Delta Dutch Newco BV, 2014 Incremental Term Loan, 4.25%, 3/11/21 | 3,527 | 3,483,138 |

See Notes to Financial Statements.

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

| | | Par | |
|--|-----|-------|--------------|
| Floating Rate Loan Interests (c) | | (000) | Value |
| Pharmaceuticals (concluded) | | | |
| Mallinckrodt International Finance SA: | | | |
| Incremental Term Loan B1, 3.50%, 3/19/21 | USD | 1,429 | \$ 1,421,754 |
| Term Loan B, 3.25%, 3/19/21 | | 2,296 | 2,277,294 |
| Par Pharmaceutical Cos., Inc., Term Loan B2, 4.00%, 9/30/19 | | 4,258 | 4,250,851 |
| Valeant Pharmaceuticals International, Inc.: | | | |
| Series C2 Term Loan B, 3.75%, 12/11/19 | | 2,303 | 2,293,908 |
| Series D2 Term Loan B, 3.50%, 2/13/19 | | 2,008 | 2,000,600 |
| Series E Term Loan B, 3.75%, 8/05/20 | | 1,436 | 1,431,472 |
| Term Loan B F1, 4.00%, 4/01/22 | | 5,689 | 5,687,369 |
| | | | |
| | | | 46,535,660 |
| Professional Services 3.8% | | | |
| Acosta Holdco, Inc., 2015 Term Loan, 4.25%, 9/26/21 | | 1,922 | 1,899,371 |
| Advantage Sales & Marketing, Inc.: | | | |
| 2014 1st Lien Term Loan, 4.25%, 7/23/21 | | 2,129 | 2,103,652 |
| 2014 2nd Lien Term Loan, 7.50%, 7/25/22 | | 880 | 853,160 |
| Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 | | 3,211 | 3,197,532 |
| Intertrust Group Holding BV, 2nd Lien Term Loan, 8.00%, 4/16/22 | | 975 | 973,177 |
| ON Assignment, Inc., 2015 Term Loan, 3.75%, 5/19/22 | | 1,331 | 1,327,872 |
| SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 | | 1,765 | 1,756,549 |
| Sterling Infosystems, Inc., 1st Lien Term Loan B, 4.50%, 6/20/22 | | 2,230 | 2,222,574 |
| TransUnion LLC, Term Loan B2, 3.75%, 4/09/21 | | 5,468 | 5,422,104 |
| Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19 | | 1,626 | 1,611,492 |
| | | | 21,367,483 |
| Real Estate Investment Trusts (REITs) 0.2% | | | 21,307,463 |
| Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22 | | 970 | 926,049 |
| Real Estate Management & Development 2.1% | | 270 | 720,047 |
| CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 | | 2,296 | 2,290,154 |
| DTZ US Borrower LLC, 1st Lien Term Loan: | | 2,290 | 2,290,134 |
| 4.25%, 8/05/21 | | 2,270 | 2,245,416 |
| 5.50%, 11/04/21 | | 2,146 | 2,122,601 |
| Realogy Corp.: | | 2,110 | 2,122,001 |
| Extended Letter of Credit, 0.13%, 10/10/16 | | 114 | 113,166 |
| Term Loan B, 3.75%, 3/05/20 | | 5,159 | 5,139,825 |
| 16th 26th 2, 3.73 %, 3763/20 | | 3,137 | 3,137,023 |
| | | | 11,911,162 |
| Road & Rail 1.0% | | | . , |
| The Hertz Corp., Term Loan B2, 3.00%, 3/11/18 | | 1,440 | 1,425,863 |
| 1st Lien Term Loan, 4.25%, 3/31/21 | | 2,015 | 1,974,210 |
| 2nd Lien Term Loan, 7.75%, 9/30/21 | | 975 | 911,625 |
| Quality Distribution, Inc., 1st Lien Term Loan, 5.25%, 7/20/22 | | 1,270 | 1,256,513 |
| Road Infrastructure Investment LLC: | | | |
| | | | 5 560 211 |
| Samisandustars & Samisandustar Equipment 1907 | | | 5,568,211 |
| Semiconductors & Semiconductor Equipment 1.8% Aveca Tachnalogic Courses Ltd. Term Long P. 3.75% 5/06/01 | | 4 420 | 4 422 002 |
| Avago Technologies Cayman Ltd., Term Loan B, 3.75%, 5/06/21 Freescale Semiconductor, Inc.: | | 4,439 | 4,432,993 |
| Term Loan B4, 4.25%, 2/28/20 | | 3,526 | 3,520,628 |
| Term Loan B5, 5.00%, 1/15/21 | | 702 | 702,930 |
| NXP BV, Term Loan D, 3.25%, 1/11/20 | | 1,405 | 1,396,784 |
| 2., 1 Louis D, 5.25 /0, 1/11/20 | | 1,105 | 1,070,707 |
| | | | 10,053,335 |
| Software 4.6% | | | .,,=== |
| Evertec Group LLC, Term Loan B, 3.25%, 4/17/20 | | 1,049 | 1,007,967 |
| | | Par | |
| Floating Rate Loan Interests (c) | | (000) | Value |
| | | | |

| Software (concluded) | | | |
|--|-----|-------|------------|
| GCA Services Group, Inc.: | | | |
| 2nd Lien Term Loan, 9.25%, 10/22/20 | USD | 780 | \$ 776,100 |
| Term Loan B, 4.25%, 11/01/19 | | 1,674 | 1,664,425 |
| Infor US, Inc., Term Loan B5, 3.75%, 6/03/20 | | 3,372 | 3,272,062 |
| Informatica Corp., Term Loan, 4.50%, 8/05/22 | | 3,880 | 3,852,465 |
| IQOR US, Inc., Term Loan B, 6.00%, 4/01/21 | | 884 | 716,131 |
| Kronos, Inc.: | | | |
| 2nd Lien Term Loan, 9.75%, 4/30/20 | | 1,787 | 1,814,912 |
| Initial Incremental Term Loan, 4.50%, 10/30/19 | | 1,469 | 1,468,111 |
| Mitchell International, Inc.: | | | |
| 1st Lien Term Loan, 4.50%, 10/12/20 | | 2,143 | 2,133,638 |
| 2nd Lien Term Loan, 8.50%, 10/11/21 | | 1,600 | 1,591,328 |
| Sophia LP, 2014 Term Loan B, 4.00%, 7/19/18 | | 2,779 | 2,773,457 |
| SS&C Technologies, Inc.: | | | |
| 2015 Term Loan B1, 4.00%, 7/08/22 | | 3,564 | 3,566,477 |
| 2015 Term Loan B2, 4.00%, 7/08/22 | | 577 | 577,809 |
| Tibco Software, Inc., Term Loan B, 6.50%, 12/04/20 | | 323 | 322,466 |
| | | | |
| | | | 25,537,348 |
| Specialty Retail 3.8% | | | 23,337,340 |
| Equinox Holdings, Inc., Repriced Term Loan B, 5.00%, 1/31/20 | | 1.310 | 1,308,818 |
| General Nutrition Centers, Inc., Term Loan, 3.25%, 3/04/19 | | 1,272 | 1,258,132 |
| Leslie s Poolmart, Inc., Term Loan, 4.25%, 10/16/19 | | 2,353 | 2,326,790 |
| Michaels Stores, Inc.: | | 2,333 | 2,320,790 |
| Incremental 2014 Term Loan B2, 4.00%, 1/28/20 | | 2,891 | 2,889,441 |
| | | 2,891 | 2,889,441 |
| Term Loan B, 3.75%, 1/28/20 Party City Holdings Inc. 2015 Term Loan B, 4.25%, 7/28/22 | | 2,795 | |
| Party City Holdings Inc., 2015 Term Loan B, 4.25%, 7/28/22 | | 3,335 | 2,789,773 |
| Petco Animal Supplies, Inc., Term Loan, 4.00%, 11/24/17 | | 3,651 | 3,326,672 |
| PetSmart, Inc., Term Loan B, 4.25%, 3/11/22 | | | 3,643,256 |
| Things Remembered, Inc., Term Loan B, 8.25%, 5/24/18 | | 1,524 | 1,105,224 |
| | | | |
| | | | 20,869,718 |
| Technology Hardware, Storage & Peripherals 0.7% | | | |
| Dell International LLC, Term Loan B2, 4.00%, 4/29/20 | | 1,414 | 1,405,259 |
| Dell, Inc., Term Loan C, 3.75%, 10/29/18 | | 1,511 | 1,508,087 |
| Linxens France SA, Term Loan, 5.00%, 7/27/22 | | 795 | 791,025 |
| | | | |
| | | | 3,704,371 |
| Textiles, Apparel & Luxury Goods 0.8% | | | 3,701,371 |
| ABG Intermediate Holdings 2 LLC, 1st Lien Term Loan, 5.50%, 5/27/21 | | 522 | 519,594 |
| Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 | | 2,275 | 2,013,294 |
| Polymer Group, Inc., 1st Lien Term Loan, 5.25%, 12/19/19 | | 1,659 | 1,659,204 |
| Torymer Group, me., 1st Elen Term Boun, 3.25 %, 12/17/17 | | 1,037 | 1,035,201 |
| | | | 4 100 000 |
| TTI +0, 0 M , TT 0 0 0 0 | | | 4,192,092 |
| Thrifts & Mortgage Finance 0.3% | | 4.055 | 4.000 *** |
| IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 | | 1,911 | 1,909,414 |
| Trading Companies & Distributors 0.6% | | | |
| HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21 | | 3,100 | 3,078,052 |
| Transportation Infrastructure 0.2% | | | |
| Penn Products Terminals LLC, Term Loan B, 4.75%, 4/13/22 | | 1,134 | 1,122,691 |

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

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

| | | Par | |
|--|-----|-------|--------------|
| Floating Rate Loan Interests (c) | | (000) | Value |
| Wireless Telecommunication Services 1.8% | | | |
| LTS Buyer LLC, 1st Lien Term Loan, 4.00%, 4/13/20 | USD | 4,161 | \$ 4,135,192 |
| New Lightsquared LLC, PIK Exit Term Loan, 9.75%, 6/15/20 (g) | | 5,750 | 5,606,250 |
| | | | |
| | | | 9,741,442 |
| Total Floating Rate Loan Interests 126.6% | | | 702,860,668 |

| Investment Companies | Shares | |
|--|--------|-----|
| Capital Markets 0.0% | | |
| Eaton Vance Floating-Rate Income Trust | 54 | 732 |
| Faton Vance Senior Income Trust | | |