

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

Form N-Q

January 22, 2019

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-21413

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

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

Date of fiscal year end: 08/31/2019

Date of reporting period: 11/30/2018

Item 1 Schedule of Investments

Schedule of Investments (unaudited)

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

November 30, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
Common Stocks 0.3%		
Chemicals 0.0%		
GEO Specialty Chemicals, Inc. ^{(a)(b)}	814,577	\$ 146,624
Diversified Financial Services 0.1%		
Kcad Holdings I Ltd. ^{(a)(b)}	309,827,230	523,608
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc. ^(b)	14,906	924
Hotels, Restaurants & Leisure 0.1%		
Caesars Entertainment Corp. ^(b)	19,011	161,974
Semiconductors & Semiconductor Equipment 0.0%		
SunPower Corp. ^(b)	1,860	12,741
Software 0.0%		
Avaya Holdings Corp. ^(b)	62	1,775
Utilities 0.1%		
Texgen LLC ^{(a)(b)}	16,861	691,301
Total Common Stocks 0.3%		
(Cost \$4,584,916)		1,538,947
	<i>Par</i>	
	<i>(000)</i>	
Asset-Backed Securities 6.2%		
Allegro CLO II-S Ltd., Series 2014-1RA, Class B, 4.30%, 10/21/28 ^{(c)(d)}	USD	250
ALM VII R Ltd. ^(c) :		
Series 2013-7R2A, Class A2R2, 4.09%, 10/15/27 ^(d)		300
Series 2013-7RA, Class BR, (3 mo. LIBOR US + 2.70%), 5.14%, 10/15/28 ^(e)		250
AMMC CLO Ltd., Series 2014-15A, Class D, (3 mo. LIBOR US + 4.20%), 6.53%, 12/09/26 ^{(c)(e)}		250
Anchorage Capital CLO Ltd. ^{(c)(d)} :		
Series 2016-8A, Class BR, 4.11%, 07/28/28		500
Series 2018-10A, Class A1A, 3.63%, 10/15/31		2,550
Apidos CLO XXX Ltd., Series XXXA, Class A1A, 3.56%, 10/18/31 ^{(c)(d)}		250
Ares CLO Ltd., Series 2016-40A, Class C, (3 mo. LIBOR US + 3.70%), 6.14%, 10/15/27 ^{(c)(e)}		250
		250,013

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Ares XLVII CLO Ltd., Series 2018-48A, Class C, 4.14%, 07/20/30 ^{(c)(d)}		375		366,935
Ares XLVIII CLO Ltd., Series 2018-48A, Class D, 5.04%, 07/20/30 ^{(c)(d)}		250		246,818
Ares XXXIII CLO Ltd., Series 2015-1A, Class A2R, (3 mo. LIBOR US + 1.95%), 4.27%, 12/05/25 ^{(c)(e)}		450		450,291
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)				
Ares XXXVR CLO Ltd., Series 2015-35RA, Class C, 4.34%, 07/15/30 ^{(c)(d)}	USD	350	\$	347,081
Atlas Senior Loan Fund X Ltd., Series 2018-10A ^{(c)(d)} :				
Class B, 3.94%, 01/15/31		500		493,545
Class C, 4.29%, 01/15/31		500		494,545
Atrium XIV LLC, Series 14A, Class C, 4.31%, 08/23/30 ^{(c)(d)}		500		497,318
Atrium XV, Series 15A, Class E, 8.63%, 01/23/31 ^{(c)(d)(f)}		250		250,000
Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class A2R, (3 mo. LIBOR US + 2.05%), 4.52%, 01/20/29 ^{(c)(e)}		500		501,341
Benefit Street Partners CLO XII Ltd., Series 2017-12A, Class C, 5.49%, 10/15/30 ^{(c)(d)}		250		250,139
Benefit Street Partners CLO XV Ltd., Series 2018-15A, Class A1, 3.31%, 07/18/31 ^{(c)(d)}		250		249,080
Carlyle Global Market Strategies CLO Ltd. ^{(c)(d)} :				
Series 2015-3A, Class A2R, 4.11%, 07/28/28		500		498,438
Series 2016-1A, Class BR, 4.32%, 04/20/27		250		248,204
Cedar Funding II CLO Ltd., Series 2013-1A, Class A1R, (3 mo. LIBOR US + 1.23%), 3.56%, 06/09/30 ^{(c)(e)}		500		500,440
CIFC Funding Ltd. ^{(c)(d)} :				
Series 2013-4A, Class DRR, 5.31%, 04/27/31		250		248,707
Series 2014-4RA, Class C, 5.66%, 10/17/30		250		249,995
Series 2018-1A, Class B, 3.84%, 04/18/31		375		371,194
Series 2018-1A, Class C, 4.19%, 04/18/31		375		369,858
Series 2018-4A, Class A1, 3.58%, 10/17/31		1,700		1,691,705
Series 2018-4A, Class B, 4.53%, 10/17/31		425		422,093
Series 2018-4A, Class D, 8.33%, 10/17/31		300		295,158
Galaxy CLO Ltd., Series 2015-21A, Class CR, 4.22%, 04/20/31 ^{(c)(d)}		250		247,462
Galaxy XVIII CLO Ltd., Series 2018-28A ^{(c)(d)} :				
Class A1, 3.44%, 07/15/31		1,000		993,783
Class C, 4.29%, 07/15/31		250		247,551
Class D, 5.34%, 07/15/31		500		495,866

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

November 30, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par</i> <i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)			
Galaxy XXVI CLO Ltd., Series 2018-26A, Class E, 8.50%, 11/22/31 ^{(c)(d)(f)}	USD	500	\$ 495,000
GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class AR2, 3.62%, 10/29/29 ^{(c)(d)}		600	598,835
Goldentree Loan Management US CLO Ltd., Series 2017-1A, Class C, (3 mo. LIBOR US + 2.20%), 4.67%, 04/20/29 ^{(c)(e)}		250	250,205
Harbor Park CLO Ltd., Series 2018-1A, Class B1, 1.00%, 01/20/31 ^{(c)(d)(f)}		500	500,000
Highbridge Loan Management Ltd., Series 12A-18 ^{(c)(d)} :			
Class B, 4.22%, 07/18/31		250	246,989
Class C, 5.12%, 07/18/31		250	242,461
Jay Park CLO Ltd., Series 2016-1A, Class CR, 5.18%, 10/20/27 ^{(c)(d)}		450	449,905
LCM XVIII LP ^{(c)(d)} :			
Series 18A, Class INC, 0.00%, 04/20/31		1,250	771,567
Series 27A, Class A1, 3.53%, 07/16/31		500	496,478
LCM XXIV Ltd., Series 24A, Class C, (3 mo. LIBOR US + 2.25%), 4.72%, 03/20/30 ^{(c)(e)}		500	500,466
Madison Park Funding XXVII Ltd., Series 2018-27A, Class B, 4.27%, 04/20/30 ^{(c)(d)}		1,000	989,284
Madison Park Funding XXXI Ltd., Series 2018-31A, Class E, 8.38%, 01/23/31 ^{(c)(d)(f)}		300	300,000
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class CR, 4.19%, 07/17/30 ^{(c)(d)}		500	495,099
Octagon Investment Partners XVII Ltd., Series 2013-1A ^{(c)(d)} :			
Class BR2, 3.89%, 01/25/31		350	347,604
Class CR2, 4.19%, 01/25/31		350	343,254
Class ER2, 7.64%, 01/25/31		250	229,458
Octagon Loan Funding Ltd., Series 2014-1A, Class BRR, 4.34%, 11/18/31 ^{(c)(d)}		500	500,000
OZLM XIX Ltd., Series 2017-19A, Class C, 5.54%, 11/22/30 ^{(c)(d)}		250	251,246
Palmer Square CLO Ltd. ^(c) :			
Series 2013-2A, Class CRR, 5.65%, 10/17/31 ^(d)		250	249,964
Series 2015-2A, Class A1AR, (3 mo. LIBOR US + 1.27%), 3.74%, 07/20/30 ^(e)		500	499,080
Series 2018-1A, Class A2, 3.89%, 04/18/31 ^(d)		250	248,245
		<i>Par</i> <i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)			
Palmer Square CLO Ltd. ^(c) (continued):			
Series 2018-1A, Class B, 4.19%, 04/18/31 ^(d)	USD	250	\$ 246,228
Series 2018-1A, Class D, 7.59%, 04/18/31 ^(d)		250	229,142
Rockford Tower CLO Ltd., Series 2018-2A, Class A, 3.59%, 10/20/31 ^{(c)(d)}		500	496,375
RR 5 Ltd., Series 2018-5A, Class B, 4.68%, 10/15/31 ^{(c)(d)}		750	749,418
Sound Point CLO XXI Ltd., Series 2018-3A, Class A1A, 3.59%, 10/26/31 ^{(c)(d)}		1,000	996,862
TCI-Cent CLO Ltd., Series 2016-1A, Class A2, (3 mo. LIBOR US + 2.20%), 4.71%, 12/21/29 ^{(c)(e)}		300	300,891
TIAA CLO IV Ltd., Series 2018-1A, Class A2, 1.00%, 01/20/32 ^{(c)(d)(f)}		500	500,000

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TICP CLO VI Ltd., Series 2016-5A, Class ER, 8.20%, 07/17/31 ^{(c)(d)}	500	462,120
TICP CLO XI Ltd., Series 2018-11A, Class A, 3.62%, 10/20/31 ^{(c)(d)}	450	448,886
TICP CLO XII Ltd., Series 2018-12A ^{(c)(d)(f)} :		
Class C, 1.00%, 01/15/31	250	250,000
Class D, 1.00%, 01/15/31	250	250,000
Treman Park CLO Ltd., Series 2015-1A, Class DRR, 5.11%, 10/20/28 ^{(a)(c)(d)}	1,400	1,400,000
TRESTLES CLO II Ltd., Series 2018-2A, Class A2, 4.00%, 07/25/31 ^{(c)(d)}	250	249,872
Venture XIX CLO Ltd., Series 2014-19A, Class BR, (3 mo. LIBOR US + 2.00%), 4.44%, 01/15/27 ^{(c)(e)}	250	250,021
Voya CLO Ltd., Series 2014-4A, Class BR2, 4.53%, 07/14/31 ^{(c)(d)}	400	398,196
Webster Park CLO Ltd., Series 2015-1A, Class CR, 5.37%, 07/20/30 ^{(c)(d)}	500	498,913
York CLO 1 Ltd., Series 2014-1A, Class ARR, 3.29%, 10/22/29 ^{(c)(d)}	1,000	997,970
Total Asset-Backed Securities 6.2% (Cost \$33,781,911)		33,354,761
Corporate Bonds 2.9%		
Banks 0.0%		
CIT Group, Inc., 5.00%, 08/01/23	135	135,337
Capital Markets 0.3%		
Blackstone CQP Holdco LP ^(c) :		
6.50%, 03/20/21	1,536	1,490,066
6.00%, 08/18/21	249	248,665
		1,738,731
Chemicals 0.5%		
Chemours Co., 6.63%, 05/15/23	800	812,000

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

November 30, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Chemicals (continued)		
GEO Specialty Chemicals, Inc., PIK 15.24%, 10/18/25 ^{(a)(h)}	USD 1,905	\$ 2,083,903
		2,895,903
Diversified Consumer Services 0.2%		
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^(c)	1,041	1,103,460
Electric Utilities 0.0%		
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., 11.50%, 10/01/20 ^(a)	1,061	
Equity Real Estate Investment Trusts (REITs) 0.0%		
VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23	46	50,567
Health Care Providers & Services 0.0%		
NVA Holdings, Inc., 6.88%, 04/01/26 ^(c)	188	179,305
Health Care Services 0.0%		
Aveta, Inc. Escrow, 7.00%, 04/01/19 ^(a)	1,347	
Hotels, Restaurants & Leisure 0.2%		
1011778 BC ULC/New Red Finance, Inc., 5.00%, 10/15/25 ^(c)	980	921,396
Media 0.3%		
Clear Channel Worldwide Holdings, Inc.:		
6.50%, 11/15/22	968	982,810
Series B, 7.63%, 03/15/20	545	544,319
CSC Holdings LLC, 10.88%, 10/15/25 ^(c)	79	91,048
		1,618,177
Metals & Mining 0.2%		
Freeport-McMoRan, Inc.:		
3.10%, 03/15/20	550	541,750
3.88%, 03/15/23	625	582,031
		1,123,781
Oil, Gas & Consumable Fuels 0.8%		
CNX Resources Corp., 5.88%, 04/15/22	2,252	2,204,145
CONSOL Energy, Inc., 11.00%, 11/15/25 ^(c)	985	1,100,737
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^(c)	873	803,160
		4,108,042
Software 0.4%		

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Infor US, Inc., 6.50%, 05/15/22	1,176	1,170,120
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Software (continued)		
Informatica LLC, 7.13%, 07/15/23 ^(c)	USD 658 \$	659,645
		1,829,765
Total Corporate Bonds 2.9%		
(Cost \$16,724,450)		15,704,464
Floating Rate Loan Interests^(e) 133.7%		
Aerospace & Defense 1.6%		
Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 08/18/24	3,565	3,508,977
Atlantic Aviation FBO, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 6.07%, 11/29/25 ^(a)	1,172	1,169,070
DAE Aviation Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.09%, 07/07/22	505	502,994
TransDigm, Inc., 2018 Term Loan F, (1 mo. LIBOR + 2.50%), 4.84%, 06/09/23	3,330	3,242,213
WP CPP Holdings LLC, 2018 Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.28%, 04/30/25	402	398,482
		8,821,736
Air Freight & Logistics 0.2%		
Avolon TLB Borrower 1 (US) LLC, Term Loan B3, (1 mo. LIBOR + 2.00%), 4.30%, 01/15/25	647	640,099
XPO Logistics, Inc., 2018 Term Loan B, (3 mo. LIBOR + 2.00%), 4.51%, 02/24/25	266	262,914
		903,013
Auto Components 0.3%		
GPX International Tire Corp., Term Loan ^{(a)(b)(g)} : 12.25%, 12/31/49	1,098	
PIK, 13.00%, 12/31/49 ^(h)	18	
USI, Inc., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 5.39%, 05/16/24	1,590	1,548,693
		1,548,693
Automobiles 0.3%		
CH Hold Corp.: 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 02/01/24	1,268	1,259,258

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

November 30, 2018

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<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Automobiles (continued)		
CH Hold Corp. (continued):		
2nd Lien Term Loan, (1 mo. LIBOR + 7.25%, 1.00% Floor) 9.59%, 02/01/25 ^(a)	USD 245	\$ 244,387
		1,503,645
Banks 0.3%		
Capri Finance LLC, 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.78%, 11/01/24 ^(a)	1,625	1,596,292
Beverages 0.1%		
Jacobs Douwe Egberts International BV, 2018 USD Term Loan B, (3 mo. LIBOR + 2.00%), 4.56%, 11/01/25 ^(a)	817	810,641
Building Materials 0.4%		
Allied Universal HoldCo LLC, 2015 Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.14%, 07/28/22	836	816,552
Foundation Building Materials LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.56%, 08/13/25 ^(a)	812	793,757
USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (1 mo. LIBOR + 8.50%, 1.00% Floor), 10.84%, 07/28/23	645	636,938
		2,247,247
Building Products 1.0%		
Continental Building Products LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 08/18/23	387	379,961
CPG International, Inc., 2017 Term Loan, (6 mo. LIBOR + 3.75%, 1.00% Floor), 6.25%, 05/05/24	1,430	1,412,710
Jeld-Wen, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.00%), 4.39%, 12/14/24	1,208	1,195,771
Wilsonart LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.64%, 12/19/23	2,700	2,653,871
		5,642,313
Capital Markets 1.5%		
Duff & Phelps Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 02/13/25	856	843,721
EIG Management Co. LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.06%, 02/22/25	1,695	1,699,762
Fortress Investment Group LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 12/27/22	1,338	1,323,583
	<i>Par (000)</i>	<i>Value</i>
Capital Markets (continued)		
	USD 1,518	\$ 1,515,965

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Greenhill & Co., Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.21%, 10/12/22		
GreenSky Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.63%, 03/31/25	1,069	1,066,951
RPI Finance Trust, Term Loan B6, (3 mo. LIBOR + 2.00%), 4.39%, 03/27/23	1,667	1,650,554
		8,100,536
Chemicals 5.7%		
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.39%, 01/31/24	3,538	3,518,709
Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 1.75%), 4.14%, 06/01/24	3,560	3,497,780
Charter NEX US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 05/16/24	1,437	1,406,999
Chemours Co. (The), 2018 Term Loan B, 04/03/25 ⁽ⁱ⁾	1,446	1,427,180
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 06/28/24	615	613,812
Encapsys LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 11/07/24	1,040	1,031,114
Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.75%), 6.22%, 07/09/19	441	422,195
Invictus US LLC:		
1st Lien Term Loan, (2 mo. LIBOR + 3.00%), 5.50%, 03/28/25	1,640	1,627,627
2nd Lien Term Loan, (2 mo. LIBOR + 6.75%), 9.25%, 03/25/26	430	428,387
MacDermid, Inc.:		
Term Loan B6, (1 mo. LIBOR + 3.00%, 1.00% Floor) 5.34%, 06/07/23	1,319	1,317,816
Term Loan B7, (1 mo. LIBOR + 2.50%, 1.00% Floor) 4.84%, 06/07/20	1,914	1,911,660
Messer Industries LLC, 2018 USD Term Loan, 10/01/25 ⁽ⁱ⁾	4,281	4,214,131
Oxea Holding Drei GmbH, 2017 Term Loan B2, (3 mo. LIBOR + 3.50%), 5.94%, 10/11/24 ^(a)	3,656	3,610,351
PQ Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%), 5.03%, 02/08/25	2,733	2,695,411

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

November 30, 2018

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<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Chemicals (continued)		
Starfruit Finco BV, 2018 USD Term Loan B, (1 mo. LIBOR + 3.25%), 5.55%, 10/01/25	USD 1,598	\$ 1,574,030
Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.19%, 08/07/20 ^(a)	422	417,770
Vectra Co., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.59%, 03/08/25	944	928,487
		30,643,459
Commercial Services & Supplies 7.7%		
Advanced Disposal Services, Inc., Term Loan B3, (1 Week LIBOR + 2.25%), 4.47%, 11/10/23	3,149	3,114,224
Aramark Services, Inc., 2018 Term Loan B3, (1 mo. LIBOR + 1.75%), 4.09%, 03/11/25	274	271,745
Asurion LLC:		
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%), 8.84%, 08/04/25	2,292	2,334,012
2017 Term Loan B4, (1 mo. LIBOR + 3.00%), 5.34%, 08/04/22	1,917	1,898,117
2018 Term Loan B6, (1 mo. LIBOR + 3.00%), 5.34%, 11/03/23	2,991	2,957,465
2018 Term Loan B7, (1 mo. LIBOR + 3.00%), 5.34%, 11/03/24	1,177	1,163,808
Camelot UK Holdco Ltd., 2017 Repriced Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 10/03/23	1,763	1,742,532
Catalent Pharma Solutions, Inc., Term Loan B, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.59%, 05/20/24	2,264	2,245,714
Creative Artists Agency LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.30%, 02/15/24	3,045	3,019,724
Dealer Tire LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.65%, 12/22/21	806	803,307
EnergySolutions LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.14%, 05/09/25 ^(a)	583	565,064
Garda World Security Corp., 2017 Term Loan, (PRIME + 2.50%), 5.82%, 05/24/24	911	901,238
GFL Environmental, Inc.:		
2018 Term Loan, (PRIME + 1.75%), 7.00%, 05/30/25	126	122,543
2018 USD Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.39%, 05/30/25	3,157	3,067,717
	<i>Par (000)</i>	<i>Value</i>
Commercial Services & Supplies (continued)		
Harland Clarke Holdings Corp., Term Loan, (3 mo. LIBOR + 4.75%, 1.00% Floor), 7.14%, 11/03/23	USD 896	\$ 823,312
KAR Auction Services, Inc., Term Loan B5, (3 mo. LIBOR + 2.50%), 4.94%, 03/09/23	2,521	2,496,414
Multi Color Corp., 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 10/31/24	768	756,898
Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 05/02/22	2,767	2,733,739
	EUR 1,000	1,116,421

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Verisure Holding AB, EUR Term Loan B1E, (3 mo. Euribor + 3.00%), 3.00%, 10/20/22			
Verscend Holding Corp., 2018 Term Loan B, (1 mo. LIBOR + 4.50%), 6.84%, 08/27/25	USD	6,358	6,347,543
West Corp., 2017 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.53%, 10/10/24		3,279	3,147,715
			41,629,252
Communications Equipment 1.2%			
Avantor, Inc., 2017 1st Lien Term Loan, 11/21/24 ⁽ⁱ⁾		4,074	4,067,221
Avaya, Inc., 2018 Term Loan B, (2 mo. LIBOR + 4.25%), 6.61%, 12/15/24		1,458	1,436,360
Ciena Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.30%, 09/26/25		541	538,636
CommScope, Inc., Term Loan B5, (1 mo. LIBOR + 2.00%), 4.35%, 12/29/22		356	350,375
Securus Technologies Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.84%, 11/01/24		291	286,486
			6,679,078
Construction & Engineering 1.9%			
AECOM, Term Loan B, (1 mo. LIBOR + 1.75%), 4.09%, 03/13/25		725	715,114
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.73%, 06/21/24		6,040	5,932,814
Engility Corp., Term Loan B1, (3 mo. LIBOR + 2.25%), 4.59%, 08/12/20		185	184,749
Pike Corp., 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.85%, 03/23/25		1,086	1,083,174

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

November 30, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Construction & Engineering (continued)		
Ply Gem Midco, Inc., 2018 Term Loan, (3 mo. LIBOR + 3.75%), 6.18%, 04/12/25	USD 455	\$ 444,763
SRS Distribution, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.59%, 05/23/25	1,210	1,163,532
USIC Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 12/08/23	915	897,721
		10,421,867
Construction Materials 1.7%		
Core & Main LP, 2017 Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.53%, 08/01/24 ^(a)	2,757	2,722,686
Filtration Group Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.34%, 03/29/25	4,906	4,863,654
GYP Holdings III Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.09%, 06/01/25	431	415,295
Xella International GmbH, 2017 EUR Term Loan B, (EURIBOR + 4.00%), 4.00%, 04/11/24	EUR 1,000	1,124,741
		9,126,376
Containers & Packaging 1.4%		
Berry Global, Inc., Term Loan Q, (1 mo. LIBOR + 2.00%), 4.32%, 10/01/22	USD 4,180	4,127,413
BWAY Holding Co., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.66%, 04/03/24	1,776	1,725,118
Flex Acquisition Co., Inc., 2018 Incremental Term Loan, (1 mo. LIBOR + 3.25%), 5.55%, 06/29/25	1,518	1,492,891
		7,345,422
Distributors 1.1%		
American Builders & Contractors Supply Co., Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 10/31/23	2,923	2,848,386
TriMark USA LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.85%, 08/28/24	3,293	3,075,911
		5,924,297
Diversified Consumer Services 4.5%		
AI Aqua Merger Sub, Inc., 2017 Incremental Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 12/13/23	2,074	2,042,939
	<i>Par (000)</i>	<i>Value</i>
Diversified Consumer Services (continued)		
Ascend Learning LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 07/12/24	USD 1,153	\$ 1,137,976
Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (3 mo. LIBOR + 1.75%), 4.09%, 11/07/23	2,911	2,895,987

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CHG PPC Parent LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.09%, 03/31/25 ^(a)	693	683,730
Equian LLC, Add on Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.57%, 05/20/24	1,868	1,853,710
Genuine Financial Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.75%), 6.14%, 07/12/25	1,402	1,389,733
J.D. Power and Associates, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.09%, 09/07/23	1,393	1,389,303
Nomad Foods Europe Midco Ltd., 2017 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.56%, 05/15/24	1,689	1,654,349
Serta Simmons Bedding LLC:		
1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor) 5.81%, 11/08/23	2,504	2,207,754
2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor) 10.32%, 11/08/24	943	702,228
ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.84%, 11/08/23	962	958,978
Spin Holdco, Inc., 2017 Term Loan B, 11/14/22 ⁽ⁱ⁾	1,992	1,949,472
Uber Technologies, 2018 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.32%, 04/04/25	1,297	1,280,541
Wand Intermediate I LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.39%, 09/17/21	1,362	1,351,332
Weight Watchers International, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.75%), 7.15%, 11/29/24	2,729	2,731,063
		24,229,095
Diversified Financial Services 2.1%		
AlixPartners LLP, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 04/04/24	4,042	3,996,316
CRCI Longhorn Holdings, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.82%, 08/08/25 ^(a)	733	726,586

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

November 30, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Diversified Financial Services (continued)		
Edelman Financial Center LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.69%, 07/21/25	USD 785	\$ 777,645
EG Finco Ltd., 2018 Term Loan, (3 mo. LIBOR + 4.00%), 6.39%, 02/07/25	1,667	1,646,228
Kingpin Intermediate Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 07/03/24 ^(a)	1,649	1,640,578
LTI Holdings, Inc., 2018 Add On 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.84%, 09/06/25	1,036	1,019,165
Oryx Southern Delaware Holdings LLC, Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 02/28/25	699	674,840
SSH Group Holdings, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 4.25%), 6.77%, 07/30/25 ^(a)	732	722,850
		11,204,208
Diversified Telecommunication Services 4.8%		
CenturyLink, Inc.:		
2017 Term Loan A, (1 mo. LIBOR + 2.75%), 5.09%, 11/01/22	615	609,529
2017 Term Loan B, (1 mo. LIBOR + 2.75%), 5.09%, 01/31/25	2,857	2,773,372
Consolidated Communications, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.35%, 10/04/23	414	397,073
Frontier Communications Corp., Delayed Draw Term Loan A, (1 mo. LIBOR + 2.75%), 5.10%, 03/31/21	2,589	2,472,803
Hargray Communications Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 05/16/24	1,496	1,482,044
Level 3 Financing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.56%, 02/22/24	2,862	2,824,424
MTN Infrastructure TopCo, Inc, 1st Lien Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 11/15/24	1,921	1,905,007
Sprint Communications, Inc.:		