BLACKROCK FLOATING RATE INCOME TRUST

Form N-Q March 25, 2014

#### **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: 811-21566

Name of Fund: BlackRock Floating Rate Income Trust (BGT)

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 Trust, 55 East 52<sup>nd</sup> Street, New York, NY 10055

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

Date of fiscal year end: 10/31/2014

Date of reporting period: 01/31/2014

Item 1 Schedule of Investments

# Consolidated Schedule of Investments January 31, 2014 (Unaudited)

**BlackRock Floating Rate Income Trust (BGT)** 

Common Stocks	Shares	Value
Auto Components 0.0%	102	d 20.077
Lear Corp.	402	\$ 29,077
Construction & Engineering 0.0%	9.067	99.742
USI United Subcontractors	8,067	88,742
Hotels, Restaurants & Leisure 0.3%	50.022	1 177 (05
BLB Worldwide Holdings, Inc.	50,832	1,177,625
Paper & Forest Products 0.3%	220 492	700 777
Ainsworth Lumber Co., Ltd. (a)	220,483	799,777
Ainsworth Lumber Co., Ltd. (b)	62,685	227,382
		1,027,159
Software 0.4%	75.047	1 271 700
HMH Holdings/EduMedia	75,047	1,371,709
Total Common Stocks 1.0%		3,694,312
	Par	
Asset-Backed Securities	(000)	
ACAS CLO Ltd., Series 2012-1A, Class D, 5.10%, 9/20/23 (b)(c)	USD 750	753,751
ALM VII R Ltd., Series 2013-7RA (b)(c):	730	700,701
Class C, 3.69%, 4/24/24	1,280	1,233,851
Class D, 5.24%, 4/24/24	550	526,308
ALM VII R-2 Ltd., Series 2013- 7R2A, Class B, 2.84%, 4/24/24 (b)(c)	475	466,450
Apidos CDO XI, Series 2012-11A, Class D, 4.49%, 1/17/23 (b)(c)	500	501,428
Atrium IX, Series 9A, Class D, 3.74%, 2/28/24 (b)(c)	500	482,286
Carlyle Global Market Strategies CLO Ltd. (b)(c):	300	402,200
Series 2013-1A, Class C, 4.24%, 2/14/25	250	249,997
Series 2012-4A, Class D, 4.74%, 1/20/25	450	453,879
Cavalry CLO II, Series 2A, Class D, 4.24%, 1/17/24 (b)(c)	500	491,251
Cent CLO LP, Series 2013-17A, Class C, 3.74%, 1/30/25 (b)(c)	500	481,249
Fraser Sullivan CLO VII Ltd., Series 2012-7A, Class C, 4.24%, 4/20/23 (b)(c)	575	574,990
Goldentree Loan Opportunities VI Ltd., Series 2012-6A, Class D, 4.44%, 4/17/22 (b)(c)	950	938,355
Condended Eduli Opportunities VI Edu., Series 2012 6/1, Class D, 4.4476, 4/17/22 (0)(c)	Par	730,333
	1 411	
Asset-Backed Securities	(000)	Value
Highbridge Loan Management Ltd., Series 2012-1A, Class C, 5.25%, 9/20/22 (b)(c)	USD 925	\$ 929,816
ING Investment Management, Series 2012-2A, Class D, 4.79%, 10/15/22 (b)(c)	950 950	958.056
Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.80%, 10/23/25 (b)(c)	250	240,185
Marea CLO Ltd., Series 2012-1A, Class D, 4.79%, 10/16/23 (b)(c)		1,002,819
North End CLO Ltd., Series 2012-1A, Class D, 4.79%, 10/10/25 (b)(c)	1,000	482,762
Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.44%, 10/25/25 (b)(c)	750	713,267
OCLASON Investment Partners AVII Etd., Series 2013-1A, Class D, 5.44%, 10/23/23 (b)(c)  OZLM Funding Ltd., Series 2012-2A, Class C, 4.59%, 10/30/23 (b)(c)	500	
Race Point CLO Ltd., Series 2012-6A, Class D, 4.74%, 5/24/23 (b)(c)	675	501,420 675,808
	0/3	073,008
Symphony CLO Ltd., Class D (b)(c): Sariac 2012 10 A 5 40%, 7/23/23	025	932,750
Series 2012-10A, 5.49%, 7/23/23 Series 2012-9A, 4.49%, 4/16/22	925 775	932,750 777,076
Total Asset-Backed Securities 4.1%	113	14,367,754
TOTAL ASSCRIBACION SCULLIUS 4.170		14,507,754
Cornorato Rondo		
Corporate Bonds Airlines 0.6%		
American Airlines Pass-Through Trust, Series 2013-2, Class C, 6.00%, 1/15/17 (b)	600	624,000
		· · · · · · · · · · · · · · · · · · ·
US Airways Series 2012-2, Class C Pass Through Trust, 5.45%, 6/03/18	1,585	1,588,962
		2,212,962
Auto Components 1.6%		

Icahn Enterprises LP/Icahn Enterprises Finance Corp. (b):

3.50%, 3/15/17		673	673,841	
4.88%, 3/15/19		794	791,023	
Rhino Bondco S.P.A, 5.78%, 12/15/19 (c)	EUR	3,000	4,055,809	

5,520,673

BLACKROCK FLOATING RATE INCOME TRUST

**BlackRock Floating Rate Income Trust (BGT)** 

Corporate Bonds			Par	
Beverage	Cornorate Ronds		(000)	Value
Refresco Group BV (c):	*		(000)	value
### ### ### ### ### ### ### ### ### ##	ě			
March   Marc		EUR	500	\$ 679,070
Building Products 0.3% Grobe Holding GmbH, 4.28%, 9/15/17 (b)(c) Capital Markets 0.2% Cameroid Bank 0.8% Cameroid Services & Supplies 0.2% Capital Ltd., 7.00%, 10/17/16 (b) Capital Ltd., 7.00%, 10/17/16 (b) Capital Capital Ltd., 7.00%, 10/17/16 (b) Capital Capital Capital Ltd., 5.15%, 1/01/20 Capital Capital Capital Capital Ltd., 5.15%, 1/01/20 Capital Capit				
Building Products 0.3%			-,	-,,
Building Products 0.3%				2.027.211
Grobe Holding CmbH. 4.28% 9/15/17 (b)(c)   940,549   700	Building Products 0.3%			2,037,211
Capital Markets 0.2%   ETT-did Financial Corpo. 10.0%, 8781/19 (b)(d)(c)   USD   339   85.0014   Commercial Banks 0.8%	8		700	940.549
E-Trade Financial Corp., 0.00%, 83/1/19 (b)(d)(e) Commercial Barks 0.8% Banco Nacional de Costa Rica. 4.88%, 110/1/18 (b) Russian Agricultural Bank OJSC Via RSHB Capital SA, 5.10%, 7/25/18   Salva Nacional de Costa Rica. 4.88%, 110/1/18 (b) Russian Agricultural Bank OJSC Via RSHB Capital SA, 5.10%, 7/25/18   Salva Nacional de Costa Rica. 4.88%, 110/1/18 (b)   Salva Nacional Capital Lad., 7.00%, 10/17/16 (b)   Alta Marka National Capital Lad., 7.00%, 10/17/16 (b)   Alta Marka National Capital Lad., 7.00%, 10/17/16 (b)   Communication Equipment 1.0%   Avaga, Inc., 7.00%, 40/11/19 (b)   Communications Equipment 1.0%   Avaga, Inc., 7.00%, 40/11/19 (b)   Communication Equipment 1.0%   Avaga, Inc., 7.00%, 40/11/19 (c)   Construction & Engineering 0.1%   Salvay Group LLC/Zayo Capital, Inc., 8.13%, 1/01/20   Construction & Engineering 0.1%   Construction &			700	710,517
Commercial Banks 0.8%   Banco Nacional de Costa Rica. 4.88%. 11.01/18 (b)   1,500   1,464,000   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,510		USD	439	850.014
Banco Nacional de Costa Rica, 488%, 1101/18 (b)   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,516,875   1,500   1,500   1,516,875   1,500   1,500   1,500,875   1,500   1,				
Russian Agricultural Bank OJSC Via RSHB Capital SA, 5.10%, 7/25/18  2,980,875  Commercial Services & Supplies 0.2%  AWAS Aviation Capital Lid., 7,00%, 10/17/16 (b)			1.500	1.464.000
Commercial Services & Supplies   0.2%   2.980,875				
Commercial Services & Supplies   0.2%   A48   A464,642   United Rentals North America, Inc., 5.75%, 7/15/18   210   224,438   224,38   2			-,	-,,
Commercial Services & Supplies   0.2%   A48   A464,642   United Rentals North America, Inc., 5.75%, 7/15/18   210   224,438   224,38   2				2.980.875
AWAS Aviation Capital Ltd., 7.00%, 101/1716 (b) 448 464.642 United Rentals North America, Inc., 5.75%, 7/15/18 6210 224,438 210 225,229,100 225,229,229,100 225,229,229,100 225,229,229,100 225,229,229,100 225,229,239,52 229,100 225,239,52 229,100 225,239,545 227,239,545 227,239,545 227,239,545 227,239,545 227,239,545 227,239,545 227,239,545 227,239,545 227,239,545 227,239,545 229,	Commercial Services & Supplies 0.2%			2,700,013
United Rentals North America, Inc., 5.75%, 7/15/18  Communications Equipment 1.0% Avaya, Inc., 7,00%, 4/01/19 (b) Telenet Finance IV Luxembourg SCA, 4,14%, 6/15/21 (c) Telenet Finance IV Luxembourg SCA, 4,14%,			448	464,642
Communications Equipment   1.0%	1 ' '			· · · · · · · · · · · · · · · · · · ·
Communications Equipment   1.0%   232   229,100   221   229,100   223   229,100   229,100   229,100   229,100   229,100   239,100			-10	22 1, 150
Communications Equipment   1.0%   232   229,100   221   229,100   223   229,100   229,100   229,100   229,100   229,100   239,100				680 080
Avaya, Inc., 7.00%, 40/119 (b)   232   229,100     Telenet Finance IV Luxembourg SCA, 4.14%, 6/15/21 (c)   EUR   1,500   2,053,395     Zayo Group LLC/Zayo Capital, Inc., 8.13%, 1/01/20   USD   1,010   1,116,050     Safvay Group Holding LLC/Safvay Finance Corp., 7.00%, 5/15/18 (b)   237   250,035     Construction & Engineering   0.1%     Safvay Group Holding LLC/Safvay Finance Corp., 7.00%, 5/15/18 (b)   237   250,035     Containers & Packaging   2.2%     Ardagh Packaging Finance PLC:	Communications Equipment 10%			007,000
Telenet Finance IV Luxembourg SCA, 4,14%, 6/15/21 (c) Zayo Group LLC/Zayo Capital, Inc., 8,13%, 1/01/20  LUSD 1,010 1,116,050 3,398,545  Construction & Engineering 0.1% Safway Group Holding LLC/Safway Finance Corp., 7,00%, 5/15/18 (b) 237 250,035 Containers & Packaging 2,2% Ardagh Packaging Finance PLC: 7,38%, 10/15/17 (b) EUR 400 575,895 7,38%, 10/15/17 (b) 300 431,921 GCL Holdings SCA, 9,38%, 4/15/18 (b) 329 477,383 Guala Closures SpA, 5,59%, 11/15/19 (c) 1,500 2,049,414 Smurfft Kappa Acquisitions: 7,75%, 11/15/19 (b) 3,78%, 10/15/20 (c) 2,500 3,506,281  Corporate Bonds Diversified Financial Services 2.0% Ally Financial, Inc.: 2,92%, 7/18/16 (c) 3,55%, 1/27/19 2,92%, 7/18/16 (c) 3,55%, 1/27/19 3,55%, 1/27/19 4,760 4,764 4,583 5,764 4,157 4,764 5,457			232	229 100
Zayo Group LLC/Zayo Capital, Inc., 8.13%, 1/01/20   1,116,050   3,398,545		EUR		- ,
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b)   237   250,035				
Construction & Engineering         0.1%           Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b)         237         25,035           Containers & Packaging         2.2%         2           Ardagh Packaging Finance PLC:         8         400         575,895           7.38%, 10/15/17 (b)         EUR         400         575,895           3.38%, 10/15/19 (c)         329         477,333           GCL Holdings SCA, 9.38%, 4/15/18 (b)         329         477,333           Guala Closures SpA, 5.59%, 1/15/19 (c)         1,500         2,049,414           Smurfit Kappa Acquisitions:         416         604,563           3.78%, 10/15/20 (c)         2,500         3,506,281           Par           Corporate Bonds         (000)         Value           Diversified Financial Services         2.0%           Ally Financial, Inc.:           2.9%, 7/18/16 (c)         USD         875         \$893,812           2.9%, 7/18/16 (c)         1,760         1,738,000           Level 3 Financing, Inc. (b):         337         344,583           2.8%, 7/15/18 (c)         607         616,105           6.13%, 1/15/21         337         344,583      <	Zayo Group Elect Zayo Capital, inc., 0.13 %, 1701/20	CSD	1,010	1,110,030
Construction & Engineering         0.1%           Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b)         237         250,035           Containers & Packaging         2.2%				2 200 5 45
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b)       237       250,035         Containers & Packaging       2.7%         Ardagh Packaging Finance PLC:         7.38%, 10/15/17 (b)       EUR       400       575,895         7.38%, 10/15/17 (b)       300       431,921       GCL Holdings SCA, 9.38%, 4/15/18 (b)       309       477,333       GUal Closures SpA, 5.59%, 11/15/19 (c)       1,500       2,049,414       Smurfit Kappa Acquisitions:       7.645,457       Par         Corporate Bonds       (000)       Value         Diversified Financial Services       2.0%       Ally Financial Services       2.0%         Ally Financial Inc.:       2.92%, 7/18/16 (c)       USD 875       893,812         3.50%, 1/27/19       1.760       1.738,000         Level 3 Financing, Inc. (b):         3.85%, 1/15/18 (c)       607       616,105         6.13%       344,583         Travelex Financing PLC, 8.00%, 8/01/18 (b)       GBP 2,000       3,501,504         Energy Equipment & Services 0.5%	Construction & Engineering 0.10/			3,398,545
Containers & Packaging   2.2%			227	250.025
Ardagh Packaging Finance PLC: 7.38%, 10/15/17 (b) EUR 400 575,895 7.38%, 10/15/17 BUR 300 431,921 GCL Holdings SCA, 9.38%, 4/15/18 (b) 329 477,383 Guala Closures SpA, 5.59%, 11/15/19 (c) 1,500 2,049,414 Smurfit Kappa Acquisitions: 7.75%, 11/15/19 (b) 416 604,563 3.78%, 10/15/20 (c) 2,500 3,506,281  Corporate Bonds (000) Value  Diversified Financial Services 2.0% Ally Financial, Inc.: 2.92%, 71/8/16 (c) USD 875 \$893,812 3.50%, 1/27/19 USD 875 \$893,812 3.50%, 1/27/19 1,760 1,738,000 Level 3 Financing, Inc. (b): 3.85%, 1/15/18 (c) 607 616,105 6.13%, 1/15/21 337 344,583 Travelex Financing PLC, 8.00%, 8/01/18 (b) GBP 2,000 3,501,504  Energy Equipment & Services 0.5% CGG, 7.75%, 5/15/17 USD 1,795 1,844,363 Health Care Equipment & Supplies 1.3%			237	250,035
7.38%, 10/15/17 (b)				
7.38%, 10/15/17 GCL Holdings SCA, 9.38%, 4/15/18 (b) GCL Holdings SCA, 9.38%, 4/15/18 (b) GCL Holdings SCA, 9.38%, 4/15/18 (b) Guala Closures SpA, 5.59%, 11/15/19 (c) Smurfit Kappa Acquisitions: 7.75%, 11/15/19 (b) 416 604,563 3.78%, 10/15/20 (c)  Corporate Bonds 6000 Value  Par  Corporate Bonds 6000 Value  Diversified Financial Services 2.0% Ally Financial, Inc.: 2.92%, 7/18/16 (c) 3.50%, 1/27/19 1.760 1.738,000 1.7		ELID	400	575 905
GCL Holdings SCA, 9.38%, 4/15/18 (b)       329       477,383         Guala Closures SpA, 5.59%, 11/15/19 (c)       1,500       2,049,414         Smurfit Kappa Acquisitions:       7.75%, 11/15/19 (b)       416       604,563         3.78%, 10/15/20 (c)       2,500       3,506,281         Par         Corporate Bonds       (000)       Value         Diversified Financial Services 2.0%         Ally Financial, Inc.:         2.92%, 7/18/16 (c)       USD       875       \$893,812         3.50%, 1/27/19       1,760       1,738,000         Level 3 Financing, Inc. (b):       3.85%, 1/15/18 (c)       607       616,105         6.13%, 1/15/21       607       616,105         3.85%, 1/15/21       337       344,583         Travelex Financing PLC, 8.00%, 8/01/18 (b)       GBP       2.000       3,501,504         Corporate Bonds       (00)       7,094,004         Energy Equipment & Services 0.5%       CGG, 7.75%, 5/15/17       USD 1,795       1,844,363         Health Care Equipment & Supplies 1.3%		EUK		
Guala Closures SpA, 5.59%, 11/15/19 (c)       1,500       2,049,414         Smurfit Kappa Acquisitions:       7.75%, 11/15/19 (b)       416       604,563         3.78%, 10/15/20 (c)       3,506,281         Corporate Bonds       (000)       Value         Diversified Financial Services 2.0%         Ally Financial, Inc.:       2.92%, 7/18/16 (c)       USD 875       893,812         3.50%, 1/27/19       1,760       1,738,000         Level 3 Financing, Inc. (b):       3.85%, 1/15/18 (c)       607       616,105         6.13%, 1/15/21       337       344,583         Travelex Financing PLC, 8.00%, 8/01/18 (b)       GBP 2,000       3,501,504         Energy Equipment & Services 0.5%       CGG, 7.75%, 5/15/17       USD 1,795       1,844,363         Health Care Equipment & Supplies 1.3%				
Smurfit Kappa Acquisitions:   7.75%, 11/15/19 (b)				
7.75%, 11/15/19 (b) 416 604,563 3.78%, 10/15/20 (c) 2,500 3,506,281  Corporate Bonds (000) Value  Diversified Financial Services 2.0%  Ally Financial, Inc.: 2.92%, 7/18/16 (c) USD 875 \$893,812 3.50%, 1/27/19 1,760 1,738,000  Level 3 Financing, Inc. (b): 3.85%, 1/15/18 (c) 607 616,105 6.13%, 1/15/21 337 344,583 Travelex Financing PLC, 8.00%, 8/01/18 (b) GBP 2,000 3,501,504  Energy Equipment & Services 0.5%  CGG, 7.75%, 5/15/17 USD 1,795 1,844,363  Health Care Equipment & Supplies 1.3%			1,500	2,049,414
3.78%, 10/15/20 (c)  2,500 3,506,281  7,645,457  Par  Corporate Bonds (000) Value  Diversified Financial Services 2.0%  Ally Financial, Inc.: 2,92%, 7/18/16 (c) 3,50%, 1/27/19 1,760 1,760 1,738,000  Level 3 Financing, Inc. (b): 3.85%, 1/15/18 (c) 6,13%, 1/15/21 3,85%, 1/15/21 3,70%, 1/15/21 3,70%, 1/15/21 3,70%, 1/15/21 3,70%, 1/15/21 3,70%, 1/15/21 3,70%, 1/15/21 3,70%, 1/15/21 3,70%, 1/15/21 3,70%, 1/15/21 3,70%, 1/15/21 3,70%, 1/15/21 3,70%, 1/15/21 3,70%, 1/15/21 4,84,83 4,83 4,83 4,83 4,83 4,83 4,83 4			416	604 563
Corporate Bonds				/
Corporate Bonds         (000)         Value           Diversified Financial Services 2.0%	5.70 N, 10/13/20 (C)		2,300	3,300,201
Corporate Bonds         (000)         Value           Diversified Financial Services 2.0%				- < 15 15-
Corporate Bonds         (000)         Value           Diversified Financial Services 2.0%           Ally Financial, Inc.:           2.92%, 7/18/16 (c)         USD 875 \$893,812           3.50%, 1/27/19         1,760 1,738,000           Level 3 Financing, Inc. (b):         87 616,105           3.85%, 1/15/18 (c)         607 616,105           6.13%, 1/15/21         337 344,583           Travelex Financing PLC, 8.00%, 8/01/18 (b)         GBP 2,000 3,501,504           Foreign Equipment & Services 0.5%           CGG, 7.75%, 5/15/17         USD 1,795 1,844,363           Health Care Equipment & Supplies 1.3%			ъ	7,645,457
Diversified Financial Services 2.0%  Ally Financial, Inc.: 2.92%, 7/18/16 (c) 3.50%, 1/27/19 1,760 1,738,000  Level 3 Financing, Inc. (b): 3.85%, 1/15/18 (c) 6.13%, 1/15/21 337 344,583  Travelex Financing PLC, 8.00%, 8/01/18 (b) GBP 2,000 3,501,504  Energy Equipment & Services 0.5%  CGG, 7.75%, 5/15/17 USD 1,795 1,844,363  Health Care Equipment & Supplies 1.3%			Par	
Diversified Financial Services 2.0%  Ally Financial, Inc.: 2.92%, 7/18/16 (c) 3.50%, 1/27/19 1,760 1,738,000  Level 3 Financing, Inc. (b): 3.85%, 1/15/18 (c) 6.13%, 1/15/21 337 344,583  Travelex Financing PLC, 8.00%, 8/01/18 (b) GBP 2,000 3,501,504  Energy Equipment & Services 0.5%  CGG, 7.75%, 5/15/17 USD 1,795 1,844,363  Health Care Equipment & Supplies 1.3%			40	
Ally Financial, Inc.:  2.92%, 7/18/16 (c)  3.50%, 1/27/19  1,760  1,738,000  Level 3 Financing, Inc. (b):  3.85%, 1/15/18 (c)  6.13%, 1/15/21  Travelex Financing PLC, 8.00%, 8/01/18 (b)  6BP  7,094,004  Energy Equipment & Services 0.5%  CGG, 7.75%, 5/15/17  USD  1,795  1,844,363  Health Care Equipment & Supplies  1.3%			(000)	Value
2.92%, 7/18/16 (c)       USD       875       \$ 893,812         3.50%, 1/27/19       1,760       1,738,000         Level 3 Financing, Inc. (b):       \$ 607       616,105         3.85%, 1/15/18 (c)       607       616,105         6.13%, 1/15/21       337       344,583         Travelex Financing PLC, 8.00%, 8/01/18 (b)       GBP       2,000       3,501,504         7,094,004         Energy Equipment & Services 0.5%         CGG, 7.75%, 5/15/17       USD       1,795       1,844,363         Health Care Equipment & Supplies 1.3%				
3.50%, 1/27/19 1,738,000 Level 3 Financing, Inc. (b): 3.85%, 1/15/18 (c) 607 616,105 6.13%, 1/15/21 337 344,583 Travelex Financing PLC, 8.00%, 8/01/18 (b) GBP 2,000 3,501,504  Energy Equipment & Services 0.5% CGG, 7.75%, 5/15/17 USD 1,795 1,844,363 Health Care Equipment & Supplies 1.3%		HOD	077	Ф 002.012
Level 3 Financing, Inc. (b):  3.85%, 1/15/18 (c) 607 616,105 6.13%, 1/15/21 337 344,583 Travelex Financing PLC, 8.00%, 8/01/18 (b) GBP 2,000 3,501,504  Energy Equipment & Services 0.5% CGG, 7.75%, 5/15/17 USD 1,795 1,844,363 Health Care Equipment & Supplies 1.3%		USD		
3.85%, 1/15/18 (c) 607 616,105 6.13%, 1/15/21 337 344,583 Travelex Financing PLC, 8.00%, 8/01/18 (b) GBP 2,000 3,501,504  Energy Equipment & Services 0.5% CGG, 7.75%, 5/15/17 USD 1,795 1,844,363 Health Care Equipment & Supplies 1.3%	,		1,/60	1,738,000
6.13%, 1/15/21  Travelex Financing PLC, 8.00%, 8/01/18 (b)  GBP 2,000 3,501,504  7,094,004  Energy Equipment & Services 0.5%  CGG, 7.75%, 5/15/17  USD 1,795 1,844,363  Health Care Equipment & Supplies 1.3%	<u>C</u> , , , ,		(07	(1( 105
Travelex Financing PLC, 8.00%, 8/01/18 (b)  GBP 2,000 3,501,504  7,094,004  Energy Equipment & Services 0.5%  CGG, 7.75%, 5/15/17 USD 1,795 1,844,363  Health Care Equipment & Supplies 1.3%				
7,094,004 Energy Equipment & Services 0.5% CGG, 7.75%, 5/15/17 USD 1,795 1,844,363 Health Care Equipment & Supplies 1.3%		CDD		
Energy Equipment & Services 0.5% CGG, 7.75%, 5/15/17 USD 1,795 1,844,363 Health Care Equipment & Supplies 1.3%	Travelex Financing PLC, 8.00%, 8/01/18 (b)	GRL	2,000	3,301,304
Energy Equipment & Services 0.5% CGG, 7.75%, 5/15/17 USD 1,795 1,844,363 Health Care Equipment & Supplies 1.3%				
CGG, 7.75%, 5/15/17 USD 1,795 1,844,363 Health Care Equipment & Supplies 1.3%				7,094,004
Health Care Equipment & Supplies 1.3%			4 = ~ -	40
		USD	1,795	1,844,363
IDH Finance PLC, 5.52%, 12/01/18 (c) GBP 2,000 3,338,758		CDD	2.000	2 220 770
	IDH Finance PLC, 5.52%, 12/01/18 (c)	GBP	2,000	3,338,758

Ontex IV SA, 4.41%, 4/15/18 (c)	EUR	1,000	1,345,328	
			4,684,086	
Health Care Providers & Services 0.8%				
Priory Group No. 3 PLC, 7.00%, 2/15/18 (b)	GBP	1,750	3,020,664	
Household Durables 0.6%				
Berkline/Benchcraft LLC, 1.00%, 11/03/14	USD	400		
Verisure Holding AB, 6.73%, 9/01/18 (c)	EUR	1,500	2,083,741	
			2,083,741	
Independent Power Producers & Energy Traders 0.6%				
Calpine Corp., 6.00%, 1/15/22 (b)	USD	212	219,420	
Energy Future Intermediate Holding Co. LLC/EFIH Finance, Inc.:				
10.00%, 12/01/20		1,260	1,332,450	
10.00%, 12/01/20 (b)		585	615,713	
			2,167,583	
Insurance 0.5%				
Galaxy Bidco, Ltd., 5.52%, 11/15/19 (c)	GBP	1,000	1,652,118	
Media 2.4%				
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (b)	USD	248	257,300	
Odeon & UCI Finco PLC, 5.23%, 8/01/18 (c)	EUR	1,600	2,039,234	
PortAventura Entertainment Barcelona BV, 5.92%, 12/01/19 (c)		2,000	2,683,912	
Virgin Media Secured Finance PLC, 7.00%, 1/15/18	GBP	1,197	2,039,569	

BLACKROCK FLOATING RATE INCOME TRUST

**BlackRock Floating Rate Income Trust (BGT)** 

		Par	
Corporate Bonds		(000)	Value
Media (concluded)			
Ziggo Finance BV, 6.13%, 11/15/17 (b)	EUR	1,005	\$ 1,398,817
Oil, Gas & Consumable Fuels 0.1%			8,418,832
EP Energy LLC/Everest Acquisition Finance, Inc., Series WI, 6.88%, 5/01/19	USD	385	414,356
Road & Rail 0.1% Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 2.99%, 12/01/17 (b)(c)		179	179,895
Specialty Retail 1.1%	GD.D.		2.222.475
DFS Furniture Holdings PLC, 6.53%, 8/15/18 (c)	GBP	2,000	3,320,675
House of Fraser Funding PLC, 8.88%, 8/15/18 (b)		349	621,099
Transportation Infrastructure 0.4%			3,941,774
Aguila 3 SA, 7.88%, 1/31/18 (b)	CHF	1,100	1,284,597
Wireless Telecommunication Services 1.2%	CIII	1,100	1,201,071
Matterhorn Mobile SA, 5.47%, 5/15/19 (c)	EUR	3,000	4,106,952
T-Mobile USA, Inc., 6.13%, 1/15/22	USD	135	138,037
1 Modic 6571, Inc., 6.1376, 1/15/22	CSD	133	150,057
			4,244,989
Total Corporate Bonds 19.2%			67,556,403
Floating Rate Loan Interests (c)  Aerospace & Defense 1.7%  DigitalGlobe, Inc., New Term Loan B, 3.75%, 1/31/20  SI Organization, Inc., Term Loan B, 5.50%, 11/22/16  Spirit Aerosystems, Inc., Term Loan B, 3.75%, 4/18/19  Transdigm, Inc., Term Loan C, 3.75%, 2/28/20		1,355 1,061 953 515	1,358,488 1,037,336 959,582 517,956
TransUnion LLC, Term Loan, 4.25%, 2/10/19		2,277	2,301,641 6,175,003
Airlines 0.9%			0,173,003
Delta Air Lines, Inc., Term Loan:			
3.49%, 9/16/15		841	815,593
New B1, 4.00%, 10/18/18		448	449,046
		Par	
Floating Rate Loan Interests (c)		(000)	Value
Airlines (concluded)			
Northwest Airlines, Inc.:			
2.24%, 3/10/17	USD	553	\$ 510,143
1.62%, 9/10/18		724	639,077
US Airways Group, Inc., New Term Loan B1, 3.50%, 5/23/19		700	702,737
			3,116,596
Auto Components 3.1%			
Autoparts Holdings Ltd., 1st Lien Term Loan, 6.50%, 7/28/17		1,591	1,583,440
Dayco Products LLC, New Term Loan B, 5.25%, 12/12/19		970	977,275
Federal-Mogul Corp.:			
Term Loan B, 2.11%, 12/29/14		2,954	2,932,036
Term Loan C, 2.11%, 12/28/15		1,420	1,409,434
Goodyear Tire & Rubber Co., New 2nd Lien Term Loan, 4.75%, 4/30/19		1,705	1,720,533
GPX International Tire Corp., Term Loan (a)(f):			
PIK, 0.00%, 3/30/12		4	

0.00%, 3/31/12	274	
Schaeffler AG, Term Loan C, 4.25%, 1/27/17	135	136,181
Transtar Holding Co., 1st Lien Term Loan, 5.50%, 10/09/18	1,304	1,274,171
UCI International, Inc., New Term Loan B, 5.50%, 7/26/17	922	925,822
		10,958,892
Beverages 0.0%		
Le-Nature s, Inc., Tranche B Term Loan, 0.00%, 3/01/11 (a)(f)	1,000	100
Biotechnology 0.2%		
Grifols, Inc., New Term Loan B, 4.25%, 6/01/17	858	864,049
Building Products 1.8%		
Armstrong World Industries, Inc., New Term Loan B, 3.50%, 3/16/20	605	605,613
Continental Building Products LLC, 1st Lien Term Loan, 4.75%, 8/14/20	718	716,404
CPG International, Inc., New Term Loan, 4.75%, 9/30/20	1,930	1,940,624
Ply Gem Industries, Inc., Term Loan, 4.75%, 1/16/21	130	130,217
Quikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20	768	773,674

BLACKROCK FLOATING RATE INCOME TRUST

**BlackRock Floating Rate Income Trust (BGT)** 

Building Products (concluded)	Floating Rate Loan Interests (c)		Par (000)	Value
Miscentered	Building Products (concluded)			
Incremental Term Loan B. 4.00%, 10/31/19   515   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539   515,000   1,539	United Subcontractors, Inc., Term Loan, 4.25%, 6/30/15	USD	214	\$ 203,704
Term Loan B, 400%, 10/31/19         1,539 (28)           Capital Markets 0.4%         6,425,164           American Capital Holdings, Inc., New Term Loan, 4,00%, 8/22/16         255         257,531           Harbour/vest Famers 11.6., Term Loan B, 4,75%, 11/21/17         784         785,881           KCG Holdings, Inc., Term Loan B, 5,75%, 12/25/17         291         292,177           Chemicals 3.7%         201         292,177           Chemicals 3.7%         201         596         599,122           Chemicals 3.4,36%, 10/03/19         309         300.835           Cerm Loan B2, 4,39%, 10/03/19         309         30.835           Cerm Loan B2, 3,59%, 807/10         30         30.835           Cerm Loan B2, 3,59%, 11/20         700         704,375	Wilsonart LLC:			
Capital Markets   0.4%   Capital Markets   0.4%   American Capital Holdings, Inc., New Term Loan, 4.00%, 8/22/16   255   257,531   American Capital Holdings, Inc., Term Loan B, 4.75%, 11/21/17   784   785,581   KCG Holdings, Inc., Term Loan B, 5.75%, 12/03/17   291   292,177   292,17	Incremental Term Loan B2, 4.00%, 10/31/19		515	515,000
Capital Markets 0.4%	Term Loan B, 4.00%, 10/31/19		1,539	1,539,928
Capital Markets 0.4%				
Capital Markets 0.4%				6 425 164
American Capital Holdings, Inc., New Term Loan, 4.00%, 8/22/16   257, 331   HarbourVest Pathods ILLC, Term Loan B, 8.475%, 11/21/17   291   292,177   292   292,177   292   292,177   292   292,177   292   292,177   292   292,177   293   292,177   293   292,177   293   292,177   293   292,177   293   292,177   293   292,177   293   292,177   293   292,177   293   292,177   293   292,177   293   292,177   293   292,177   293   292,177   293   293   293,285   293   293   293,285   29	Canital Markets 0.4%			0,423,104
Harbourvest Partners LLC, Term Loan B, \$.75%, 1205/17   291   292,177			256	257 531
RCG Holdings, Inc., Term Loan B, \$.75%, 1205/17   292,177   1,335,289   1,335,299   1,33				
Chemicals 3.7%   Chemicals 3.5%   Chemical 3.5%   Chemi				· ·
Chemicals 3.7%   1.50%   1.50%   1.003/19   1.50%   1.003/19   1.50%   1.003/19   1.00	RCG Holdings, file., Telli Loan B, 5.75 /c, 12/03/17		291	292,177
Chemicals 3.7%   1.50%   1.50%   1.003/19   1.50%   1.003/19   1.50%   1.003/19   1.00				
Allnex USA, Inc.				1,335,289
Term Loan B J. 4.50%, 1003/19         396         599,122           Term Loan B Z. 4.50%, 1003/19         309         310.855           CeramTec Acquisition Corp., Term Loan B, 3.08 82/716         356         388,316           Chemutar Corp., Term Loan B, 3.50%, 82/716         70         70,375           Chemutar Corp., Term Loan B, 3.50%, 82/716         70         704,375           Lad Lien Term Loan, 8.25%, 83/02         295         297,950           Evergreen Acqeo I LP, New Term Loan, 5.00%, 7/09/19         1,267         1,274,533           NEGO US Finance LLC:         3         230         230,516           5 Year Term Loan, 2.10%, 504/15         503         56,184           MacDemid, Inc., 1st Lien Term Loan, 600%, 608/20         751         752,256           Necco Solutions LC, Term Loan B, 5,00%, 9/08/17         1,181         1,175,172           OXEA Finance LLC:         845         863,489           Term Loan B, 2.45%, 1/15/20         845         863,489           Term Loan B, 2.45%, 1/15/20         845         863,489           Term Loan B, 2.45%, 1/15/20         1,26         1,344,456           Royal Adhesives and Sealants LLC, 1st Lien Term Loan, 5.50%, 7/31/18         42         2,457           Thoating Rate Loan Interests (c)         1,20         1,218,84 <td></td> <td></td> <td></td> <td></td>				
Term Loan B2, 4.50%, 1003/19         309         310.855           CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/28/20         72         72,321           Chemitura Corp., Term Loan B, 3.50%, 8/27/16         356         358,316           Chromaflo Technologies Corp.:         870         704,375           18 Lien Term Loan, 8.25%, 1/36/19         70         704,375           2nd Lien Term Loan, 2.50%, 5/36/20         295         297,950           Evergeren Acçoel LP, New Term Loan, 5.00%, 7/09/19         1,267         1,274,533           NECO SUS Finance LLC:         320         230,551           3 Year Term Loan, 2.16%, 5/04/15         53         56,184           MacDermid, Inc., 18 Lien Term Loan, 4.00%, 6/08/20         751         756,236           Nexe Solutions LLC, Term Loan, 8.5,00%, 9/08/17         1,181         1,175,172           OKEA Finance LLC:         345         863,489           Term Loan B2, 4.25%, 1/15/20         845         863,489           Term Loan B2, 1/15/20         1,434         422         423,637           Term Loan B2, 1/15/20         1,434         422         423,637         1         1         1,434,456         1         1,434,456         1         1,434,456         1         1,434,456         1         1,434,456	·			
Ceramtre Acquisition Corp., Term Loan B. 3.0% & 8.27/16         356         358.316           Chemtura Corp., Term Loan B. 3.50% & 8.27/16         356         358.316           Chromaflo Technologies Corp.:         1         367.00         703.75           18 Lien Term Loan, 4.30%, 117.90/19         295         297.950           Evergreen Acqeo I L.P. New Term Loan, 5.00%, 709/19         1,267         1,274.533           INEOS US Finance LLC:         3         230         230,551           4 Year Term Loan, 4.00%, 500/H3         563         565,184           MacDermid, Inc., 1st Lien Term Loan, 4.00%, 608/20         751         756,236           Nexeo Solutions LLC, Term Loan, 8.250%, 708/90         1,181         1,177.72           OXEA Finance LLC:         3         422         423.637           Term Loan B.2, 4.25%, 1/15/20         845         86,489           Term Loan B.2, 4.25%, 1/15/20         845         86,489           Term Loan B.2, 4.25%, 1/15/20         1,26         1,34,456           Royal Adhesives and Scalants LLC, 1st Lien Term Loan, 5.50%, 7/31/18         422         423.637           Term Loan Interests (c)         (900         420           Chemicals Concluded         1,20         1,21           Tota Chemicals North America, Inc., Term Loan B.5,0%, 3/19				
Chemital Corp., Term Loan B, 3.50%, 827/16   356   358, 316   Chromaflo Technologies Corp.:				· · · · · · · · · · · · · · · · · · ·
Chromaflo Technologis Corp.:   Blaich Term Loan, 4.50%, 1/30/19   70, 375   297, 595				72,321
1st Lien Term Loan, \$.50%, 11/30/19         700         704,375           2nd Lien Term Loan, \$.25%, 5/30/20         295         297,950           Evergreen Acqoo 1 LP, New Term Loan, 5.00%, 7/09/19         1,267         1,274,533           INEOS US Finance LLC:         3         230,551         756,236           3 Year Term Loan, 2,16%, 50/4/15         563         565,184           MacDermid, Inc., 1st Lien Term Loan, 4,00%, 6/08/20         751         756,236           Nexo Solutions LLC, Term Loan B, 5.00%, 9/08/17         1,181         1,175,172           OXEA Finance LLC:         845         863,489           Term Loan B, 2,425%, 7/15/20         845         863,489           Term Loan B, 2,425%, 7/15/20         1,426         1,344,456           Royal Adhesives and Sealants LLC, 1st Lien Term Loan, 5,50%, 7/31/18         422         423,637           Port         600         Value           Hoemicals (concluded)         1         1,205         1,248           Total Chemicals North America, Inc., Term Loan B, 3,75%, 807/20         USD         353         354,108           Tonoo, Pigments (Netherlands) BV, Term Loan, 4,50%, 3/19/20         1,09         1,218         1,218           Univar, Inc., Term Loan B, 5,00%, 6/30/17         60         601,925         1,941,335			356	358,316
2nd Lien Term Loan, 8.2%, 5/30/20         295         297,950           Evergreen Acqco 1 LP, New Term Loan, 5.00%, 7/09/19         1,267         1,274,533           INEOS US Finance LLC:         3 Year Term Loan, 2.16%, 5/04/15         230         230,551           6 Year Term Loan, 4.00%, 5/04/18         563         565,184           MacDermid, Inc., 1st Lien Term Loan, 4.00%, 6/08/20         751         756,236           Nexeo Solutions LLC, Term Loan B, 5.00%, 9/08/17         1,181         1,757,172           OXEA Finance LLC:         3         42         42           2rm Loan B, 2.42%, 1/15/20         445         863,489         7           Term Loan B, 2.42%, 1/15/20         445         863,489         7           Term Loan B, 2.42%, 1/15/20         442         423,637         8           Royal Adhesives and Sealants LLC, 1st Lien Term Loan, 5.50%, 7/31/18         422         423,637         8           Floating Rate Loan Interests (c)         (000         Value         6         6         6         1,618,84           Chemicals Concluded?         USD         353         \$ 354,108         1         1,006         6,0125         1         1,006         6,0125         1         1,108,14         1         1,006         6,0125         1	Chromaflo Technologies Corp.:			
Evergreen Acqco   L.P., New Term Loan, 5.00%, 7/09/19   1,267   1,274,533	1st Lien Term Loan, 4.50%, 11/30/19		700	704,375
NEOS US Finance LLC:   1	2nd Lien Term Loan, 8.25%, 5/30/20		295	297,950
3 Year Term Loan, 2,16%, 5,04/15   230   230,551   6 Year Term Loan, 4,00%, 5,04/18   563   565,184   563   565,184   563   565,184   563   565,184   563   565,184   563   565,184   563   565,184   565,185   565,18	Evergreen Acqco 1 LP, New Term Loan, 5.00%, 7/09/19		1,267	1,274,533
6 Year Term Loan, 4,00%, 5/04/18         563         565,184           MacDermid, Inc., 1st Lien Term Loan, 4,00%, 6/08/20         751         756,236           Nexeo Solutions LLC, Term Loan B, 5,00%, 9/08/17         1,181         1,175,172           OXEA Finance LLC:         URL Term Loan, 8,25%, 7/15/20         845         863,489           Term Loan B2, 4.25%, 1/15/20         1,426         1,434,456           Royal Adhesives and Sealants LLC, 1st Lien Term Loan, 5.50%, 7/31/18         422         423,637           Par         Floating Rate Loan Interests (c         (000         Value           Chemicals (concluded)         Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20         USD         353         \$354,108           Tonox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20         1,206         1,218,854           Univar, Inc., Term Loan B, 5,00%, 6/30/17         606         601,925           US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20         1,225         1,941,335           Commercial Banks 0.3%         Redtop Acquisitions Ltd.           1st Lien Term Loan, 4.50%, 12/03/20         835         840,912           2nd Lien Term Loan, 8.25%, 12/03/21         185         188,700           Commercial Services & Supplies 3.7%	INEOS US Finance LLC:			
MacDermid, Inc., 1st Lien Term Loan, 4,00%, 6/08/20         751         756,236           Nexo Solutions LLC, Term Loan B, 5,00%, 9/08/17         1,181         1,175,172           NCKEA Finance LLC:         ************************************	3 Year Term Loan, 2.16%, 5/04/15		230	230,551
MacDermid, Inc., 1st Lien Term Loan, 4,00%, 6/08/20         751         756,236           Nexo Solutions LLC, Term Loan B, 5,00%, 9/08/17         1,181         1,175,172           NCKEA Finance LLC:         ************************************				
Nexo Solutions LLC, Term Loan B, 5.00%, 9/08/17   1,181   1,175,172			751	756.236
OXEA Finance LLC:           2nd Lien Term Loan 8, 25%, 7/15/20         845         863,489           Term Loan B2, 4.25%, 1/15/20         1,434         456           Royal Adhesives and Sealants LLC, 1st Lien Term Loan, 5.50%, 7/31/18         422         423,637           Floating Rate Loan Interests (c)         (700         Value           Telepitalis (concluded)           Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20         USD         353         \$354,108           Tronox Pigments (Netherlands) BY, Term Loan, 4.50%, 3/19/20         1,206         1,218,854           Univar, Inc., Term Loan B, 5.00%, 6/30/17         606         601,925           US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20         1,925         1,941,335           Commercial Banks 0.3%           Redtop Acquisitions Ltd.:           Ist Lien Term Loan, 4.50%, 12/03/20         835         840,912           2nd Lien Term Loan, 8.25%, 12/03/21         185         188,700           August Holdings, Inc., New Term Loan B, 4.25%, 10/09/19         1,894         1,899,100           AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18         249         249,529           Brad Energy & Infrastructure Services, Inc., New Term Loan, 5.06%, 12/29/17				
2nd Lien Term Loan, 8.25%, 7/15/20         845         863,489           Term Loan B2, 4.25%, 1/15/20         1,426         1,434,456           Royal Adhesives and Sealants LLC, 1st Lien Term Loan, 5.50%, 7/31/18         Par         422         423,637           Ploating Rate Loan Interests (c)         (000)         Value         Value           Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20         USD         353         \$ 354,108           Tonox Pigments (Netherlands) BV, Term Loan B, 3.05%, 3/19/20         1,206         1,218,854           Univar, Inc., Term Loan B, 5.00%, 6/30/17         606         601,925           US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20         1925         1,941,335           Commercial Banks 0.3%           Redtop Acquisitions Ltd.:         Term Loan, 4.50%, 1/20/3/20         835         840,912           2nd Lien Term Loan, 4.50%, 1/20/3/21         835         840,912           2nd Lien Term Loan, 8.25%, 1/20/3/21         1,894         1,899,100           AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18         249         249,529           Brand Energy & Infrastructure Services, Inc., New Term Loan, 8.475%, 1/12/620         2,317         2,325,676           Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 1/2/29/17         889         894,138      <			-,	-,,
Term Loan B2, 4.25%, 1/15/20         1,426         1,434,456           Royal Adhesives and Sealants LLC, 1st Lien Term Loan, 5.50%, 7/31/18         422         423,637           Poar         6000         Value           Floating Rate Loan Interests (c)         (000)         Value           Chemicals (concluded)         USD         353         \$ 354,108           Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20         USD         353         \$ 354,108           Tonox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20         1,206         6.06         601,925           Univar, Inc., Term Loan B, 5.00%, 6/30/17         606         601,925         1,941,335           Us Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20         1,925         1,941,335           Commercial Banks         0.3%         840,912         1           Redtop Acquisitions Ltd.:         835         840,912         1           1st Lien Term Loan, 4.50%, 12/03/20         835         840,912         1           2nd Lien Term Loan, 8.25%, 12/03/21         185         188,700           2nd Lien Term Loan, 8.25%, 12/03/21         1,894         1,899,100           AWAS Finance Luxembourg 2012 SA, New Term Loan, 3,50%, 7/16/18         249         249,529           Brand Energy & Infrastructure Serv			845	863 489
Royal Adhesives and Sealants LLC, 1st Lien Term Loan, 5.50%, 7/31/18         422 Par				
Par   Ploating Rate Loan Interests (c)				
Ploating Rate Loan Interests (c)   Chemicals (concluded)   Chemicals (concluded)   State Chemicals (concluded)   State Chemicals (North America, Inc., Term Loan B, 3.75%, 8/07/20)   USD   353   \$354,108   Tonox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20   1,206   1,218,854   Univar, Inc., Term Loan B, 5.00%, 6/30/17   606   601,925   US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20   1,925   1,941,335	Royal Fallestves and Semans EEC, 1st Elen Felin Edul, 5.50%, 1151116			423,037
Chemicals (concluded)           Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20         USD         353         \$ 354,108           Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20         1,206         1,218,854           Univar, Inc., Term Loan B, 5.00%, 6/30/17         606         601,925           US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20         1,925         1,941,335           Commercial Banks 0.3%           Redtop Acquisitions Ltd.:           1st Lien Term Loan, 4.50%, 12/03/20         835         840,912           2nd Lien Term Loan, 8.25%, 12/03/21         185         188,700           Commercial Services & Supplies 3.7%           ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19         1,894         1,899,100           AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18         249         249,529           Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20         2,317         2,325,676           Catalent Pharma Solutions, Inc., New Term Loan B, 3.75%, 5/19/17         889         894,138           Livingston International, Inc:         1816         818,617           1st Lien Term Loan, 9.00%, 4/20/20         528         537,028           Progressive Waste Solutions Ltd., Term Loan B, 3.00	Floating Rate Loan Interests (c)			Value
Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20         USD         353         \$354,108           Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20         1,206         1,218,854           Univar, Inc., Term Loan B, 5.00%, 6/30/17         606         601,925           US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20         1,925         1,941,335           Commercial Banks 0.3%           Redtop Acquisitions Ltd.:           1st Lien Term Loan, 4.50%, 12/03/20         835         840,912           2nd Lien Term Loan, 8.25%, 12/03/21         185         188,700           Commercial Services & Supplies 3.7%           ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19         1,894         1,899,100           AWAS Finance Luxembourg 2012 SA, New Term Loan B, 4.75%, 11/26/20         2,317         2,325,676           Catalent Pharma Solutions, Inc., New Term Loan B, 4.75%, 11/26/20         2,317         2,325,676           Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17         300         303,501           KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17         889         894,138           Livingston International, Inc.:         1st Lien Term Loan, 5.00%, 4/20/20         528         537,028           Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19			(000)	varue
Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20         1,206         1,218,854           Univar, Inc., Term Loan B, 5.00%, 6/30/17         606         601,925           US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20         1,925         1,941,335           Commercial Banks 0.3%           Redtop Acquisitions Ltd.:           1st Lien Term Loan, 4.50%, 12/03/20         835         840,912           2nd Lien Term Loan, 8.25%, 12/03/21         185         188,700           Commercial Services & Supplies 3.7%           ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19         1,894         1,899,100           AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18         249         249,529           Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20         2,317         2,325,676           Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17         300         303,501           KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17         889         894,138           Livingston International, Inc.:         1st Lien Term Loan, 5.00%, 4/16/19         816         818,617           2nd Lien Term Loan, 9.00%, 4/20/20         528         537,028           Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19         1,202 <td></td> <td></td> <td></td> <td></td>				
Univar, Inc., Term Loan B, 5.00%, 6/30/17       606       601,925         US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20       1,925       1,941,335         Commercial Banks 0.3%         Redtop Acquisitions Ltd.:         Ist Lien Term Loan, 4.50%, 12/03/20       835       840,912         2nd Lien Term Loan, 8.25%, 12/03/21       185       188,700         Commercial Services & Supplies 3.7%         ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19       1,894       1,899,100         AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18       249       249,529         Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20       2,317       2,325,676         Catalent Pharma Solutions, Inc., New Term Loan B, 5.0%, 12/29/17       300       303,501         KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17       889       894,138         Livingston International, Inc.:       1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,201,895	Tata Chemicals North America Inc. Term Loan R 3 /5% 8/07/20	USD	353	\$ 354.108
US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  1,941,335  13,182,419  Commercial Banks 0.3%  Redtop Acquisitions Ltd.:  1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21  185  188,700  1,029,612  Commercial Services & Supplies 3.7%  ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19  AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18  Parand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20  Catalent Pharma Solutions, Inc., New Term Loan B, 4.75%, 11/26/20  Catalent Pharma Solutions, Inc., New Term Loan B, 3.75%, 5/19/17  889  894,138  Livingston International, Inc.:  1st Lien Term Loan, 5.00%, 4/16/19  1st Lien Term Loan, 5.00%, 4/16/19  2nd Lien Term Loan, 9.00%, 4/20/20  Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19  Protection One, Inc., Term Loan, 4.25%, 3/21/19  1,202  1,201,895		USD		
Commercial Banks   0.3%   Redtop Acquisitions Ltd.:  Ist Lien Term Loan, 4.50%, 12/03/20   835   840,912   2nd Lien Term Loan, 8.25%, 12/03/21   185   188,700      Commercial Services & Supplies   3.7%   3.7%   ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19   1,894   1,899,100   AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18   249   249,529   Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20   2,317   2,325,676   Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17   300   303,501   KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17   889   894,138   Livingston International, Inc:  Ist Lien Term Loan, 5.00%, 4/16/19   816   818,617   2nd Lien Term Loan, 9.00%, 4/20/20   528   537,028   Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19   822   823,960   Protection One, Inc., Term Loan, 4.25%, 3/21/19   1,202   1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20	USD	1,206	1,218,854
Commercial Banks 0.3%         Redtop Acquisitions Ltd.:       1st Lien Term Loan, 4.50%, 12/03/20       835       840,912         2nd Lien Term Loan, 8.25%, 12/03/21       185       188,700         Commercial Services & Supplies 3.7%         ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19       1,894       1,899,100         AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18       249       249,529         Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20       2,317       2,325,676         Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17       300       303,501         KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17       889       894,138         Livingston International, Inc.:       1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,201, 201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17	USD	1,206 606	1,218,854 601,925
Commercial Banks 0.3%         Redtop Acquisitions Ltd.:       1st Lien Term Loan, 4.50%, 12/03/20       835       840,912         2nd Lien Term Loan, 8.25%, 12/03/21       185       188,700         Commercial Services & Supplies 3.7%         ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19       1,894       1,899,100         AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18       249       249,529         Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20       2,317       2,325,676         Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17       300       303,501         KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17       889       894,138         Livingston International, Inc.:       1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,201, 201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17	USD	1,206 606	1,218,854 601,925
Redtop Acquisitions Ltd.:         1st Lien Term Loan, 4.50%, 12/03/20       835       840,912         2nd Lien Term Loan, 8.25%, 12/03/21       185       188,700         1,029,612         Commercial Services & Supplies 3.7%         ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19       1,894       1,899,100         AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18       249       249,529         Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20       2,317       2,325,676         Catalent Pharma Solutions, Inc., New Term Loan B, 5.0%, 12/29/17       300       303,501         KAR A duction Services, Inc., Term Loan B, 3.75%, 5/19/17       889       894,138         Livingston International, Inc.:       1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,201, 895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17	USD	1,206 606	1,218,854 601,925 1,941,335
Ist Lien Term Loan, 4.50%, 12/03/20       835       840,912         2nd Lien Term Loan, 8.25%, 12/03/21       185       188,700         1,029,612         Commercial Services & Supplies 3.7%         ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19       1,894       1,899,100         AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18       249       249,529         Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20       2,317       2,325,676         Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17       300       303,501         KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17       889       894,138         Livingston International, Inc.:       1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20	USD	1,206 606	1,218,854 601,925 1,941,335
2nd Lien Term Loan, 8.25%, 12/03/21       185       188,700         Commercial Services & Supplies 3.7%         ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19       1,894       1,899,100         AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18       249       249,529         Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20       2,317       2,325,676         Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17       300       303,501         KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17       889       894,138         Livingston International, Inc.:       1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,202       1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3%	USD	1,206 606	1,218,854 601,925 1,941,335
1,029,612	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.:	USD	1,206 606 1,925	1,218,854 601,925 1,941,335 13,182,419
Commercial Services & Supplies 3.7%         ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19       1,894       1,899,100         AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18       249       249,529         Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20       2,317       2,325,676         Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17       300       303,501         KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17       889       894,138         Livingston International, Inc.:       1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,202       1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20	USD	1,206 606 1,925	1,218,854 601,925 1,941,335 13,182,419
Commercial Services & Supplies 3.7%         ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19       1,894       1,899,100         AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18       249       249,529         Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20       2,317       2,325,676         Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17       300       303,501         KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17       889       894,138         Livingston International, Inc.:       1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,202       1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20	USD	1,206 606 1,925	1,218,854 601,925 1,941,335 13,182,419 840,912
Commercial Services & Supplies 3.7%         ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19       1,894       1,899,100         AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18       249       249,529         Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20       2,317       2,325,676         Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17       300       303,501         KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17       889       894,138         Livingston International, Inc.:       1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,202       1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20	USD	1,206 606 1,925	1,218,854 601,925 1,941,335 13,182,419 840,912
ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19  AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18  Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20  Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17  300  303,501  KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17  889  894,138  Livingston International, Inc.:  1st Lien Term Loan, 5.00%, 4/16/19  816  818,617  2nd Lien Term Loan, 9.00%, 4/20/20  Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19  Protection One, Inc., Term Loan, 4.25%, 3/21/19  1,201  1,894  1,899,100  249, 249,529  2,317  2,325,676  2300  303,501  KAR Auction Services, Inc., New Term Loan, 5.00%, 12/29/17  300  303,501  889  894,138  Elvingston International, Inc.:  1st Lien Term Loan, 5.00%, 4/16/19  816  818,617  2nd Lien Term Loan, 9.00%, 4/20/20  528  537,028  Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19  1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20	USD	1,206 606 1,925	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700
AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18  Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20  Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17  KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17  889  894,138  Livingston International, Inc.:  1st Lien Term Loan, 5.00%, 4/16/19  816  818,617  2nd Lien Term Loan, 9.00%, 4/20/20  Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19  Protection One, Inc., Term Loan, 4.25%, 3/21/19  1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21	USD	1,206 606 1,925	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700
Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20       2,317       2,325,676         Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17       300       303,501         KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17       889       894,138         Livingston International, Inc.:       500%, 4/16/19       816       818,617         2nd Lien Term Loan, 5.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,202       1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21  Commercial Services & Supplies 3.7%	USD	1,206 606 1,925 835 185	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612
Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17       300       303,501         KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17       889       894,138         Livingston International, Inc.:       1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,202       1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21  Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19	USD	1,206 606 1,925 835 185	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100
KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17       889       894,138         Livingston International, Inc.:       1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,202       1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21  Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18	USD	1,206 606 1,925 835 185	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529
Livingston International, Inc.:       816       818,617         1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,202       1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21  Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20	USD	1,206 606 1,925 835 185 1,894 249 2,317	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676
1st Lien Term Loan, 5.00%, 4/16/19       816       818,617         2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,202       1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21  Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17	USD	1,206 606 1,925 835 185 1,894 249 2,317 300	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501
2nd Lien Term Loan, 9.00%, 4/20/20       528       537,028         Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,202       1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21  Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan B, 3.75%, 5/19/17  KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17	USD	1,206 606 1,925 835 185 1,894 249 2,317 300	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501
Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19       822       823,960         Protection One, Inc., Term Loan, 4.25%, 3/21/19       1,202       1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21  Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan B, 3.75%, 5/19/17 Livingston International, Inc.:	USD	1,206 606 1,925 835 185 1,894 249 2,317 300 889	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501 894,138
Protection One, Inc., Term Loan, 4.25%, 3/21/19 1,202 1,201,895	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21  Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan B, 3.75%, 5/19/17 Livingston International, Inc.: 1st Lien Term Loan, 5.00%, 4/16/19	USD	1,206 606 1,925 835 185 1,894 249 2,317 300 889 816	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501 894,138 818,617
	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21  Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17 KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17 Livingston International, Inc.: 1st Lien Term Loan, 5.00%, 4/16/19 2nd Lien Term Loan, 9.00%, 4/20/20	USD	1,206 606 1,925 835 185 1,894 249 2,317 300 889 816 528	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501 894,138 818,617 537,028
Spin Holdco, Inc., New Term Loan B, 4.25%, 11/14/19         2,206         2,224,187	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21  Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17 KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17 Livingston International, Inc.: 1st Lien Term Loan, 5.00%, 4/16/19 2nd Lien Term Loan, 9.00%, 4/20/20 Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19	USD	1,206 606 1,925 835 185 1,894 249 2,317 300 889 816 528 822	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501 894,138 818,617 537,028 823,960
	Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20  Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21  Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan, B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17 KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17 Livingston International, Inc: 1st Lien Term Loan, 5.00%, 4/16/19 2nd Lien Term Loan, 9.00%, 4/20/20 Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19 Protection One, Inc., Term Loan, 4.25%, 3/21/19	USD	1,206 606 1,925 835 185 1,894 249 2,317 300 889 816 528 822 1,202	1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501 894,138 818,617 537,028 823,960 1,201,895

West Corp., Term Loan B10, 3.25%, 6/30/18	1,599	1,601,567
		12,879,198
Communications Equipment 2.7%		
Alcatel-Lucent USA, Inc., Term Loan C, 5.75%, 1/30/19	2,432	2,452,975

BLACKROCK FLOATING RATE INCOME TRUST

**BlackRock Floating Rate Income Trust (BGT)** 

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Communications Equipment (concluded)			
Applied Systems, Inc.:			
New 1st Lien Term Loan, 4.25%, 1/25/21	USD	460	\$ 464,315
New 2nd Lien Term Loan, 5.50%, 1/24/22		230	235,175
Avaya, Inc.:			
Extended Term Loan B3, 4.74%, 10/26/17		849	828,877
Term Loan B5, 8.00%, 3/30/18		80	80,716
Blackboard, Inc., Term Loan B3, 4.75%, 10/04/18		203	204,720
CommScope, Inc.:			
Term Loan B3, 2.74%, 1/21/17		421	421,144
Term Loan B4, 3.25%, 1/26/18		632	631,716
Telesat Canada, Term Loan A, 4.28%, 3/24/17	CAD	2,784	2,496,090
Zayo Group LLC, Term Loan B, 4.00%, 7/02/19	USD	1,553	1,560,300
			9,376,028
Construction & Engineering 1.0%		5.0	560.510
BakerCorp International, Inc., New Term Loan, 4.25%, 2/14/20		563	562,549
Centaur Acquisition LLC:			
New 1st Lien Term Loan, 5.25%, 2/20/19		1,509	1,522,268
New 2nd Lien Term Loan, 8.75%, 2/15/20		745	760,831
USIC Holdings, Inc., 1st Lien Term Loan, 4.75%, 7/10/20		706	709,544
			3,555,192
Construction Materials 1.5%			
Filtration Group Corp.:			
1st Lien Term Loan, 4.50%, 11/21/20		590	595,900
2nd Lien Term Loan, 8.25%, 11/21/21		320	328,000
HD Supply, Inc., Senior Debt B, 4.50%, 10/12/17		3,787	3,801,004
McJunkin Red Man Corp., New Term Loan, 5.00%, 11/08/19		399	403,612
			5,128,516
Consumer Finance 0.5%			
Springleaf Financial Funding Co., Term Loan B2, 4.75%, 9/25/19		1,860 <b>Par</b>	1,881,260
Floating Rate Loan Interests (c)		(000)	Value
Containers & Packaging 1.2%			
Ardagh Holdings USA, Inc., Incremental Term Loan, 4.25%, 12/17/19	USD	565	\$ 566,412
Ardagh Packaging Finance PLC, Term Loan B, 4.25%, 12/17/19		780	782,441
Berry Plastics Holding Corp., Term Loan E, 3.75%, 1/09/21		485	484,132
Clondalkin Acquisition BV, 1st Lien Term Loan B, 5.75%, 5/29/20		886	889,978
Polarpak, Inc., 1st Lien Canadian Borrower, 4.50% - 5.50%, 6/05/20		225	227,389
Sealed Air Corp., 2013 Term Loan, 3.00%, 10/03/18 WNA Holdings, Inc.:		886	891,819
1st Lien, 4.50% - 5.50%, 6/07/20		122	123,520
2nd Lien Term Loan, 8.50%, 12/07/20		245	247,756
			4,213,447
Distributors 1.2%			
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20		2,848	2,858,200
Crossmark Holdings, Inc., 1st Lien Term Loan, 4.50%, 12/20/19		495	494,382
VWR Funding, Inc., Term Loan, 3.45%, 4/03/17		728	730,073
Diversified Consumer Services 2.6%			4,082,655
Bright Horizons Family Solutions, Inc., New Term Loan B, 4.00%, 1/30/20		1,490	1,496,774

Doncasters Finance US LLC, Term Loan, 5.50%, 4/09/20		551	556,864	
Garda World Securities Corp.:				
Delayed Draw Term Loan, 3.00%, 11/08/20		139	139,266	
New Term Loan B, 4.00%, 11/06/20		542	544,402	
Iglo Foods Midco Ltd., Term Loan F, 4.99%, 10/31/17	EUR	2,620	3,553,331	
ROC Finance LLC, Term Loan, 5.00%, 5/15/19	USD	658	642,306	
ServiceMaster Co., New Term Loan, 4.25%, 1/31/17		1,243	1,239,085	
Weight Watchers International, Inc., Term Loan B2, 3.75%, 4/02/20		1,241	1,106,910	
			9.278.938	

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2014

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**BlackRock Floating Rate Income Trust (BGT)** 

Diversified Financial Services   3.6%			Par	
INCENTION   Team   Te	Floating Rate Loan Interests (c)		(000)	Value
Ist Lien Fram Loan, 4,50%, 5/22/20   All Lien Fram Loan, 8,23%, 5/22/20   All Lien Fram Loan, 8,23%, 5/22/20   Assima LLC, New Term Loan B, 32%, 5/17/21   Level 3 Hinancing, Inc., New Term Loan, 4,00%, 4,001/19   500   502,900     Level 3 Hinancing, Inc., New Term Loan, 4,00%, 4,001/19   501   502,900     Level 3 Hinancing, Inc., New Term Loan, 4,00%, 4,001/19   502   502,900     503   502,900     503   503,900     504   503   503,900     505   503,900				
200   100   200		Hab	701	ф. <b>7</b> 06 <b>7</b> 60
Name		USD		
Level 3 Financeing, Inc., New Term Laan. 4.00%, 8/01/19 RP Finance Inc. Term Loan B. 3.25%, 11/09/18 SAM Finance Inc. Term Loan B. 3.25%, 11/09/18 SAM Finance Inc. Term Loan B. 3.25%, 11/09/19 SAM Finance Inc. Term Loan B. 3.25%, 11/09/19 USD 1,636 BUR 4,959 6.728, 203 WMG Acquisition Corp., New Term Loan, 3.75%, 7/01/20 USD 1,636 USD				
RPI Finance Trust, Term Loan B.3, 25%, 1109/18  XAM Finance Lausermbourg Sarl, Term Loan, 4.25%, 1217/20  List Sarl Finance Lausermbourg Sarl, Term Loan, 4.25%, 1210/18  RUR 4,950  List BUR				· ·
SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 120/17/20  ISIG Farro Holdings AG & Co. NG, Grem Loan, 4.25%, 120/21/8  WMG Acquisition Corp., New Term Loan, 3.75%, 7/01/20  USD 1,636  1,639,990  1,636  1,636,990  1,636  1,639,990  1,636  1,636,990  1,636  1,636,990  1,636  1,636,990  1,636  1,636,990  1,636  1,636,990  1,636  1,636,990  1,636  1,636  1,636,990  1,636  1,636  1,639,990  1,636  1,636  1,636  1,639,990  1,636	· ·			
SIG Euro Holdings AG & Co. KG. Term Loan. 425%. 1202/18 WMG Acquisition Corp., New Term Loan. 3.75%. 7,01/20  Diversified Telecommunication Services 4.3% Consolidated Communications, Inc., New Term Loan B. 4.25%. 1223/20 Linegra Telecom. Inc.: The Audian Telecom Communications, Inc., New Term Loan B. 5.00%. 606/19 1.452 1.458.924 Integra Telecom. Inc.: Tall Line Term Loan. 9,75%, 2721/20 685 702,837 Term Loan B. 5.25%. 27221/9 1.260 1.270 1				
WMG Acquisition Corp., New Term Loan, 3.75%, 7/01/20   USD 1,636   1,639,990		FIIR		
Diversified Telecommunication Services 4.3%   2.332   2.354,719     Lawaiian Telecom Communications, Inc., Term Loan B, 4.25%, 1.223/20   1.458,924     Lawaiian Telecom Communications, Inc., Term Loan B, 5.00%, 6/06/19   1.452   1.458,924     Lawaiian Telecom Communications, Inc., Term Loan B, 5.00%, 6/06/19   1.252   1.458,924     Lawaiian Telecom Communications, Inc., Term Loan B, 5.00%, 6/06/19   1.256   1.240,042     SS Hodings AN, Term Loan B12, 3.75%, 4/30/18   1.990   1.992,487     Level 3 Financing, Inc., 2020 Term Loan B, 4.00%, 1/15/20   4.225   4.250,519     Syntheric Holdings, Inc., Term Loan B, 4.00%, 4/23/19   1.183   1.188,435     US Telepacific Corp., New Term Loan B, 5.75%, 2/23/17   1.878   1.886,908     Level 3 Financing, Inc., 2020 Term Loan B, 5.75%, 2/23/17   1.878   1.806,908     Level 3 Financing, Inc., 2020 Term Loan B, 5.75%, 2/23/17   1.878   1.806,908     Level 4 Financing, Inc., 2020 Term Loan B, 5.75%, 2/23/17   1.878   1.806,908     Level 5 Financing, Inc., 2020 Term Loan B, 5.75%, 2/23/17   1.878   1.878   1.806,908     Level 5 Financing, Inc., 2020 Term Loan, 11.00%, 9/30/18   5.95   5.95,421     Sandy Creek Energy - Utica LLC, 2nd Lien Term Loan, 11.00%, 9/30/18   5.95   5.95,421     Sandy Creek Energy - Utica LLC, 2nd Lien Term Loan, 11.00%, 9/30/18   5.95   5.95,421     Sandy Creek Energy - Utica LLC, 2nd Lien Term Loan B, 5.00%, 11/06/20   795   796,987     Floating Rate Loan Interests (c)	WMG Acquisition Corp., New Term Loan, 3.75%, 7/01/20			
Consolidated Communications, Inc., New Term Loan B. 4.25%, 12/23/20   1,458, 194   1,484   1				12,701,040
Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19   1,458, 924   Integra Telecom, Inc.: 2nd Lien Term Loan, 19.5%, 29.1/20   685   702.837				
Integral Felecom, Inc.   100				
Term Loan B, 5.25%, 2/22/19   1,226   1,240,042   1,258   1,	Integra Telecom, Inc.:			1,458,924
1990   1992,487   1200   1902,487   1200   1202,487   1202   1202,151   1203   1203,151   1203   1203,151   1203   1203,151   1203   1203,151	2nd Lien Term Loan, 9.75%, 2/21/20			
Level 3 Financing, Inc., 2020 Term Loan B, 4,00%, 1/15/20   1,183   1,188,435   1,886,908   1,183   1,188,435   1,886,908   1,183   1,188,435   1,18	Term Loan B, 5.25%, 2/22/19			, -,-
Syniverse Holdings, Inc., Term Loan B. 4.00%, 4/23/19	ISS Holdings A/S, Term Loan B12, 3.75%, 4/30/18			
Selectric Corp., New Term Loan B, 5.75%, 2/23/17   1,878   1,886,908   15,074,871   1,07	Level 3 Financing, Inc., 2020 Term Loan B, 4.00%, 1/15/20			
Electric Utilities   0.4%   15,074,871   200,0071   2	Syniverse Holdings, Inc., Term Loan B, 4.00%, 4/23/19			
Rectric Utilities   0.4%   595   595,421     Sandy Creek Energy - Utica LLC, 2nd Lien Term Loan B, 5.00%, 11/06/20   795   796,987     Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20   795   796,987     Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20   796,987     Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20   796,987     Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20   796,987     Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20   797,92,408     Floating Rate Loan Interests (c)	US Telepacific Corp., New Term Loan B, 5.75%, 2/23/17		1,878	1,886,908
American Energy - Utica LLC, 2nd Lien Term Loan, 1.1.00%, 9/30/18   595   795, 421   Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20   795   796,987	Florida Valletina O Att			15,074,871
Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20   795   796,987   796			505	505.421
1,392,408				
Electrical Equipment   0.8%				
Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  868 868,708  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  1,109 1,114,284  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20  964 971,148  Unifrax Corp., New Term Loan, 4.25%, 11/28/18  577 578,864  Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15  Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19  Sq. 404 1,08,453  Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20  USD 540 551,205  Supervalu, Inc., Refinancing Term Loan, 5.75%, 8/21/19  US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19  388 391,445  Food Products 3.0%  AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17  CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20  Del Monte Foods Co., Term Loan  1,005 1,008,829  4.00%, 3/08/18  1,005 1,008,889  Dole Food Co., Inc., New Term Loan B, 4.50%, 1/10/18  GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20  294 294,937	Electing Data Lean Interests (a)			
CDW LLC, New Term Loan, 3.25%, 4/29/20       868       868,708         Energy Equipment & Services 0.8%       0.8%       868,708         Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20       1,109       1,114,284         MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20       964       971,148         Unifrax Corp., New Term Loan, 4.25%, 11/28/18       577       578,864         Food & Staples Retailing 2.8%         Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15       GBP 3,856       6,326,827         Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19       849       1,408,453         Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20       USD 540       551,205         Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19       1,088       1,094,324         US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19       388       391,445         Food Products 3.0%         AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17       537       536,744         CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20       519       518,918         Del Monte Foods Co., Term Loan:       1,055       1,058,629         4.00%, 3/08/18       1,005       1,008,889       1,006       1,001,175         GFA Brands, Inc., New Term Loan B, 4.50%, 1/10/1/8 <td></td> <td></td> <td></td> <td></td>				
Energy Equipment & Services   0.8%	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17	USD	(000)	Value
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20       1,109       1,114,284         MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20       964       971,148         Unifrax Corp., New Term Loan, 4.25%, 11/28/18       577       578,864         Lining Loan Refinancing Term Loan, 4.25%, 11/28/18       2,664,296         Food & Staples Retailing 2.8%         Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15       GBP 3,856       6,326,827         Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19       849       1,408,453         Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20       USD 540       551,205         Supervalu, Inc., Refinancing Term Loan, 8, 5.00%, 3/21/19       1,088       1,094,324         US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19       388       391,445         Food Products 3.0%         AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17       537       536,744         CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20       519       518,918         Del Monte Foods Co., Term Loan:       1,055       1,058,629         1st Lien, 4.00%, 11/06/20       1,055       1,058,629         4.00%, 3/08/18       1,005       1,008,889         Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18       1,490       1,501	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%	USD	( <b>000</b> ) 4,025	<b>Value</b> \$ 2,799,267
MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20         964         971,148           Unifrax Corp., New Term Loan, 4.25%, 11/28/18         577         578,864           2,664,296           Food & Staples Retailing 2.8%           Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15         GBP 3,856         6,326,827           Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19         849         1,408,453           Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20         USD 540         551,205           Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19         1,088         1,094,324           US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19         388         391,445           Food Products 3.0%           AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17         537         536,744           CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20         519         518,918           Del Monte Foods Co., Term Loan:         1,055         1,058,629           4.00%, 3/08/18         1,005         1,008,889           4.00%, 3/08/18         1,005         1,008,889           Dole Food Co., Inc., New Term Loan B, 5.00%, 7/09/20         294         294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20	USD	( <b>000</b> ) 4,025	<b>Value</b> \$ 2,799,267
Unifrax Corp., New Term Loan, 4.25%, 11/28/18  2,664,296  Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15  Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19  Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20  Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19  USD 540  551,205  Supervalu, Inc., Refinancing Term Loan, 4.50%, 3/29/19  Supervalu, Inc., Refinancing Term Loan, 4.50%, 3/29/19  Food Products 3.0%  AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17  Todas Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20  Del Monte Foods Co., Term Loan  Ist Lien, 4.00%, 11/06/20  1,055  1,058,629  4,00%, 3/08/18  Dole Food Co., Inc., New Term Loan B, 4.50%, 1/10/18  1,490  1,501,175  GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20  294  294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%	USD	( <b>000</b> ) 4,025 868	<b>Value</b> \$ 2,799,267 868,708
Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15  Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19  Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20  Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19  USD 540  551,205  Supervalu, Inc., Refinancing Term Loan, 4.50%, 3/21/19  US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19  RodynacePierre Foods, Inc., Term Loan, 5.75%, 7/10/17  Food Products 3.0%  AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17  Toods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20  Del Monte Foods Co., Term Loan:  1st Lien, 4.00%, 11/06/20  4.00%, 3/08/18  Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18  1,490  1,501,175  GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20  294  294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20	USD	( <b>000</b> ) 4,025 868 1,109	Value \$ 2,799,267 868,708 1,114,284
Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15  Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19  Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20  Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19  US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19  WS Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19  Food Products 3.0%  AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17  S37  S38  S391,445  Food Products 3.0%  AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17  S37  S38  S36, 44  CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20  Del Monte Foods Co., Term Loan:  1st Lien, 4.00%, 11/06/20  4.00%, 3/08/18  Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18  Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18  T, 490  T, 501, 175  GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20	USD	(000) 4,025 868 1,109 964	Value \$ 2,799,267 868,708 1,114,284 971,148
Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19       849       1,408,453         Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20       USD       540       551,205         Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19       1,088       1,094,324         US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19       388       391,445         Food Products 3.0%         AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17       537       536,744         CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20       519       518,918         Del Monte Foods Co., Term Loan:       1,055       1,058,629         4.00%, 3/08/18       1,005       1,008,889         Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18       1,490       1,501,175         GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20       294       294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20  Unifrax Corp., New Term Loan, 4.25%, 11/28/18	USD	(000) 4,025 868 1,109 964	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864
Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20       USD       540       551,205         Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19       1,088       1,094,324         US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19       388       391,445         Food Products 3.0%         AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17       537       536,744         CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20       519       518,918         Del Monte Foods Co., Term Loan:       1,055       1,058,629         4.00%, 3/08/18       1,005       1,088,89         Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18       1,490       1,501,175         GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20       294       294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20  Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8%		(000) 4,025 868 1,109 964 577	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296
Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19       1,088       1,094,324         US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19       388       391,445         9,772,254         Food Products 3.0%         AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17       537       536,744         CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20       519       518,918         Del Monte Foods Co., Term Loan:       1,055       1,058,629         4.00%, 3/08/18       1,005       1,008,889         Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18       1,490       1,501,175         GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20       294       294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20  Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15		(000) 4,025 868 1,109 964 577	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19  9,772,254  Food Products 3.0%  AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17  537  536,744  CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20  Del Monte Foods Co., Term Loan:  1st Lien, 4.00%, 11/06/20  1,055  1,058,629  4.00%, 3/08/18  1,005  1,008,889  Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18  GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20  294  294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20  Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15  Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19	GBP	(000) 4,025 868 1,109 964 577 3,856 849	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453
9,772,254  Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744  CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 519 518,918  Del Monte Foods Co., Term Loan:  1st Lien, 4.00%, 11/06/20 1,055 1,058,629  4.00%, 3/08/18 1,005 1,008,889  Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 1,501,175  GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20  Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15  Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19  Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205
Food Products 3.0%         AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17       537       536,744         CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20       519       518,918         Del Monte Foods Co., Term Loan:       1,055       1,058,629         4.00%, 3/08/18       1,005       1,008,889         Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18       1,490       1,501,175         GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20       294       294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20  Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15  Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19  Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20  Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205 1,094,324
AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17  537  536,744  CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20  Del Monte Foods Co., Term Loan:  1st Lien, 4.00%, 11/06/20  1,055  1,058,629  4.00%, 3/08/18  1,005  1,005  1,008,889  Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18  GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20  294  294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20  Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15  Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19  Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20  Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205 1,094,324
CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20       519       518,918         Del Monte Foods Co., Term Loan:       1,055       1,058,629         1st Lien, 4.00%, 11/06/20       1,005       1,005       1,008,889         4.00%, 3/08/18       1,005       1,501,175         Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18       1,490       1,501,175         GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20       294       294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205 1,094,324 391,445
1st Lien, 4.00%, 11/06/20       1,055       1,058,629         4.00%, 3/08/18       1,005       1,008,889         Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18       1,490       1,501,175         GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20       294       294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20  Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15  Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19  Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20  Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19  US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388	Value \$ 2,799,267  868,708  1,114,284  971,148  578,864  2,664,296  6,326,827  1,408,453  551,205  1,094,324  391,445  9,772,254
4.00%, 3/08/18       1,005       1,008,889         Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18       1,490       1,501,175         GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20       294       294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19  Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388	Value \$ 2,799,267  868,708  1,114,284  971,148  578,864  2,664,296  6,326,827  1,408,453  551,205  1,094,324  391,445  9,772,254  536,744
Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18       1,490       1,501,175         GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20       294       294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20  Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15  Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19  Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20  Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19  US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19  Food Products 3.0%  AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17  CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20  Del Monte Foods Co., Term Loan:	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388	Value \$ 2,799,267  868,708  1,114,284  971,148  578,864  2,664,296  6,326,827  1,408,453  551,205  1,094,324  391,445  9,772,254  536,744  518,918
GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294,937	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20  Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15  Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19  Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20  Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19  US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19  Food Products 3.0%  AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17  CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20  Del Monte Foods Co., Term Loan:  1st Lien, 4.00%, 11/06/20	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388 537 519 1,055	Value \$ 2,799,267  868,708  1,114,284  971,148  578,864  2,664,296  6,326,827  1,408,453  551,205  1,094,324  391,445  9,772,254  536,744  518,918  1,058,629
	Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17  Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20  Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20  Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15  Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19  Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20  Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19  US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19  Food Products 3.0%  AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17  CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20  Del Monte Foods Co., Term Loan:  1st Lien, 4.00%, 11/06/20  4.00%, 3/08/18	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388 537 519 1,055 1,005	Value \$ 2,799,267  868,708  1,114,284  971,148  578,864  2,664,296  6,326,827  1,408,453  551,205  1,094,324  391,445  9,772,254  536,744  518,918  1,058,629  1,008,889
	Floating Rate Loan Interests (c) Electrical Equipment 0.8%  Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2%  CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8%  Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20  MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18  Food & Staples Retailing 2.8%  Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19  Food Products 3.0%  AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 Del Monte Foods Co., Term Loan: 1st Lien, 4.00%, 11/06/20 4.00%, 3/08/18 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388 537 519 1,055 1,005 1,490	Value \$ 2,799,267  868,708  1,114,284  971,148  578,864  2,664,296  6,326,827  1,408,453  551,205  1,094,324  391,445  9,772,254  536,744  518,918  1,058,629  1,008,889  1,501,175

Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19	1,512	1,535,086
Pinnacle Foods Finance LLC:		
Incremental Term Loan H, 3.25%, 4/29/20	324	324,593
Term Loan G, 3.25%, 4/29/20	1,141	1,142,642

BLACKROCK FLOATING RATE INCOME TRUST

Health Care Technology 0.5%

**BlackRock Floating Rate Income Trust (BGT)** 

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Food Products (concluded)			
Reddy Ice Corp.:			
1st Lien Term Loan, 6.75% - 7.75%, 5/01/19	USD	1,499	\$ 1,494,928
2nd Lien Term Loan, 10.75%, 11/01/19		725	703,250
			10,405,735
Gas Utilities 0.2%			
EFS Cogen Holdings I LLC, Term Loan B, 3.75%, 12/17/20		865	870,043
Health Care Equipment & Supplies 3.9%			
Arysta LifeScience Corp.:		2.004	2.10.1.0.15
1st Lien Term Loan, 4.50%, 5/29/20		2,094	2,104,947
2nd Lien Term Loan, 8.25%, 11/30/20		885	899,939
Biomet, Inc., Term Loan B2, 3.66% - 3.75%, 7/25/17		1,457 943	1,465,342
Capital Safety North America Holding, Inc., Term Loan, 4.50%, 1/21/19 Capsugel Holdings US, Inc., New Term Loan B, 3.50%, 8/01/18		1,034	943,272 1,035,732
DJO Finance LLC, Term Loan B3, 4.75%, 9/15/17		1,954	1,967,745
The Hologic, Inc., New Term Loan B, 3.75%, 8/01/19		1,934	1,300,001
Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18		1,721	1,732,868
Kinetic Concepts, Inc., Term Loan E1, 4.00%, 5/04/18		319	321,431
LHP Hospital Group, Inc., Term Loan, 9.00%, 7/03/18		502	487.808
Onex Carestream Finance LP:		302	107,000
1st Lien Term Loan, 5.00%, 6/07/19		751	760,930
2nd Lien Term Loan, 9.50%, 12/07/19		605	615,588
			12 (25 (02
Health Care Providers & Services 6.0%			13,635,603
American Renal Holdings, Inc.:			
1st Lien Term Loan, 4.50%, 9/20/19		1,583	1,583,037
2nd Lien Term Loan, 8.50%, 2/14/20		885	887,213
Ardent Medical Services, Inc., Term Loan, 6.75%, 7/02/18		703	709,929
CHG Buyer Corp., New Term Loan, 4.25%, 11/19/19		1,083	1,091,600
		Par	
Floating Rate Loan Interests (c)		(000)	Value
Health Care Providers & Services (concluded)			
CHS/Community Health Systems, Inc., Term Loan D, 4.25%, 1/27/21	USD	5,280	\$ 5,334,806
ConvaTec, Inc., Term Loan, 4.00%, 12/22/16		1,150	1,162,686
DaVita, Inc.:			
New Term LoanB, 4.50%, 10/20/16		2,161	2,172,241
Term Loan B2, 4.00%, 11/01/19		430	432,841
Envision Acquisition Co. LLC, 1st Lien Term Loan, 5.75%, 11/04/20		633	638,163
Envision Healthcare Corp., Term Loan, 4.00%, 5/25/18		918	922,306
Fresenius SE & Co. KgaA: Incremental Term Loan B, 2.25%, 6/30/19	EUR	320	430,863
Term Loan B, 2.25%, 8/07/19	EUK		1,640,641
Genesis HealthCare Corp., Term Loan B, 10.00% - 10.75%, 9/25/17	USD	1,641 549	561,023
HCA, Inc., Extended Term Loan B4, 3.00%, 5/01/18	USD	329	329,294
Ikaria Acquisition, Inc., New 1st Lien Term Loan, 7.25%, 7/03/18		371	371,197
inVentiv Health, Inc.:		J/1	5/1,17/
Combined Term Loan, 7.50%, 8/04/16		183	182,537
Incremental Term Loan B3, 7.75%, 5/15/18		241	239.024
National Mentor Holdings, Inc., Term Loan B, 4.75%, 1/27/21		405	407,657
Surgical Care Affiliates, Inc., Class C Incremental Term Loan, 4.25%, 6/29/18		846	847,864
US Renal Care, Inc., Term Loan, 4.25%, 7/03/19		1,284	1,293,712
			21,238,634
Health Care Technology 0.5%			21,230,037

IMS Health, Inc., Term Loan B1, 3.75%, 9/01/17	1,170	1,178,236	
MedAssets, Inc., Term Loan B, 4.00%, 12/13/19	490	490,946	
		1.669.182	
Hotels, Restaurants & Leisure 8.9%		1,000,102	
Bally Technologies, Inc., Term Loan B, 4.25%, 11/25/20	1.142	1,150,349	
Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20	728	730,250	
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/17/20	1.995	2.019.937	

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2014

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**BlackRock Floating Rate Income Trust (BGT)** 

Hotels, Restaurants & Leisure (concluded)			Par	
Cassars Entertainment Resort Properties, LLC, Term Loan B, 7,09%, 10/12/20  For Seasons Holdings, Inc., 2nd Lear Term Loan, 625%, 1/22/82/20  Applications of the Term Loan, 525%, 1/22/82/20  Applications of the Term Loan, 525%, 1/22/82/20  Law Vegas Sands LLC, New Term Loan B, 23,75%, 10/26/20  Law Vegas Sands LLC, New Term Loan B, 23,75%, 10/26/20  Law Vegas Sands LLC, New Term Loan B, 23,75%, 10/20/20  Law Vegas Sands LLC, New Term Loan B, 23,75%, 10/20/20  Law Vegas Sands LLC, New Term Loan B, 25,75%, 10/20/19  Applications of the Sands Application of the Sands	Floating Rate Loan Interests (c)		(000)	Value
Four Seasons Holdings, Inc., 2nd Lient Term Loan, 625%, 128820  Hilton Worldwide Finnace, LLC, Term Loan, 625%, 129620  1836  1845  1859  1850  1860				
Hillion Worldwide Finance, LLC, Term Loan B2, 375%, 10/26/20   \$3,04   \$3,344/2   Intraves ULC, Firm Loan, 5.95%, 11/26/20   \$785   \$967.75   \$185   \$967.75   \$185   \$967.75   \$185   \$967.75   \$185   \$967.75   \$185   \$967.75   \$185   \$967.75   \$185   \$967.75   \$185   \$967.75   \$185   \$967.75   \$185   \$967.75   \$185   \$185   \$967.75   \$185		USD		
Intrawset ULC, Term Loan, 5.50%, 11/26/20  Line Vagas Sands LLC, New Term Loan B, 3.52%, 12/20/20  Marian District Finance Co., Inc., Term Loan B, 6.75%, 8/15/18  Marian District Finance Co., Inc., Term Loan B, 6.75%, 8/15/18  Marian District Finance Co., Inc., Term Loan B, 6.75%, 8/15/18  Molf Resorts Indemational, Term Loan B, 3.50%, 10/25/19  Soll Restaurant Partners LLC, New Term Loan B, 3.50%, 10/25/19  Jaya Resorts Holding BV, Term Loan B, 4.75%, 8/15/20  District Resorts Holding BV, Term Loan B, 4.75%, 8/15/20  Jaya Resorts Holding BV, Term Loan B, 4.75%, 8/15/20  Line Term Loan B, 5.50%, 10/21/20  Line Term Loan B, 5.50%, 2/19/19  Sation Casinos, Inc., New Term Loan B, 5.00%, 30/220  Sation Casinos, Inc., New Term Loan B, 5.00%, 30/220  Trivel Fort Loan B, 5.50%, 10/21/20  Refinancing Term Loan, 6.25%, 6/19/16  Refinancing Term Loan, 6.25%, 11/109/18  Jaya Laya Refinancing Term Loan B, 5.25%, 11/109/18  Jaya Laya Refinancing Term Loan B, 5.25%, 11/109/18  Jaya Laya Refinancing Term Loan, 6.25%, 11/109/19  Jaya Laya Refinancing Laya Refinancing Term Loan, 6.25%, 11/109/19  Jaya Laya Refinancing Laya Refinancing Laya Refinancing Term Loan, 6.25%, 11/109/19  Jaya Laya Refinancing Laya R				· · · · · · · · · · · · · · · · · · ·
Las Vegas Sands LLC, New Term Loan B, 325%, 122020   Marina District Prainace Co. Inc. Term Loan B, 635%, 815/18   895   902.831     MGM Resorts International, Term Loan B, 359%, 122019   1,439   1,439,056     369   369,944     Pinnacle Entertainment, Inc., Term Loan B, 359%, 1025/19   1,682   1,747,852     Pinnacle Entertainment, Inc., Term Loan B, 2,375%, 81/1820   1,368   1,374,852     Pinnacle Entertainment, Inc., Term Loan B, 2,375%, 81/1820   1,368   1,374,852     Pinnacle Entertainment, Inc., Term Loan B, 8,50%, 1025/19   309   309,806     Term Loan B, 3,25%, 2/19/19   309   309,806     Term Loan B, 5,25%, 2/19/19   847   841,178     Sation Casinop, Inc., New Term Loan B, 5,00%, 302/20   3,211   3,241,240     Travelport LLC:				
Marina District Finance Co., Inc., Term Loan B, 6.75%, 8/15/18   895   902.831   MoM Resorts International Term Loan B, 3.50%, 1/220/19   1,439.056   369.944   1,439.056   369.944   1,439.056   369.944   1,439.056   369.944   1,439.056   369.944   1,439.056   369.944   1,439.056   369.944   1,439.056   369.944   1,439.056   369.944   1,439.056   369.944   369.944   369.74				· · · · · · · · · · · · · · · · · · ·
MGM Resorts International, Term Loan B, 35%, 12/2019   Siles (Part and Term Loan B, 35%, 10/25/19)   Siles (Part and Term Loan B, 2375%, 81/320)   Siles (Part and B) Siles (Part and	· ·			
SSE Restauram Partners LLC, New Term Loan 3.59%, 1025/19   369   369,944   1038   3134   322   1089,734   3168   3134   322   1089,734   3168   3134   322   1089,734   3168   3134   323   32				
Pinacle Entertainment, Inc., Term Loan B. 3.75%, 8/13/20   1.368   1.374/282   1.089/34   Sahre, Inc.   1.089/34   Sahr				
Playa Resorts Holding BV, Term Loan B, 4.75%, 806019   1,082   1,089,734   2,587bc, Inc.:   Incremental Term Loan, 4.50%, 21919   309   309,806   757   1,082   3,211   3,241,240   3,211   3,241,240   3,211   3,241,240   3,211   3,241,240   3,211   3,241,240   3,211   3,241,240   3,211   3,241,240   3,211   3,241,240   3,211   3,241,240   3,211   3,241,240   3,211   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241   3,241,240   3,241				
Sahve, Inc:	Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20		1,368	1,374,282
Incremental Term Loan, 4.50%, 2/19/19   309, 309, 806     Term Loan B, 5.50%, 2/19/19   847   851, 178     Station Casinos, Inc., New Term Loan B, 5.00%, 3/02/20   3,211   3,241, 240     Trave port LLC:	Playa Resorts Holding BV, Term Loan B, 4.75%, 8/06/19		1,082	1,089,734
Term Loan B, 5.25%, 2/19/19         847         851,178           Station Casinos, Lee, New Term Loan B, 5.00%, 3/02/20         3,211         3,241,240           Travelport LLC:         575         593,446           Refinancing Term Loan, 6.25%, 6/26/19         841         859,339           Twin River Management Group, Inc., Term Loan B, 5.25%, 1/109/18         1,500         1,510,766           Wendy's International, Inc., New Term Loan B, 3.25%, 5/15/19         578         579,221           Household Products         1.2%         31,241,307           Household Products         1.2%         82         829,869           Bass Pro Group LLC, New Term Loan, 3.75%, 1/120/19         82         829,869           Spectrum Brancis, Inc.:         82         829,869           Term Loan A, 3.00%, 9/07/17         618         619,733           Term Loan C, 3.50%, 9/04/19         906         908,661           Floating Rate Loan Interests (c)         100         4,068,410           Independent Power Producers & Energy Traders         1.2         2,427         2,448,939           Star West Generation LLC, Term Loan B, 4.25%, 3/13/20         1,077         1,033,993           Industrial Conglomerates         0.7         2,547,380           Say West Generation LLC, New Term Loan B, 5,25%,				
Sation Casinos, Inc., New Term Loan B, 5.00%, 302/20   3,241   3,241   27   27   27   27   27   27   27   2	Incremental Term Loan, 4.50%, 2/19/19		309	309,806
Travelport LLC:   201   Lien Term Loan 1, 9.50%, 1/29/16   \$13, 339     Refinancing Term Loan, 6.25%, 6/26/19   \$41   \$89, 339     Win River Management Group, Inc., Term Loan B, \$.25%, 1/109/18   \$150   \$510,766     Wendy's International, Inc., New Term Loan B, \$.25%, 5/15/19   \$758   \$79,221     Wendy's International, Inc., New Term Loan B, \$.25%, 5/15/19   \$1.699   \$1,710,147     Household Products 1.2%   \$1.699   \$1,710,147     Bass Pro Group LLC, New Term Loan, \$.375%, 1/120/19   \$1.699   \$1,710,147     Pressige Brands, Inc., New Term Loan, \$.375%, 5.00%, 1/31/19   \$825   \$829,809     Spectrum Brands, Inc.; New Term Loan, \$.375%, 5.00%, 1/31/19   \$1.699   \$1,710,147     Pressige Brands, Inc., New Term Loan, \$.375%, 5.00%, 1/31/19   \$1.699   \$1,710,147     Pressige Brands, Inc., New Term Loan, \$.375%, 5.00%, 1/31/19   \$1.699   \$1,710,147     Pressige Brands, Inc., New Term Loan, \$.375%, 5.00%, 1/31/19   \$1.699	Term Loan B, 5.25%, 2/19/19		847	851,178
2nd Lien Term Loan 1, 950%, 1/29/16   \$75   \$93,446   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$84   \$85,339   \$85,32	Station Casinos, Inc., New Term Loan B, 5.00%, 3/02/20		3,211	3,241,240
Refinancing Term Loan, 6.25%, 6/26/19         841         8.93,39           Twin River Management Group, Inc., Term Loan B, 5.25%, 11/09/18         1,500         1,510,66           Wendy's International, Inc., New Term Loan B, 3.25%, 5/15/19         578         579,221           Household Products 1.2%           Bass Pro Group LLC, New Term Loan, 3.75%, 11/20/19         1,699         1,710,147           Prestige Brands, Inc., New Term Loan, 3.75%, 1.00/19         825         829,869           Spectrum Brands, Inc.:         Term Loan, 3.00%, 9/07/17         618         619,733           Term Loan, 3.50%, 9/04/19         906         908,661           4,068,410           Par Inc.         (000)         Value           Floating Rate Loan Interests (c)         (000)         Value           Independent Power Producers & Energy Traders         1.2%         2,427         2,448,939           Star West Generation LLC, Term Loan, 4.50%, 9/30/20         2,427         2,448,939         2,547         2,547,380         2,427         2,448,939         2,547         2,547,380         1,083,593         2,547         2,547,380         1,083,593         2,547,380         2,547         2,547,380         1,083,593         2,547,380         1,083,593         2,547	Travelport LLC:			
Twin River Management Group, Inc., Term Loan B, 3.25%, 5/15/19         1,500         1,510,766           Wendy's International, Inc., New Term Loan B, 3.25%, 5/15/19         37,241,397           Household Products         1.2%         31,241,397           Bass Pro Group LLC, New Term Loan, 3.75%, 11/20/19         1,699         1,710,147           Pressign Brands, Inc., New Term Loan, 3.75%, 11/20/19         168         619,733           Spectrum Brands, Inc.         1         4,068,410           Term Loan C, 3.00%, 9/07/17         916         60         908,661           Term Loan C, 3.50%, 9/04/19         906         908,661         908,661           Floating Rate Loan Interests (c)         Par         4,068,410         406,8410           Independent Power Producers & Energy Traders         1.2%         1.24         2,438,433           Star West Generation LLC, Term Loan, 4.50%, 9/30/20         2,427         2,448,393         2,427         2,448,393           Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20         1,077         1,083,393         1,077         1,083,393         1,077         1,083,393         1,096,916         1.00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,0	2nd Lien Term Loan 1, 9.50%, 1/29/16		575	593,446
Twin River Management Group, Inc., Term Loan B, 3.25%, 5/15/19         1,500         1,510,766           Wendy's International, Inc., New Term Loan B, 3.25%, 5/15/19         37,241,397           Household Products         1.2%         31,241,397           Bass Pro Group LLC, New Term Loan, 3.75%, 11/20/19         1,699         1,710,147           Pressign Brands, Inc., New Term Loan, 3.75%, 11/20/19         168         619,733           Spectrum Brands, Inc.         1         4,068,410           Term Loan C, 3.00%, 9/07/17         916         60         908,661           Term Loan C, 3.50%, 9/04/19         906         908,661         908,661           Floating Rate Loan Interests (c)         Par         4,068,410         406,8410           Independent Power Producers & Energy Traders         1.2%         1.24         2,438,433           Star West Generation LLC, Term Loan, 4.50%, 9/30/20         2,427         2,448,393         2,427         2,448,393           Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20         1,077         1,083,393         1,077         1,083,393         1,077         1,083,393         1,096,916         1.00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,0	Refinancing Term Loan, 6.25%, 6/26/19		841	859,339
Wendy s International, Inc., New Term Loan B, 3.25%, 5/15/19   578   579,221	Twin River Management Group, Inc., Term Loan B, 5.25%, 11/09/18		1,500	
Household Products   1.2%			-	
Household Products   1.2%				*
Household Products   1.2%				31 241 207
Bass Pro Group LLC, New Term Loan, 3.75%, 11/20/19         1.699         1.710,147           Prestige Brands, Inc., New Term Loan, 3.75% - 5.00%, 1/31/19         825         829,869           Spectrum Brands, Inc.:         8         829,869           Term Loan A, 3.00%, 9/07/17         618         619,733           Term Loan C, 3.50%, 9/04/19         908,661         4,068,410           Par (000)         Value           Floating Rate Loan Interests (c)         Par (000)         Value           Independent Power Producers & Energy Traders 1.2%         USD 561         \$ 564,384           La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20         2,427         2,448,393           Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20         1,077         1,083,593           Industrial Conglomerates 0.7%         2,577         2,547,380           Sequa Corp., New Term Loan B, 4.25%, 12/20/19         1,12         1,134,886           Assurance 2.4%           Alliant Holdings I, Inc., New Term Loan B, 4.50%, 5/24/19         1,718         1,7585           CNO Financial Group, Inc., Term Loan B, 2.375%, 9/20/18         1,718         1,7585           CNO Financial Group, Inc., Term Loan B, 2,375%, 9/20/18         1,109         1,919,397           Toll Lien Term Loan, 2,5	Household Products 12%			31,441,397
Prestige Brands, Inc., New Term Loan, 3.75% - 5.00%, 1/31/19 Spectrum Brands, Inc.: Term Loan A, 3.00%, 9/07/17 Spectrum Brands, 10c.: Term Loan C, 3.50%, 9/04/19 Spectrum Brands, 10c.: Term Loan C, 3.50%, 9/04/19 Spectrum Brands, 10c.:  Term Loan C, 3.50%, 9/04/19 Spectrum Brands, 10c.:  Par  4,068,410 Par  (000) Value  Hodependent Power Producers & Energy Traders L2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 USD 561 S 564,384 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20 Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Sequa Corp., New Term Loan B, 4.50%, 5/24/19 Asurion LLC, New Term Loan B, 4.50%, 5/24/19 Asurion LLC, New Term Loan B, 4.50%, 5/24/19 Sulfant Holdings I, Inc., New Term Loan B, 4.55%, 1/2/20/19 Asurion LLC, New Term Loan B, 4.50%, 5/24/19 Sulfant Holdings I, Inc., New Term Loan B, 4.50%, 5/24/19 Sulfant Holdings I, Inc., New Term Loan B, 4.50%, 5/24/19 Sulfant Holdings I, Inc., New Term Loan B, 4.50%, 5/24/19 Sulfant Holdings I, Inc., New Term Loan B, 4.50%, 5/24/19 Sulfant Holdings I, Inc., New Term Loan B, 3.57%, 9/20/18 Sulfant Holdings I, Inc., New Term Loan B, 3.57%, 9/20/18 Sulfant Holdings I, Inc., New Term Loan B, 3.75%, 9/20/18 Sulfant Holdings I, Inc., New Term Loan B, 3.75%, 9/20/18 Sulfant Holdings I, Inc., New Term Loan B, 3.75%, 9/20/18 Sulfant Holdings I, Inc., New Term Loan B, 3.75%, 9/20/18 Sulfant Holdings I, Inc., New Term Loan B, 3.55%, 9/20/18 Sulfant Holdings I, Inc., New Term Loan B, 3.55%, 9/20/18 Sulfant Holdings I, Inc., New Term Loan B, 3.55%, 9/20/18 Sulfant Holdings I, Inc., New Term Loan B, 3.55%, 9/20/18 Sulfant Holdings I, Inc., New Term Loan B, 3.55%, 9/20/19 Sulfant Holdings I, Inc., New Term Loan B, 3.55%, 9/20/19 Sulfant Holdings I, Inc., New Term Loan B, 3.55%, 9/20/19 Sulfant Holdings I, Inc., New Term Loan B, 3.55%, 9/20/19 Sulfant Holdings I, Inc., New Term Loan B, 3.55%, 9/20/19 Sulfant Ho			1 600	1 710 147
Spectrum Brands, Inc.:   Term Loan A, 3.00%, 9/07/17	•			
Term Loan A, 3.00%, 9/07/17         618         619,733           Term Loan C, 3.50%, 9/04/19         906         908,661           4,068,410           Par (000)         Value           Floating Rate Loan Interests (c) (000)         Value           Calpine Corp., Term Loan B1, 4.00%, 4/02/18         USD 561         \$ 564,384           La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20         2,427         2,448,399           Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20         1,077         1,083,593           Industrial Conglomerates 0.7%         2,577         2,547,380           Sequa Corp., New Term Loan B, 5.25%, 6/19/17         2,577         2,547,380           Insurance 2.4%           Alliant Holdings I, Inc., New Term Loan B, 4.25%, 1/20/19         1,124         1,134,886           Asurion LLC, New Term Loan B, 2,57%, 9/20/18         1,382         1,382,907           Cooper Gay Swett & Crawford Ltd.:         1,109         1,091,397           2nd Lien Term Loan, 5.00%, 4/16/20         530         507,475           Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19         975         973,522           Hub International Ltd., Term Loan B, 4.75%, 10/02/20         1,167         1,179,81			623	029,009
Term Loan C, 3.50%, 9/04/19         906         908,661           Incomment of the part of the			610	610.722
Par (000)   Par				
Par (000)   Value	Term Loan C, 5.50%, 9/04/19		900	908,001
Par (000)   Value				
Floating Rate Loan Interests (c)   (000)   Value   Independent Power Producers & Energy Traders   1.2%   USD   561   \$ 564,384   La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20   2,427   2,448,939   Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20   1,077   1,083,593   1,097				1.060.110
Independent Power Producers & Energy Traders   1.2%   2.4%   1.00%, 4/02/18   2.40%   3.2   4.48,939   3.4%   2.447   2.448,939   3.4%   2.477   2.448,939   3.4%   2.477   3.488,939   3.4%			D	4,068,410
Calpine Corp., Term Loan B1, 4.00%, 4/02/18       USD       561       \$ 564,384         La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20       2,427       2,448,939         Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20       1,077       1,083,593         4,096,916         Industrial Conglomerates 0.7%         Sequa Corp., New Term Loan B, 5.25%, 6/19/17       2,577       2,547,380         Insurance 2.4%         Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19       1,124       1,134,886         Asurion LLC, New Term Loan B, 4.25%, 12/20/19       1,718       1,716,585         CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18       1,382       1,382,907         Cooper Gay Swett & Crawford Ltd.:         Ist Lien Term Loan, 5.00%, 4/16/20       1,109       1,091,397         2nd Lien Term Loan, 8.25%, 10/16/20       1,109       1,091,397         2nd Lien Term Loan, 8.25%, 10/16/20       530       507,475         Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19       975       973,522         Hub International Ltd., Term Loan B, 4.75%, 10/02/20       1,167       1,179,481         National Financial Partners Corp., Term Loan B, 3.75%, 2/11/18       1,820	Place D. A. Land J. C. A. C. C.			
La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20       2,427       2,448,939         Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20       1,077       1,083,593         4,096,916         Industrial Conglomerates 0.7%         Sequa Corp., New Term Loan B, 5.25%, 6/19/17       2,577       2,547,380         Insurance 2.4%				
Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20       1,077       1,083,593         Industrial Conglomerates 0.7%         Sequa Corp., New Term Loan B, 5.25%, 6/19/17       2,577       2,547,380         Insurance 2.4%       Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19       1,124       1,134,886         Asurion LLC, New Term Loan B, 4.50%, 5/24/19       1,718       1,716,585         CNO Financial Group, Inc., Term Loan B, 2.375%, 9/20/18       1,382,907         Cooper Gay Swett & Crawford Ltd.:         1st Lien Term Loan, 5.00%, 4/16/20       1,109       1,091,397         2nd Lien Term Loan, 8.25%, 10/16/20       5,07,475         2nd Lien Term Loan, 8.25%, 10/16/20       5,07,475         2nd Lien Term Loan B, 4.75%, 10/02/20       1,167       1,179,481         National Financial Partners Corp., Term Loan, 5.25%, 7/01/20       338       340,942         Internet Software & Services 1.3%         Internet Software & Services 1.3%       1,820       1,820       1,827,195         Internet Corp., New Term Loan B, 3.25%, 2/11/18       1,820       1,820       <	Independent Power Producers & Energy Traders 1.2%	II OF	(000)	Value
A,096,916   Industrial Conglomerates   0.7%   Sequa Corp., New Term Loan B, 5.25%, 6/19/17   2,547,380   Insurance   2.4%   Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19   1,124   1,134,886   Asurion LLC, New Term Loan B, 4.50%, 5/24/19   1,718   1,716,585   CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18   1,382   1,382,907   Cooper Gay Swett & Crawford Ltd.:	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18	USD	( <b>000</b> ) 561	<b>Value</b> \$ 564,384
Sequa Corp., New Term Loan B, 5.25%, 6/19/17   2,547,380   2,577   2,547,380   2,577   2,547,380   2,577   2,547,380   2,577   2,547,380   2,577   2,547,380   2,577   2,547,380   2,577   2,547,380   2,578   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,578   2,547,380   2,578	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20	USD	( <b>000</b> ) 561 2,427	<b>Value</b> \$ 564,384 2,448,939
Sequa Corp., New Term Loan B, 5.25%, 6/19/17   2,547,380   2,577   2,547,380   2,577   2,547,380   2,577   2,547,380   2,577   2,547,380   2,577   2,547,380   2,577   2,547,380   2,577   2,547,380   2,578   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,547,380   2,578   2,578   2,547,380   2,578	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20	USD	( <b>000</b> ) 561 2,427	<b>Value</b> \$ 564,384 2,448,939
Sequa Corp., New Term Loan B, 5.25%, 6/19/17       2,547,380         Insurance       2,4%         Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19       1,124       1,134,886         Aswrion LLC, New Term Loan B1, 4.50%, 5/24/19       1,718       1,716,585         CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18       1,382       1,382,907         Cooper Gay Swett & Crawford Ltd.:       1       1,109       1,091,397         2nd Lien Term Loan, 5.00%, 4/16/20       530       507,475       500       500       507,475       500       500       507,475       500       500       507,475       500       500       507,475       500       500       507,475       500       500       500       507,475       500       500       507,475       500       500       500       507,475       500       500       507,475       500       500       500       507,475       500       500       500       507,475       500       500       500       507,475       500       500       500       507,475       500       500       500       507,475       500       500       500       500       500       500       500       500       500       500       500       500       500	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20	USD	( <b>000</b> ) 561 2,427	<b>Value</b> \$ 564,384 2,448,939
Insurance 2.4%         Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19       1,124       1,134,886         Astrion LLC, New Term Loan B1, 4.50%, 5/24/19       1,718       1,716,585         CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18       1,382       1,382,907         Cooper Gay Swett & Crawford Ltd.:       1       1,109       1,091,397         2nd Lien Term Loan, 5.00%, 4/16/20       530       507,475         2nd Lien Term Loan, 8.25%, 10/16/20       530       507,475         Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19       975       973,522         Hub International Ltd., Term Loan B, 4.75%, 10/02/20       1,167       1,179,481         National Financial Partners Corp., Term Loan, 5.25%, 7/01/20       338       340,942         Internet Software & Services 1.3%         Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18       1,820       1,825,477         Open Text Corp., Term Loan B, 3.25%, 1/04/21       746,863         W3 Co.:       1       1,082       1,083,177         1st Lien Term Loan, 5.75%, 3/13/20       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20	USD	( <b>000</b> ) 561 2,427	Value \$ 564,384 2,448,939 1,083,593
Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19  Asurion LLC, New Term Loan B1, 4.50%, 5/24/19  CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18  CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18  Cooper Gay Swett & Crawford Ltd.:  Ist Lien Term Loan, 5.00%, 4/16/20  Ind Lien Term Loan, 8.25%, 10/16/20  Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19  Hub International Ltd., Term Loan B, 4.75%, 10/02/20  Hub International Ltd., Term Loan B, 4.75%, 10/02/20  Internet Software & Services 1.3%  Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18  Open Text Corp., Term Loan B, 3.25%, 1/04/21  W3 Co.:  Ist Lien Term Loan, 5.75%, 3/13/20  1,082  1,083,177  2nd Lien Term Loan, 9.25%, 9/11/20  419  423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20 Industrial Conglomerates 0.7%	USD	( <b>000</b> ) 561 2,427	Value \$ 564,384 2,448,939 1,083,593 4,096,916
Asurion LLC, New Term Loan B1, 4.50%, 5/24/19  1,716,585 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18  1,382 1,382,907 Cooper Gay Swett & Crawford Ltd.:  1st Lien Term Loan, 5.00%, 4/16/20 1,109 1,091,397 2nd Lien Term Loan, 8.25%, 10/16/20 530 507,475 Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19 975 973,522 Hub International Ltd., Term Loan B, 4.75%, 10/02/20 1,167 National Financial Partners Corp., Term Loan, 5.25%, 7/01/20  1stienter Software & Services 1.3% Internet Software & Services 1.3% Internet Software & Services 1.3% Internet Corp., New Term Loan B, 3.75%, 2/11/18 0pen Text Corp., Term Loan B, 3.25%, 1/04/21 1,820 1,825,477 Open Text Corp., Term Loan B, 3.25%, 1/04/21 1,082 1,083,177 2nd Lien Term Loan, 5.75%, 3/13/20 1,082 1,083,177 2nd Lien Term Loan, 9.25%, 9/11/20	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20	USD	(000) 561 2,427 1,077	Value \$ 564,384 2,448,939 1,083,593 4,096,916
CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18  Cooper Gay Swett & Crawford Ltd.:  1st Lien Term Loan, 5.00%, 4/16/20  2nd Lien Term Loan, 8.25%, 10/16/20  2nd Lien Term Loan, 8.25%, 10/10/20  3nd So7,475  Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19  4nd International Ltd., Term Loan B, 4.75%, 10/02/20  3nd So7,195  Internet Software & Services 1.3%  Internet Software & Services 1.3%  Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18  1,820  1,825,477  Open Text Corp., Term Loan B, 3.25%, 1/04/21  3nd Lien Term Loan, 5.75%, 3/13/20  1,082,177  2nd Lien Term Loan, 9.25%, 9/11/20  419  423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17	USD	(000) 561 2,427 1,077	Value \$ 564,384 2,448,939 1,083,593 4,096,916
Cooper Gay Swett & Crawford Ltd.:       1,109       1,091,397         1st Lien Term Loan, 5.00%, 4/16/20       530       507,475         2nd Lien Term Loan, 8.25%, 10/16/20       530       507,475         Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19       975       973,522         Hub International Ltd., Term Loan B, 4.75%, 10/02/20       1,167       1,179,481         National Financial Partners Corp., Term Loan, 5.25%, 7/01/20       338       340,942         Internet Software & Services 1.3%         Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18       1,820       1,825,477         Open Text Corp., Term Loan B, 3.25%, 1/04/21       745       746,863         W3 Co.:       1st Lien Term Loan, 5.75%, 3/13/20       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4%	USD	(000) 561 2,427 1,077	\$ 564,384 2,448,939 1,083,593 4,096,916 2,547,380
Cooper Gay Swett & Crawford Ltd.:       1,109       1,091,397         1st Lien Term Loan, 5.00%, 4/16/20       530       507,475         2nd Lien Term Loan, 8.25%, 10/16/20       530       507,475         Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19       975       973,522         Hub International Ltd., Term Loan B, 4.75%, 10/02/20       1,167       1,179,481         National Financial Partners Corp., Term Loan, 5.25%, 7/01/20       338       340,942         Internet Software & Services 1.3%         Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18       1,820       1,825,477         Open Text Corp., Term Loan B, 3.25%, 1/04/21       745       746,863         W3 Co.:       1st Lien Term Loan, 5.75%, 3/13/20       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19	USD	(000) 561 2,427 1,077  2,577  1,124	Value \$ 564,384 2,448,939 1,083,593 4,096,916 2,547,380 1,134,886 1,716,585
2nd Lien Term Loan, 8.25%, 10/16/20       530       507,475         Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19       975       973,522         Hub International Ltd., Term Loan B, 4.75%, 10/02/20       1,167       1,179,481         National Financial Partners Corp., Term Loan, 5.25%, 7/01/20       338       340,942         Internet Software & Services 1.3%         Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18       1,820       1,825,477         Open Text Corp., Term Loan B, 3.25%, 1/04/21       745       746,863         W3 Co.:       1st Lien Term Loan, 5.75%, 3/13/20       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19	USD	(000) 561 2,427 1,077  2,577  1,124 1,718	Value \$ 564,384 2,448,939 1,083,593 4,096,916 2,547,380 1,134,886 1,716,585
Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19       975       973,522         Hub International Ltd., Term Loan B, 4.75%, 10/02/20       1,167       1,179,481         National Financial Partners Corp., Term Loan, 5.25%, 7/01/20       338       340,942         Internet Software & Services 1.3%         Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18       1,820       1,825,477         Open Text Corp., Term Loan B, 3.25%, 1/04/21       745       746,863         W3 Co.:       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19	USD	(000) 561 2,427 1,077  2,577  1,124 1,718	Value \$ 564,384 2,448,939 1,083,593 4,096,916 2,547,380 1,134,886 1,716,585
Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19       975       973,522         Hub International Ltd., Term Loan B, 4.75%, 10/02/20       1,167       1,179,481         National Financial Partners Corp., Term Loan, 5.25%, 7/01/20       338       340,942         Internet Software & Services 1.3%         Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18       1,820       1,825,477         Open Text Corp., Term Loan B, 3.25%, 1/04/21       745       746,863         W3 Co.:       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18	USD	(000) 561 2,427 1,077  2,577  1,124 1,718 1,382	Value  \$ 564,384 2,448,939 1,083,593  4,096,916  2,547,380  1,134,886 1,716,585 1,382,907
Hub International Ltd., Term Loan B, 4.75%, 10/02/20  National Financial Partners Corp., Term Loan, 5.25%, 7/01/20  338  340,942  8,327,195  Internet Software & Services 1.3%  Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18  Open Text Corp., Term Loan B, 3.25%, 1/04/21  745  746,863  W3 Co.:  1st Lien Term Loan, 5.75%, 3/13/20  1,082  1,083,177  2nd Lien Term Loan, 9.25%, 9/11/20  1,167  1,179,481  8,327,195  1,825,477  746,863  1,820  1,825,477  745  746,863  419  423,140	Independent Power Producers & Energy Traders 1.2%  Calpine Corp., Term Loan B1, 4.00%, 4/02/18  La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20  Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7%  Sequa Corp., New Term Loan B, 5.25%, 6/19/17  Insurance 2.4%  Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19  Asurion LLC, New Term Loan B1, 4.50%, 5/24/19  CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18  Cooper Gay Swett & Crawford Ltd.:	USD	(000)  561 2,427 1,077  2,577  1,124 1,718 1,382  1,109	Value  \$ 564,384 2,448,939 1,083,593  4,096,916  2,547,380  1,134,886 1,716,585 1,382,907  1,091,397
National Financial Partners Corp., Term Loan, 5.25%, 7/01/20       338       340,942         8,327,195         Internet Software & Services 1.3%         Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18       1,820       1,825,477         Open Text Corp., Term Loan B, 3.25%, 1/04/21       745       746,863         W3 Co.:       1       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18 Cooper Gay Swett & Crawford Ltd.: 1st Lien Term Loan, 5.00%, 4/16/20	USD	(000)  561 2,427 1,077  2,577  1,124 1,718 1,382  1,109 530	Value  \$ 564,384 2,448,939 1,083,593  4,096,916 2,547,380  1,134,886 1,716,585 1,382,907  1,091,397 507,475
8,327,195  Internet Software & Services 1.3% Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18 Open Text Corp., Term Loan B, 3.25%, 1/04/21  W3 Co.: 1st Lien Term Loan, 5.75%, 3/13/20 1,082 1,083,177 2nd Lien Term Loan, 9.25%, 9/11/20 419 423,140	Independent Power Producers & Energy Traders 1.2%  Calpine Corp., Term Loan B1, 4.00%, 4/02/18  La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20  Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7%  Sequa Corp., New Term Loan B, 5.25%, 6/19/17  Insurance 2.4%  Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19  Asurion LLC, New Term Loan B1, 4.50%, 5/24/19  CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18  Cooper Gay Swett & Crawford Ltd.:  1st Lien Term Loan, 5.00%, 4/16/20  2nd Lien Term Loan, 8.25%, 10/16/20	USD	(000)  561 2,427 1,077  2,577  1,124 1,718 1,382  1,109 530 975	Value  \$ 564,384 2,448,939 1,083,593  4,096,916  2,547,380  1,134,886 1,716,585 1,382,907  1,091,397 507,475 973,522
Internet Software & Services 1.3%         Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18       1,820       1,825,477         Open Text Corp., Term Loan B, 3.25%, 1/04/21       745       746,863         W3 Co.:       1       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2%  Calpine Corp., Term Loan B1, 4.00%, 4/02/18  La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20  Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7%  Sequa Corp., New Term Loan B, 5.25%, 6/19/17  Insurance 2.4%  Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19  Asurion LLC, New Term Loan B1, 4.50%, 5/24/19  CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18  Cooper Gay Swett & Crawford Ltd.:  1st Lien Term Loan, 5.00%, 4/16/20  2nd Lien Term Loan, 8.25%, 10/16/20  Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19  Hub International Ltd., Term Loan B, 4.75%, 10/02/20	USD	(000)  561 2,427 1,077  2,577  1,124 1,718 1,382  1,109 530 975 1,167	Value  \$ 564,384 2,448,939 1,083,593  4,096,916  2,547,380  1,134,886 1,716,585 1,382,907  1,091,397 507,475 973,522 1,179,481
Internet Software & Services 1.3%         Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18       1,820       1,825,477         Open Text Corp., Term Loan B, 3.25%, 1/04/21       745       746,863         W3 Co.:       1       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2%  Calpine Corp., Term Loan B1, 4.00%, 4/02/18  La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20  Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7%  Sequa Corp., New Term Loan B, 5.25%, 6/19/17  Insurance 2.4%  Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19  Asurion LLC, New Term Loan B1, 4.50%, 5/24/19  CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18  Cooper Gay Swett & Crawford Ltd.:  1st Lien Term Loan, 5.00%, 4/16/20  2nd Lien Term Loan, 8.25%, 10/16/20  Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19  Hub International Ltd., Term Loan B, 4.75%, 10/02/20	USD	(000)  561 2,427 1,077  2,577  1,124 1,718 1,382  1,109 530 975 1,167	Value  \$ 564,384 2,448,939 1,083,593  4,096,916  2,547,380  1,134,886 1,716,585 1,382,907  1,091,397 507,475 973,522 1,179,481
Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18       1,820       1,825,477         Open Text Corp., Term Loan B, 3.25%, 1/04/21       745       746,863         W3 Co.:       1,082       1,083,177         1st Lien Term Loan, 5.75%, 3/13/20       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2%  Calpine Corp., Term Loan B1, 4.00%, 4/02/18  La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20  Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7%  Sequa Corp., New Term Loan B, 5.25%, 6/19/17  Insurance 2.4%  Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19  Asurion LLC, New Term Loan B1, 4.50%, 5/24/19  CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18  Cooper Gay Swett & Crawford Ltd.:  1st Lien Term Loan, 5.00%, 4/16/20  2nd Lien Term Loan, 8.25%, 10/16/20  Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19  Hub International Ltd., Term Loan B, 4.75%, 10/02/20	USD	(000)  561 2,427 1,077  2,577  1,124 1,718 1,382  1,109 530 975 1,167	Value  \$ 564,384 2,448,939 1,083,593  4,096,916  2,547,380  1,134,886 1,716,585 1,382,907  1,091,397 507,475 973,522 1,179,481 340,942
Open Text Corp., Term Loan B, 3.25%, 1/04/21       745       746,863         W3 Co.:       1st Lien Term Loan, 5.75%, 3/13/20       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18 Cooper Gay Swett & Crawford Ltd.: 1st Lien Term Loan, 5.00%, 4/16/20 2nd Lien Term Loan, 8.25%, 10/16/20 Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19 Hub International Ltd., Term Loan B, 4.75%, 10/02/20 National Financial Partners Corp., Term Loan, 5.25%, 7/01/20	USD	(000)  561 2,427 1,077  2,577  1,124 1,718 1,382  1,109 530 975 1,167	Value  \$ 564,384 2,448,939 1,083,593  4,096,916  2,547,380  1,134,886 1,716,585 1,382,907  1,091,397 507,475 973,522 1,179,481 340,942
W3 Co.:       1,082       1,083,177         1st Lien Term Loan, 5.75%, 3/13/20       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18 Cooper Gay Swett & Crawford Ltd.: 1st Lien Term Loan, 5.00%, 4/16/20 2nd Lien Term Loan, 8.25%, 10/16/20 Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19 Hub International Ltd., Term Loan B, 4.75%, 10/02/20 National Financial Partners Corp., Term Loan, 5.25%, 7/01/20	USD	(000)  561 2,427 1,077  2,577  1,124 1,718 1,382  1,109 530 975 1,167 338	Value  \$ 564,384 2,448,939 1,083,593  4,096,916  2,547,380  1,134,886 1,716,585 1,382,907  1,091,397 507,475 973,522 1,179,481 340,942  8,327,195
1st Lien Term Loan, 5.75%, 3/13/20       1,082       1,083,177         2nd Lien Term Loan, 9.25%, 9/11/20       419       423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18 Cooper Gay Swett & Crawford Ltd.: 1st Lien Term Loan, 5.00%, 4/16/20 2nd Lien Term Loan, 8.25%, 10/16/20 Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19 Hub International Ltd., Term Loan B, 4.75%, 10/02/20 National Financial Partners Corp., Term Loan, 5.25%, 7/01/20  Internet Software & Services 1.3% Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18	USD	(000)  561 2,427 1,077  2,577  1,124 1,718 1,382  1,109 530 975 1,167 338	Value  \$ 564,384 2,448,939 1,083,593  4,096,916  2,547,380  1,134,886 1,716,585 1,382,907  1,091,397 507,475 973,522 1,179,481 340,942  8,327,195 1,825,477
2nd Lien Term Loan, 9.25%, 9/11/20 419 423,140	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18 Cooper Gay Swett & Crawford Ltd.: 1st Lien Term Loan, 5.00%, 4/16/20 2nd Lien Term Loan, 8.25%, 10/16/20 Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19 Hub International Ltd., Term Loan B, 4.75%, 10/02/20 National Financial Partners Corp., Term Loan, 5.25%, 7/01/20  Internet Software & Services 1.3% Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18 Open Text Corp., Term Loan B, 3.25%, 1/04/21	USD	(000)  561 2,427 1,077  2,577  1,124 1,718 1,382  1,109 530 975 1,167 338	Value  \$ 564,384 2,448,939 1,083,593  4,096,916  2,547,380  1,134,886 1,716,585 1,382,907  1,091,397 507,475 973,522 1,179,481 340,942  8,327,195 1,825,477
	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18 Cooper Gay Swett & Crawford Ltd.: 1st Lien Term Loan, 5.00%, 4/16/20 2nd Lien Term Loan, 8.25%, 10/16/20 Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19 Hub International Ltd., Term Loan B, 4.75%, 10/02/20 National Financial Partners Corp., Term Loan, 5.25%, 7/01/20  Internet Software & Services 1.3% Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18 Open Text Corp., Term Loan B, 3.25%, 1/04/21 W3 Co.:	USD	(000) 561 2,427 1,077  2,577  1,124 1,718 1,382  1,109 530 975 1,167 338  1,820 745	Value  \$ 564,384 2,448,939 1,083,593  4,096,916 2,547,380  1,134,886 1,716,585 1,382,907  1,091,397 507,475 973,522 1,179,481 340,942  8,327,195  1,825,477 746,863
Web.com Group, Inc., Term Loan B, 4.50%, 10/2//17 628 633,120	Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18 Cooper Gay Swett & Crawford Ltd.: 1st Lien Term Loan, 5.00%, 4/16/20 2nd Lien Term Loan, 8.25%, 10/16/20 Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19 Hub International Ltd., Term Loan B, 4.75%, 10/02/20 National Financial Partners Corp., Term Loan, 5.25%, 7/01/20  Internet Software & Services 1.3% Internet Software & Services 1.3% Internet Corp., Term Loan B, 3.75%, 2/11/18 Open Text Corp., Term Loan B, 3.25%, 1/04/21 W3 Co.: 1st Lien Term Loan, 5.75%, 3/13/20	USD	(000) 561 2,427 1,077  2,577  1,124 1,718 1,382  1,109 530 975 1,167 338  1,820 745  1,082	Value  \$ 564,384 2,448,939 1,083,593  4,096,916 2,547,380  1,134,886 1,716,585 1,382,907  1,091,397 507,475 973,522 1,179,481 340,942  8,327,195 1,825,477 746,863 1,083,177
	Independent Power Producers & Energy Traders 1.2%  Calpine Corp., Term Loan B1, 4.00%, 4/02/18  La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20  Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20  Industrial Conglomerates 0.7%  Sequa Corp., New Term Loan B, 5.25%, 6/19/17  Insurance 2.4%  Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19  Asurion LLC, New Term Loan B1, 4.50%, 5/24/19  CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18  Cooper Gay Swett & Crawford Ltd.:  1st Lien Term Loan, 5.00%, 4/16/20  2nd Lien Term Loan, 8.25%, 10/16/20  Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19  Hub International Ltd., Term Loan B, 4.75%, 10/02/20  National Financial Partners Corp., Term Loan, 5.25%, 7/01/20  Internet Software & Services 1.3%  Internet Software & Services 1.3%  Internet Corp., Term Loan B, 3.25%, 1/04/21  W3 Co.:  1st Lien Term Loan, 5.75%, 3/13/20  2nd Lien Term Loan, 9.25%, 9/11/20	USD	(000) 561 2,427 1,077  2,577  1,124 1,718 1,382  1,109 530 975 1,167 338  1,820 745  1,082 419	Value  \$ 564,384 2,448,939 1,083,593  4,096,916 2,547,380  1,134,886 1,716,585 1,382,907  1,091,397 507,475 973,522 1,179,481 340,942  8,327,195  1,825,477 746,863  1,083,177 423,140

		4,711,777	
IT Services 2.8%			
Ceridian Corp., New Term Loan B, 4.41%, 5/09/17	1,733	1,740,375	
First Data Corp., Term Loan:			
Extended Term Loan B, 4.16%, 3/23/18	4,410	4,405,376	
Term Loan, 4.16%, 9/24/18	680	679,436	

BLACKROCK FLOATING RATE INCOME TRUST

**BlackRock Floating Rate Income Trust (BGT)** 

Tright   Service   Security   S			Par	
Genpact International, Inc., Term Lann B, 3.50%, 870/19   USD 2.09   \$ 2,061,080   Indicational, Dec., We Term Lann, 8.00%, 575/18   314   264,494   304,407   304,5	Floating Rate Loan Interests (c)		(000)	Value
InfofCorpus   Information		TIOD	2.050	A 064 007
SunGard Data Systems Inc.:   Incline Inc. 14, 2008, 181/20		USD		
IERT Loan B. 4.30%, 13120	1		314	264,494
Term Loan E, 4.00%, 3.09/20  Lelsaure Equipment & Products 6.1% FGI Operating Co, LLC, Term Loan, 5.50%, 4/19/19  Lelsaure Equipment & Products 6.1% FGI Operating Co, LLC, Term Loan, 5.50%, 4/19/19  Lelsaure Equipment & Products 6.1% FGI Operating Co, LLC, Term Loan, 5.50%, 4/19/19  Les Celeces Tools & Services 0.5%  Tableon, Inc. Term Loan  Anachinery 4.0%  Machinery 4.0%  Machinery 4.0%  Machinery 4.0%  Machinery 4.0%  Machinery 4.0%  Machinery 4.0%  Alliance Laundry Systems LLC:  Table	•		672	675.051
Leisure Equipment & Products   0.1%				
Licisure Equipment & Products   0.1%   513,725	Term Loan E, 4.00%, 3/09/20		194	194,407
Licisure Equipment & Products   0.1%   513,725				10 020 944
FGI Operating Co. LLC. Term Loan. 5.50%, 4/19/19   508   513/25   51	Leisure Equipment & Products 0.1%			10,020,744
Life Sciences Tools & Services   0.5%	• •		508	513,725
7.25%, 1/206/18 7.25%, 1/206/18 7.25%, 1/206/18 7.25%, 1/206/18 7.25%, 1/206/19 8.26% 8.26	Life Sciences Tools & Services 0.5%			·
	Patheon, Inc. Term Loan:			
Machinery 4.0%  Malegion US Holding Co., Inc., Term Loan B, 3.00%, 9/30/20  Allegion US Holding Co., Inc., Term Loan B, 3.00%, 9/30/20  Allegion US Holding Co., Inc., Term Loan B, 3.00%, 9/30/20  Allainec Laun/Gy Systems LLC:  2nd Lien Term Loan, 9.59%, 12/10/19  286 289, 408  Refinancing Term Loan, 4.25%, 12/10/18  Term Loan B1, 4.25%, 8/31/20  727 734,477  Term Loan B3, 4.25%, 8/28/20  201 223, 30/2  300 300 300 300 300 300 300 300 300 30	7.25%, 12/06/18		736	733,480
Machiary 4.0% 500 560,000 Alliance Laundry Systems LLC:	7.25%, 1/09/21		975	972,563
Machiary 4.0% 500 560,000 Alliance Laundry Systems LLC:				. =
Allegion US Holding Co., Inc., Term Loan B, 3.00%, 9/30/20 Alliance Lamufy Systems LLC: 2nd Lien Term Loan, 9.50%, 12/10/19 2nd Lien Term Loan, 9.50%, 12/10/19 2nd Lien Term Loan, 9.50%, 12/10/18 2nd Lien Term Loan, 4.25%, 12/10/18 2nd Lien Term Loan, 4.25%, 12/10/18 2nd Lien Term Loan B1, 4.25%, 8/31/20 2nd Lien Term Loan B1, 4.55%, 8/31/20 2nd Lien Term Loan B1, 5.5%, 8/31/20 2nd Lien Term Loan B1, 5.5%, 8/31/20 2nd Lien Term Loan B1, 5.5%, 8/31/20 2nd Lien Term Loan, 4.50%, 7/30/18 2nd Lien Term Loan, 4.50%, 7/30/18 2nd Lien Term Loan, 4.55%, 7/30/18 2nd Lien Term Loan, 4.55%, 8/31/17 2nd Lien Term Loan, 5.05%, 10/20/18	Machinery 4.0%			1,706,043
Alliance Laundry Systems LLC: 2014 Lien Term Loan, 9.50%, 12/10/19 286 289,408 28rfinancing Term Loan, 9.50%, 12/10/18 28rfinancing Term Loan, 9.50%, 12/10/18 28rfinancing Term Loan, 4.25%, 12/10/18 277 734,477 28ren Loan B3, 4.25%, 8/28/20 212 223,402 2234,002 221 223,402 2234,002 221 223,402 2234,002 2334,002 2344,002 2344,002 2344,002 2344,002 2344,002 2344,002 2344,002 2344,002 2344,002 2344,002 2344,002 2344,002 2344,002 2344,003 2444,	•		560	560,000
286   289,408   Refinancing Term Loan, 4.25%, 1210/19   474,194	Alliance Laundry Systems LLC:			,,,,,,
Refinancing Term Loan, 4.25%, 12/10/18         472         474,194           Feanza Acquisition GmbH:         727         734,477           Term Loan BJ, 4.25%, 8/12/0         221         223,402           Gardner Denver, Inc. Term Loan BJ, 4.25%, 8/12/0         201         223,402           Gardner Denver, Inc. Term Loan         2,013         2,009,732           4.25%, 7/30/20         EUR         331         448,302           Generae Power Systems, Inc., Term Loan B, 3.50%, 5/31/20         USD         2,075         2,077,542           Intelligrated, Inc., Ist Lien Term Loan, 4.50%, 7/30/18         1,185         1,189,448           Mirror Bidoc Corp., New Term Loan, 4.50%, 1/20/19         1,054         1,096,622           Navistar International Corp., Term Loan B, 5.75%, 8/17/17         549         556,491           Pacific Industrial Services US Finance Co. LLC:         1         515         527,875           Ist Lien Term Loan, 5.00%, 10/02/18         1,33         1,353,772         2         261 Lien Term Loan, 8, 400%, 8/21/20         923         956,729           Silver II US Holdings LLC, Term Loan, 4,00%, 8/21/30         923         956,729         2           Floating Rate Loan Interests (c)         (00)         Value           Machinery Concluded)         2         424         2,			286	289.408
Feenza Acquisition GmbH:				,
Term Loan B1, 4,25%, 8/31/20         72,7         734,477           Term Loan B3, 4,25%, 8/28/20         221         23,402           Gardner Denver, Inc. Term Loan         2,013         2,003         2,003           4,25%, 7/30/20         EUR         331         448,302           Generac Power Systems, Inc., Term Loan B, 3,50%, 5/31/20         USD         2,075         2,077,542           Intelligrated, Inc., 1st Lien Term Loan, 4,50%, 7/30/18         1,185         1,189,448           Mirror Bidco Corp., New Term Loan, 4,55%, 8/17/17         549         556,491           Pacific Industrial Services US Finance Co. LUC:         1         1,337         1,333,772           1st Lien Term Loan, 8,75%, 4/02/19         515         527,875         2           Rexnord LLC, 1st Lien Term Loan B, 4,00%, 8/21/20         515         527,875         2           Rexnord LLC, 1st Lien Term Loan B, 4,00%, 8/21/20         923         926,729         3         36,74           Prosting Rate Loan Interests (e)         (00)         Value         Value <td>Faenza Acquisition GmbH:</td> <td></td> <td></td> <td>,-,-</td>	Faenza Acquisition GmbH:			,-,-
Term Loan B3, 4,25%, 8/28/20         221         223,402           Gardner Denver, Inc. Term Loan:         2,013         2,009,732           4,75%, 7/30/20         EUR         331         448,302           Generac Power Systems, Inc., Term Loan B, 3.50%, 5/31/20         USD         2,075         2,2077,542           Intelligrated, Inc., 1st Lien Term Loan, 4.50%, 7/30/18         1,185         1,189,448           Mirror Bideo Corp., New Term Loan, 4.25%, 1/2/27/19         1,054         1,059,622           Navistar International Corp., Term Loan B, 5.75%, 8/1/17         549         556,491           Pacific Industrial Services US Finance Co. LLC:         1,337         1,353,772           2nd Lien Term Loan, 5.00%, 10/02/18         1,337         1,353,772           2nd Lien Term Loan, 8.75%, 4/02/19         515         527,875           Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20         923         926,729           Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19         766         768,74           Floating Rate Loan Interests (c)         (00)         Value           Machinery (concluded)         1         42         2,25           Terx Corp., New Term Loan B, 4.50%, 5/08/19         USD         562         565,173           Wabash National Corp., Term Loan B, 4.50%, 5/08/19         1,84	1		727	734,477
Gardner Denver, Inc. Term Loan:				
4.25%, 7/30/20				-, -
A.75%, 7/30/20			2.013	2.009.732
Generac Power Systems, Inc., Term Loan B, 3.50%, 5/31/20         USD 2,075         2,077,542           Intelligrated, Inc., 1st Lien Term Loan, 4.50%, 7/30/18         1,185         1,189,448           Mirror Bideo Corp., New Term Loan, 4.25%, 1/21/19         1,054         1,059,622           Navistar International Corp., Term Loan B, 5.75%, 8/17/17         549         556,491           Pacific Industrial Services US Finance Co. LLC:         1,337         1,353,772           2nd Lien Term Loan, 8.07%, 4/02/19         515         527,875           Rexnord LLC, 1st Lien Term Loan, 4.00%, 8/21/20         923         926,729           Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19         766         768,574           Floating Rate Loan Interests (c)         Par         Par           Floating Rate Loan, 4.00%, 4/28/17         EUR         201         \$ 272,597           Wabash National Corp., Term Loan, 4.00%, 4/28/17         EUR         201         \$ 272,597           Wabash National Corp., Term Loan B, 4.50%, 5/08/19         USD         562         565,173           Marine 0.7%           HGIM Corp., Term Loan B, 3.25%, 10/12/20         1,840         1,852,663           Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20         685         687,398           Catalina Marketing Corp., New Term Loan B,		EUR		
Intelligrated, Inc., 1st Lien Term Loan, 4.50%, 7/30/18				,
Mirror Bidco Corp., New Term Loan, 4.25%, 12/27/19       1,054       1,059,622         Navistar International Corp., Term Loan B, 5.75%, 8/17/17       549       556,491         Pacific Industrial Services US Finance Co. LLC:       1,337       1,353,772         Ist Lien Term Loan, 5.00%, 10/02/18       1,337       1,353,772         2nd Lien Term Loan, 8.75%, 4/02/19       515       527,875         Rexnord LLC, Ist Lien Term Loan B, 4.00%, 8/21/20       923       926,729         Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19       766       768,574         Floating Rate Loan Interests (c)       (000)       Value         Machinery (concluded)       EUR       201       \$ 272,597         Wabash National Corp., Term Loan, 4.00%, 4/28/17       EUR       201       \$ 272,597         Wabash National Corp., Term Loan B, 4.50%, 5/08/19       USD       562       565,173         Marine 0.7%         HGIM Corp., Term Loan B, 5.50%, 6/18/20       2,444       2,479,018         Media 9.2%       2       444       2,479,018         Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20       1,840       1,852,663         Advanstar Communications, Inc., New 2nd Lien Term Loan, 9,50%, 6/06/20       1,521       1,538,301         CBS Outdoor Americas Capital LLC, Term Loan B, 3				
Navistar International Corp., Term Loan B, 5.75%, 8/17/17 Pacific Industrial Services US Finance Co. LLC:  11,337 1,353,772 2nd Lien Term Loan, 5.00%, 10/02/18 1,337 1,353,772 2nd Lien Term Loan, 8.75%, 4/02/19 515 527,875 Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20 292 926,729 Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 766 768,574 Par Floating Rate Loan Interests (c) (000) Value  Machinery (concluded) Terex Corp., New Term Loan, 4.00%, 4/28/17 EUR 201 \$ 272,597 Wabash National Corp., Term Loan B, 4.50%, 5/08/19 USD 562 565,173  Marine 0.7% HGIM Corp., Term Loan B, 5.50%, 6/18/20 2,444 2,479,018 Media 9.2% HGIM Corp., Term Loan B, 3.25%, 10/12/20 2,444 2,479,018 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 1,840 1,852,663 Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20 685 687,398 Catalina Marketing Corp., New Term Loan B, 3.00%, 1/31/21 455,655 Cengage Learning Acquisitions, Inc. (a)(f): Non Extended Term Loan, 0.00%, 7/03/14 195 178,094 Tranche I Incremental, 7.50%, 7/03/14 195 101,552 Term Loan B, 3.81%, 1/29/16 43 41,914 Term Loan Communications, Inc. Term Loan B, 3.91%, 1/29/16 43 41,914 Term Loan Co, 6.91%, 1/30/19 1,521 1,535,39				
Pacific Industrial Services US Finance Co. LLC:  Ist Lien Term Loan, 5,00%, 10/02/18  Ist Lien Term Loan, 5,00%, 10/02/18  Zand Lien Term Loan, 8,75%, 4/02/19  Silver II US Holdings LLC, Term Loan B, 4.00%, 8/21/20  Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19  Floating Rate Loan Interests (c)  Machinery (concluded)  Terex Corp., New Term Loan, 4.00%, 4/28/17  Wabash National Corp., Term Loan B, 4.50%, 5/08/19  Wabash National Corp., Term Loan B, 4.50%, 5/08/19  Marine 0.7%  HGIM Corp., Term Loan B, 5.50%, 6/18/20  Machinery (concluded)  Terex Corp., New Term Loan B, 5.50%, 6/18/20  Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20  Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20  East Catalina Marketing Corp., New Term Loan B, 3.05%, 10/12/20  Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20  East Catalina Marketing Corp., New Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B,				
Ist Lien Term Loan, 5.00%, 10/02/18       1,337       1,353,772         2nd Lien Term Loan, 8.75%, 40/02/19       515       527,875         Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20       923       926,729         Silver II US Holdings LLC, Term Loan B, 4.00%, 12/13/19       766       768,574         Par         Floating Rate Loan Interests (c)       (00)       Value         Machinery (concluded)         Terex Corp., New Term Loan, 4.00%, 4/28/17       EUR       201       \$ 272,597         Wabash National Corp., Term Loan B, 4.50%, 5/08/19       USD       562       565,173         Marine 0.7%         HGIM Corp., Term Loan B, 5.50%, 6/18/20       2,444       2,479,018         Media 9.2%         Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20       1,840       1,852,663         Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20       685       687,398         Catalian Marketing Corp., New Term Loan B, 3.25%, 10/12/20       1,538,301       1,538,301         CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21       455       456,565         Cengage Learning Acquisitions, Inc. (a)(f):         Non Extended Term Lo	Pacific Industrial Services US Finance Co. LLC:			,
2nd Lien Term Loan, 8.75%, 4/02/19       515       527,875         Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20       923       926,729         Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19       766       768,574         Par         Floating Rate Loan Interests (c)       (000)       Value         Machinery (concluded)         Terex Corp., New Term Loan, 4.00%, 4/28/17       EUR       201       \$ 272,597         Wabash National Corp., Term Loan B, 4.50%, 5/08/19       USD       562       565,173         Marine 0.7%         HGIM Corp., Term Loan B, 5.50%, 6/18/20       2,444       2,479,018         Media 9.2%         Activision Bizzard, Inc., Term Loan B, 3.25%, 10/12/20       1,840       1,852,663         Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20       685       687,398         Catalian Marketing Corp., New Term Loan B, 5.25%, 10/12/20       1,521       1,538,301         CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21       455       456,565         Cengage Learning Acquisitions, Inc. (a)(f):       Non Extended Term Loan, 0.00%, 7/03/14       195       178,094         Tranche I Incremental, 7.50%, 7/03/14       195       178,094         Tranche I Incremental, 7.50%, 7/03/14	1st Lien Term Loan, 5.00%, 10/02/18		1,337	1,353,772
Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20         923         926,729           Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19         766         768,574           Par (900)         Value           Floating Rate Loan Interests (c)         Wab         Value           Machinery (concluded)         EUR         201         \$ 272,597           Wabash National Corp., Term Loan B, 4.50%, 5/08/19         USD         562         565,173           Marine         0.7%         L         4.037,338           Media         9.2%         2.444         2.479,018           Media         9.2%         2.663         865,803         867,398           Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20         1,521         1,538,301         CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21         455         456,565			515	
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19         766 Par (000)         768,574 Par (000)			923	926,729
Par (000)   Value				,
Machinery (concluded)         Terex Corp., New Term Loan, 4.00%, 4/28/17       EUR       201       \$ 272,597         Wabash National Corp., Term Loan B, 4.50%, 5/08/19       USD       562       565,173         Marine 0.7%         HGIM Corp., Term Loan B, 5.50%, 6/18/20       2,444       2,479,018         Media 9.2%       2       1,840       1,852,663         Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20       685       687,398         Catalian Marketing Corp., New Term Loan B, 5.25%, 10/12/20       1,521       1,538,301         CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21       455       456,565         Cengage Learning Acquisitions, Inc. (a)(f):       195       178,094         Non Extended Term Loan, 0.00%, 7/03/14       195       178,094         Tranche 1 Incremental, 7.50%, 7/03/14       1,101       1,005,437         Clear Channel Communications, Inc.:       43       41,914         Term Loan B, 3.81%, 1/29/16       43       41,914         Term Loan D, 6.91%, 1/30/19       1,832       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539			Par	
Terex Corp., New Term Loan, 4.00%, 4/28/17         EUR         201         \$ 272,597           Wabash National Corp., Term Loan B, 4.50%, 5/08/19         LUSD         562         565,173           Marine 0.7%           HGIM Corp., Term Loan B, 5.50%, 6/18/20         2,444         2,479,018           Media 9.2%         2.444         2,479,018           Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20         1,840         1,852,663           Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20         685         687,398           Catalian Marketing Corp., New Term Loan B, 5.25%, 10/12/20         1,521         1,538,301           CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21         455         456,565           Cengage Learning Acquisitions, Inc. (a)(f):         195         178,094           Non Extended Term Loan, 0.00%, 7/03/14         195         178,094           Tranche 1 Incremental, 7.50%, 7/03/14         1,101         1,005,437           Clear Channel Communications, Inc.:         43         41,914           Term Loan B, 3.81%, 1/29/16         43         41,914           Term Loan D, 6.91%, 1/30/19         1,832         1,776,545           Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20         1,135         1,145,539	Floating Rate Loan Interests (c)		(000)	Value
Wabash National Corp., Term Loan B, 4.50%, 5/08/19       USD       562       565,173         Marine 0.7%         HGIM Corp., Term Loan B, 5.50%, 6/18/20       2,444       2,479,018         Media 9.2%       8       8       2,52%, 10/12/20       1,840       1,852,663         Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20       685       687,398         Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20       1,521       1,538,301         CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21       455       456,565         Cengage Learning Acquisitions, Inc. (a)(f):       8       178,094       178,094         Tranche 1 Incremental, 7.50%, 7/03/14       195       178,094       178,094         Tranche 1 Incremental, 7.50%, 7/03/14       1,101       1,005,437       1,005,437       1,005,437       1,007,437	Machinery (concluded)			
Marine   0.7%	Terex Corp., New Term Loan, 4.00%, 4/28/17	EUR	201	\$ 272,597
Marine 0.7%         HGIM Corp., Term Loan B, 5.50%, 6/18/20       2,444       2,479,018         Media 9.2%       Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20       1,840       1,852,663         Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20       685       687,398         Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20       1,521       1,538,301         CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21       455       456,565         Cengage Learning Acquisitions, Inc. (a)(f):       Non Extended Term Loan, 0.00%, 7/03/14       195       178,094         Tranche 1 Incremental, 7.50%, 7/03/14       195       178,094         Tranche 2 Communications, Inc.:       Term Loan B, 3.81%, 1/29/16       43       41,914         Term Loan B, 3.81%, 1/29/16       43       41,914       194       195       101,552         Term Loan D, 6.91%, 1/30/19       1,832       1,776,545       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539	Wabash National Corp., Term Loan B, 4.50%, 5/08/19	USD	562	565,173
Marine 0.7%         HGIM Corp., Term Loan B, 5.50%, 6/18/20       2,444       2,479,018         Media 9.2%       Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20       1,840       1,852,663         Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20       685       687,398         Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20       1,521       1,538,301         CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21       455       456,565         Cengage Learning Acquisitions, Inc. (a)(f):       Non Extended Term Loan, 0.00%, 7/03/14       195       178,094         Tranche 1 Incremental, 7.50%, 7/03/14       195       178,094         Tranche 2 Communications, Inc.:       Term Loan B, 3.81%, 1/29/16       43       41,914         Term Loan B, 3.81%, 1/29/16       43       41,914       194       195       101,552         Term Loan D, 6.91%, 1/30/19       1,832       1,776,545       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539				
HGIM Corp., Term Loan B, 5.50%, 6/18/20       2,444       2,479,018         Media 9.2%       Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20       1,840       1,852,663         Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20       685       687,398         Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20       1,521       1,538,301         CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21       455       456,565         Cengage Learning Acquisitions, Inc. (a)(f):       Non Extended Term Loan, 0.00%, 7/03/14       195       178,094         Tranche 1 Incremental, 7.50%, 7/03/14       195       178,094         Tranche 2 Communications, Inc.:       Term Loan B, 3.81%, 1/29/16       43       41,914         Term Loan B, 3.81%, 1/29/16       43       41,914       195       101,552         Term Loan D, 6.91%, 1/30/19       1,832       1,776,545       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539	Marina 0.7%			14,037,338
Media       9.2%         Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20       1,840       1,852,663         Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20       685       687,398         Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20       1,521       1,538,301         CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21       455       456,565         Cengage Learning Acquisitions, Inc. (a)(f):       8       178,094         Non Extended Term Loan, 0.00%, 7/03/14       195       178,094         Tranche 1 Incremental, 7.50%, 7/03/14       1,101       1,005,437         Clear Channel Communications, Inc.:       8       41,914         Term Loan B, 3.81%, 1/29/16       43       41,914         Term Loan C, 3.81%, 1/29/16       105       101,552         Term Loan D, 6.91%, 1/30/19       1,832       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539	HGIM Corp., Term Loan B, 5.50%, 6/18/20		2,444	2,479,018
Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20  Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  Cengage Learning Acquisitions, Inc. (a)(f):  Non Extended Term Loan, 0.00%, 7/03/14  Tranche 1 Incremental, 7.50%, 7/03/14  Clear Channel Communications, Inc.:  Term Loan B, 3.81%, 1/29/16  Term Loan C, 3.81%, 1/29/16  Term Loan C, 3.81%, 1/29/16  Term Loan D, 6.91%, 1/30/19  Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20  Capital Term Loan, 9.50%, 6/06/20  1,552  1,145,539	Media 9.2%			
Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20  Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21  Cengage Learning Acquisitions, Inc. (a)(f):  Non Extended Term Loan, 0.00%, 7/03/14  Tranche 1 Incremental, 7.50%, 7/03/14  Clear Channel Communications, Inc.:  Term Loan B, 3.81%, 1/29/16  Term Loan C, 3.81%, 1/29/16  Term Loan C, 3.81%, 1/29/16  Term Loan D, 6.91%, 1/30/19  Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20  Capital Term Loan, 9.50%, 6/06/20  1,552  1,145,539	Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20		1,840	1,852,663
CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21       455       456,565         Cengage Learning Acquisitions, Inc. (a)(f):       195       178,094         Non Extended Term Loan, 0.00%, 7/03/14       1,101       1,005,437         Clear Channel Communications, Inc.:       3       41,914         Term Loan B, 3.81%, 1/29/16       43       41,914         Term Loan C, 3.81%, 1/29/16       105       101,552         Term Loan D, 6.91%, 1/30/19       1,832       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539	Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20		685	687,398
CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21       455       456,565         Cengage Learning Acquisitions, Inc. (a)(f):       195       178,094         Non Extended Term Loan, 0.00%, 7/03/14       1,101       1,005,437         Clear Channel Communications, Inc.:       3       41,914         Term Loan B, 3.81%, 1/29/16       43       41,914         Term Loan C, 3.81%, 1/29/16       105       101,552         Term Loan D, 6.91%, 1/30/19       1,832       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539	Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20		1,521	1,538,301
Non Extended Term Loan, 0.00%, 7/03/14  Tranche 1 Incremental, 7.50%, 7/03/14  1,101 1,005,437  Clear Channel Communications, Inc.:  Term Loan B, 3.81%, 1/29/16  43 41,914  Term Loan C, 3.81%, 1/29/16  105 101,552  Term Loan D, 6.91%, 1/30/19 1,832 1,776,545  Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539	CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21			456,565
Tranche 1 Incremental, 7.50%, 7/03/14       1,101       1,005,437         Clear Channel Communications, Inc.:       3       41,914         Term Loan B, 3.81%, 1/29/16       43       41,914         Term Loan C, 3.81%, 1/29/16       105       101,552         Term Loan D, 6.91%, 1/30/19       1,832       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539	Cengage Learning Acquisitions, Inc. (a)(f):			
Clear Channel Communications, Inc.:       43       41,914         Term Loan B, 3.81%, 1/29/16       105       101,552         Term Loan D, 6.91%, 1/30/19       1,832       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539	Non Extended Term Loan, 0.00%, 7/03/14		195	178,094
Term Loan B, 3.81%, 1/29/16       43       41,914         Term Loan C, 3.81%, 1/29/16       105       101,552         Term Loan D, 6.91%, 1/30/19       1,832       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539	Tranche 1 Incremental, 7.50%, 7/03/14		1,101	1,005,437
Term Loan C, 3.81%, 1/29/16       105       101,552         Term Loan D, 6.91%, 1/30/19       1,832       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539	Clear Channel Communications, Inc.:			
Term Loan D, 6.91%, 1/30/19       1,832       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539	Term Loan B, 3.81%, 1/29/16		43	41,914
Term Loan D, 6.91%, 1/30/19       1,832       1,776,545         Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20       1,135       1,145,539	Term Loan C, 3.81%, 1/29/16		105	101,552
Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539	Term Loan D, 6.91%, 1/30/19		1,832	1,776,545
EMI Music Publishing Ltd., Term Loan B, 4.25%, 6/29/18 665 667,907	Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20			1,145,539
	EMI Music Publishing Ltd., Term Loan B, 4.25%, 6/29/18		665	667,907

EW Scripps Co., Term Loan B, 3.25%, 11/26/20	935	933,831
Fender Musical Instruments Corp., Term Loan B, 5.75%, 4/03/19	170	172,543
Getty Images, Inc., Term Loan B, 4.75%, 10/18/19	123	115,656
Hemisphere Media Group, Inc., Term Loan, 6.25%, 7/30/20	983	987,012
Hubbard Radio LLC, Term Loan B, 4.50%, 4/29/19	858	860,160
Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19	2,822	2,843,035
Lions Gate Entertainment Corp., 2nd Lien Term Loan, 5.00%, 7/17/20	390	388,050

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2014

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**BlackRock Floating Rate Income Trust (BGT)** 

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Media (concluded)			
Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/17/20	USD	304	\$ 305,570
Media General, Inc., Delayed Draw Term Loan B, 4.25%, 7/31/20		1,120	1,128,870
Mediacom Communications Corp., Term Loan F, 2.74%, 1/31/18		510	508,725
NEP/NCP Holdco, Inc., Term Loan:		2.40	256 414
2nd Lien, 9.50%, 7/22/20		349	356,414
4.75%, 1/22/20		1,742	1,746,756
Nielsen Finance LLC, Term Loan E, 2.91%, 5/02/16		1,021 1,249	1,023,736
Rentpath, Inc., Term Loan B, 6.25%, 5/29/20 Salem Communications Corp., Term Loan B, 4.50%, 3/13/20		1,034	1,214,385 1,038,466
Springer Science & Business Media Deutschland GmbH, Term Loan B2, 5.00%, 8/10/20		2,244	2,256,293
TWCC Holding Corp., 2nd Lien Term Loan, 7.00%, 6/26/20		1,240	1,249,300
Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		975	979,850
UPC Financing Partnership, Term Loan AG, 3.97%, 3/31/21	EUR	910	1,232,851
Virgin Media Investment Holdings Ltd.:	LOR	710	1,232,031
New Term Loan C, 4.50%, 6/05/20	GBP	1,105	1,822,067
Term Loan B, 3.50%, 6/08/20	USD	815	816,630
WideOpenWest Finance LLC, Term Loan B, 4.75%, 4/01/19	CSD	1,100	1,108,406
		1,100	1,100,100
			22 540 521
Metals & Mining 3.2%			32,540,521
Ameriforge Group, Inc.:			
1st Lien Term Loan, 5.00%, 12/19/19		741	744.036
2nd Lien Term Loan, 8.75%, 12/19/20		495	504,900
API Heat Transfer, Inc., Term Loan, 5.25%, 5/03/19		992	977,551
Constellium Holdco BV, Term Loan B, 6.00%, 3/25/20		2,203	2,252,925
FMG Resources August 2006 Property Ltd., New Term Loan B, 4.25%, 6/28/19		2,830	2,859,017
Novelis, Inc., New Term Loan, 3.75%, 3/10/17		1,591	1,599,488
SunCoke Energy, Inc., Term Loan B, 4.00%, 7/26/18		258	257,839
		Par	,
Floating Rate Loan Interests (c)			Value
Floating Rate Loan Interests (c) Metals & Mining (concluded)		Par	
	USD	Par	
Metals & Mining (concluded)	USD	Par (000)	Value
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18	USD	Par (000)	<b>Value</b> \$ 282,907
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18	USD	Par (000)	<b>Value</b> \$ 282,907
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18	USD	Par (000)	<b>Value</b> \$ 282,907 1,660,134
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17	USD	Par (000)	<b>Value</b> \$ 282,907 1,660,134
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20	USD	Par (000) 294 1,620	Value \$ 282,907 1,660,134 11,138,797
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:	USD	Par (000) 294 1,620	Value \$ 282,907 1,660,134 11,138,797 1,139,962
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19	USD	Par (000) 294 1,620 1,131 1,275 1,089	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:	USD	Par (000) 294 1,620 1,131 1,275	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:		Par (000) 294 1,620 1,131 1,275 1,089 375	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18	USD	Par (000) 294 1,620 1,131 1,275 1,089 375 3,800	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18  Extended Term Loan B, 4.59%, 12/06/17		Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18  Extended Term Loan B, 4.59%, 12/06/17  Extended Term Loan C, 4.59%, 12/06/17		Par (000) 294 1,620 1,131 1,275 1,089 375 3,800	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18  Extended Term Loan B, 4.59%, 12/06/17  Extended Term Loan C, 4.59%, 12/06/17  Hudson s Bay Co.:	EUR	Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161 148	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18  Extended Term Loan B, 4.59%, 12/06/17  Extended Term Loan C, 4.59%, 12/06/17  Hudson s Bay Co.:  1st Lien Term Loan, 4.75%, 11/04/20		Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161 148 1,130	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18  Extended Term Loan B, 4.59%, 12/06/17  Extended Term Loan C, 4.59%, 12/06/17  Hudson s Bay Co.:  1st Lien Term Loan, 4.75%, 11/04/20  2nd Lien Term Loan, 8.25%, 11/04/21	EUR	Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161 148 1,130 90	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18  Extended Term Loan B, 4.59%, 12/06/17  Extended Term Loan C, 4.59%, 12/06/17  Hudson s Bay Co.:  1st Lien Term Loan, 4.75%, 11/04/20  2nd Lien Term Loan, 8.25%, 11/04/21  JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18	EUR	Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161 148 1,130 90 657	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18  Extended Term Loan B, 4.59%, 12/06/17  Extended Term Loan C, 4.59%, 12/06/17  Hudson s Bay Co.:  1st Lien Term Loan, 4.75%, 11/04/20  2nd Lien Term Loan, 8.25%, 11/04/21	EUR	Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161 148 1,130 90	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18  Extended Term Loan B, 4.59%, 12/06/17  Extended Term Loan C, 4.59%, 12/06/17  Hudson s Bay Co.:  1st Lien Term Loan, 4.75%, 11/04/20  2nd Lien Term Loan, 8.25%, 11/04/21  JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18	EUR	Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161 148 1,130 90 657	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316 1,507,696
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18  Extended Term Loan B, 4.59%, 12/06/17  Extended Term Loan C, 4.59%, 12/06/17  Hudson s Bay Co.:  1st Lien Term Loan, 4.75%, 11/04/20  2nd Lien Term Loan, 8.25%, 11/04/21  JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18  The Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20	EUR	Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161 148 1,130 90 657	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended 2nd Lien Term Loan, 5.96%, 1/06/17 Extended Term Loan B, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 4.75%, 11/04/20 2nd Lien Term Loan, 8.25%, 11/04/21 JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18 The Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20  Oil, Gas & Consumable Fuels 5.0%	EUR	Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161 148 1,130 90 657 1,491	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316 1,507,696
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18  Extended Term Loan B, 4.59%, 12/06/17  Extended Term Loan C, 4.59%, 12/06/17  Hudson s Bay Co.:  1st Lien Term Loan, 8.25%, 11/04/20  2nd Lien Term Loan, 8.25%, 11/04/21  JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18  The Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20  Oil, Gas & Consumable Fuels 5.0%  Chesapeake Energy Corp., New Unsecured Term Loan, 5.75%, 12/01/17	EUR	Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161 148 1,130 90 657 1,491	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316 1,507,696 12,449,506 2,162,334
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 8.25%, 11/04/20 2nd Lien Term Loan, 8.25%, 11/04/21 JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18 The Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20  Oil, Gas & Consumable Fuels 5.0% Chesapeake Energy Corp., New Unsecured Term Loan, 5.75%, 12/01/17 Drillships Financing Holding, Inc., Term Loan B2, 5.50%, 7/15/16	EUR	Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161 148 1,130 90 657 1,491 2,115 1,574	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316 1,507,696 12,449,506 2,162,334 1,592,191
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18  Extended Term Loan B, 4.59%, 12/06/17  Extended Term Loan C, 4.59%, 12/06/17  Hudson s Bay Co.:  1st Lien Term Loan, 4.75%, 11/04/20  2nd Lien Term Loan, 4.75%, 11/04/21  JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18  The Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20  Oil, Gas & Consumable Fuels 5.0%  Chesapeake Energy Corp., New Unsecured Term Loan, 5.75%, 12/01/17  Drillships Financing Holding, Inc., Term Loan B2, 5.50%, 7/15/16  EP Energy LLC, Term Loan B3, 3.50%, 5/24/18	EUR	Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161 148 1,130 90 657 1,491 2,115 1,574 1,170	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316 1,507,696 12,449,506 2,162,334 1,592,191 1,172,925
Metals & Mining (concluded)  Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18  Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17  Multiline Retail 3.5%  99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19  Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20  BJ s Wholesale Club, Inc.:  New 1st Lien Term Loan, 4.50%, 9/26/19  New 2nd Lien Term Loan, 8.50%, 3/26/20  HEMA Holding BV:  Extended 2nd Lien Term Loan, 5.96%, 1/05/18  Extended Term Loan B, 4.59%, 12/06/17  Extended Term Loan C, 4.59%, 12/06/17  Hudson s Bay Co.:  1st Lien Term Loan, 4.75%, 11/04/20  2nd Lien Term Loan, 8.25%, 11/04/21  JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18  The Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20  Oil, Gas & Consumable Fuels 5.0%  Chesapeake Energy Corp., New Unsecured Term Loan, 5.75%, 12/01/17  Drillships Financing Holding, Inc., Term Loan B2, 5.50%, 7/15/16	EUR	Par (000) 294 1,620 1,131 1,275 1,089 375 3,800 161 148 1,130 90 657 1,491 2,115 1,574	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316 1,507,696 12,449,506 2,162,334 1,592,191

Moxie Patriot LLC, Term Loan B1, 6.75%, 12/18/20	865	886,625
Obsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15	712	719,149

10 BLACKROCK FLOATING RATE INCOME TRUST

**BlackRock Floating Rate Income Trust (BGT)** 

Par

		Par	
Place D. A. Francisco (		(000)	X7.1
Floating Rate Loan Interests (c) Oil, Gas & Consumable Fuels (concluded)		(000)	Value
Offshore Group Investment Ltd.,:			
New Term Loan B, 5.00%, 10/25/17	USD	1,671	\$ 1,678,958
Term Loan B, 5.75%, 3/28/19	CSD	888	901,239
Pacific Drilling SA, Term Loan B, 4.50%, 6/04/18		1,468	1,484,136
Panda Temple II Power LLC, New Term Loan B, 7.25%, 4/03/19		940	961,150
Philadelphia Energy Solutions LLC, Term Loan B, 6.25%, 4/04/18		636	572,886
PowerTeam Services LLC:			
1st Lien Term Loan, 4.25%, 5/06/20		509	508,556
2nd Lien Term Loan, 8.25%, 11/06/20		285	281,794
Delayed Draw Term Loan, 4.25%, 5/06/20		28	27,792
Raven Power Finance LLC, Term Loan, 5.25%, 12/19/20		455	458,412
Ruby Western Pipeline Holdings LLC, Term Loan B, 3.50%, 3/27/20		725	727,076
Tesoro Corp., Term Loan B, 2.41%, 5/30/16		668	670,024
Western Refining, Inc., Term Loan B, 4.25%, 11/12/20		890	898,900
WTG Holdings III Corp.:			
1st Lien Term Loan, 4.75%, 1/15/21		375	377,655
2nd Lien Term Loan, 8.50%, 1/15/22		85	85,637
			17,580,743
Pharmaceuticals 3.6%			,,/ .0
Akorn, Inc., Term Loan B, 4.50%, 8/27/20		940	947,050
Amneal Pharmaceuticals LLC, New Term Loan, 5.75% - 7.00%, 11/01/19		643	646,604
CCC Information Services, Inc., Term Loan, 4.00%, 12/20/19		515	515,927
Endo Health Solutions, Inc., New Term Loan B, 3.75%, 11/05/20		720	721,800
Jazz Pharmaceuticals, Inc., Term Loan B, 3.25%, 6/12/18		260	260,845
Par Pharmaceutical Cos., Inc., Refinancing Term Loan B, 4.25%, 9/30/19		2,429	2,434,514
Pharmaceutical Product Development LLC, New Term Loan B, 4.00%, 12/05/18		2,081	2,090,176
			2,090,170
Quintiles Transnational Corp., Term Loan B3, 3.75%, 6/08/18		1,280	1,283,210
Quintiles Transnational Corp., Term Loan B3, 3.75%, 6/08/18			
Quintiles Transnational Corp., Term Loan B3, 3.75%, 6/08/18		1,280	
Quintiles Transnational Corp., Term Loan B3, 3.75%, 6/08/18  Floating Rate Loan Interests (c)		1,280	
		1,280 <b>Par</b>	1,283,210
Floating Rate Loan Interests (c)		1,280 <b>Par</b>	1,283,210
Floating Rate Loan Interests (c) Pharmaceuticals (concluded)	USD	1,280 <b>Par</b>	1,283,210
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.:	USD	1,280 Par (000)	1,283,210 <b>Value</b>
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19	USD	1,280 Par (000)	1,283,210  Value  \$ 1,137,044
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19	USD	1,280 Par (000) 1,129 1,092	1,283,210  Value  \$ 1,137,044 1,099,704
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19	USD	1,280 Par (000) 1,129 1,092	1,283,210  Value  \$ 1,137,044     1,099,704     1,457,540
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20	USD	1,280 Par (000) 1,129 1,092	1,283,210  Value  \$ 1,137,044 1,099,704
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8%	USD	1,280 Par (000) 1,129 1,092 1,443	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18	USD	1,280 Par (000) 1,129 1,092	1,283,210  Value  \$ 1,137,044     1,099,704     1,457,540
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20	EUR	1,280 Par (000) 1,129 1,092 1,443	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18		1,280 Par (000) 1,129 1,092 1,443	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414 1,262,123
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20	EUR	1,280 Par (000) 1,129 1,092 1,443 1,259 1,000 478	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19	EUR	1,280 Par (000) 1,129 1,092 1,443 1,259 1,000 478 1,122	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429 1,143,955
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20	EUR	1,280 Par (000) 1,129 1,092 1,443 1,259 1,000 478 1,122 653	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429 1,143,955 658,263
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20	EUR	1,280 Par (000) 1,129 1,092 1,443 1,259 1,000 478 1,122 653	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan B2, 5.00%, 8/14/20 Trilet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19	EUR	1,280 Par (000) 1,129 1,092 1,443 1,259 1,000 478 1,122 653	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429 1,143,955 658,263
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19  Real Estate Investment Trusts (REITs) 0.5%	EUR	1,280 Par (000) 1,129 1,092 1,443 1,259 1,000 478 1,122 653 1,340	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075  6,239,910
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19  Real Estate Investment Trusts (REITs) 0.5% iStar Financial, Inc., Term Loan, 4.50%, 10/16/17	EUR	1,280 Par (000) 1,129 1,092 1,443 1,259 1,000 478 1,122 653	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075  6,239,910  1,355,758
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19  Real Estate Investment Trusts (REITs) 0.5%	EUR	1,280 Par (000) 1,129 1,092 1,443 1,259 1,000 478 1,122 653 1,340	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075  6,239,910
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19  Real Estate Investment Trusts (REITs) 0.5% iStar Financial, Inc., Term Loan, 4.50%, 10/16/17	EUR	1,280 Par (000) 1,129 1,092 1,443 1,259 1,000 478 1,122 653 1,340	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075  6,239,910  1,355,758 333,690
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19  Real Estate Investment Trusts (REITs) 0.5% iStar Financial, Inc., Term Loan, 4.50%, 10/16/17 Starwood Property Trust, Inc., Term Loan B, 3.50%, 4/17/20	EUR	1,280 Par (000) 1,129 1,092 1,443 1,259 1,000 478 1,122 653 1,340	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075  6,239,910  1,355,758
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19  Real Estate Investment Trusts (REITs) 0.5% iStar Financial, Inc., Term Loan, 4.50%, 10/16/17 Starwood Property Trust, Inc., Term Loan B, 3.50%, 4/17/20  Real Estate Management & Development 1.2%	EUR	1,280 Par (000)  1,129 1,092 1,443  1,259 1,000 478 1,122 653 1,340  1,349 334	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075  6,239,910  1,355,758 333,690  1,689,448
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19  Real Estate Investment Trusts (REITs) 0.5% iStar Financial, Inc., Term Loan, 4.50%, 10/16/17 Starwood Property Trust, Inc., Term Loan B, 3.50%, 4/17/20  Real Estate Management & Development 1.2% CityCenter Holdings LLC, Term Loan B, 5.00%, 10/16/20	EUR	1,280 Par (000) 1,129 1,092 1,443 1,259 1,000 478 1,122 653 1,340	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075  6,239,910  1,355,758 333,690
Floating Rate Loan Interests (c) Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20  Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19  Real Estate Investment Trusts (REITs) 0.5% iStar Financial, Inc., Term Loan, 4.50%, 10/16/17 Starwood Property Trust, Inc., Term Loan B, 3.50%, 4/17/20  Real Estate Management & Development 1.2%	EUR	1,280 Par (000)  1,129 1,092 1,443  1,259 1,000 478 1,122 653 1,340  1,349 334	1,283,210  Value  \$ 1,137,044 1,099,704 1,457,540  12,594,414  1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075  6,239,910  1,355,758 333,690  1,689,448

Extended Term Loan, 4.50%, 3/05/20		2,555	2,571,425
			4,360,855
Road & Rail 1.1%			
Genesee & Wyoming, Inc., Term Loan A, 1.91%, 9/29/17		634	633,674
RAC Finance Ltd.:			
Term Loan B, 5.28% - 5.35%, 9/30/18	GBP	1,182	1,957,007
Term Loan D, 5.28% - 5.36%, 10/29/19		500	829,142

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2014

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**BlackRock Floating Rate Income Trust (BGT)** 

Read Infrastructure Investment LLC, Term Loan B, 6.25%, 3/30/18   USD 609   \$ 612,266	Floating Rate Loan Interests (c) Road & Rail (concluded)	Par (000)	Value
Semiconductors & Semiconductor Equipment   0.9%   Freescale Semiconductor, Inc.   1,709,904   1,697   1,709,904   1,401   1,		USD 609	\$ 612,266
Freesack Semiconductor, Inc:   Term Loan B5, 500%, 21/820   1,697   1,709,904     Term Loan B5, 500%, 21/820   434   439,102     Software 4,1%			4,032,089
Term Loan B4, 500%, 212820         1,997         1,709,094           Term Loan B5, 500%, 1/1521         334         439,02           NNP BV, Term Loan D, 3,25%, 1/11/20         868         867,825           Software L1%         3,016,831           Software L1%         3,016,831           BMC Software Finance, Inc., Term Loan, 5,00%, 9/10/20         1,490         1,487,676           Comput Com Systems, Inc., Refinancing Term Loan B, 425%, 5/11/20         318         317,402           Cod Lein Term Loan, 9,23%, 10/22/20         400         1,487,676         300           Zod Lein Term Loan, 9,23%, 10/22/20         1,114         1,139,956         1,109,956         1,114         1,139,956           Infor US, Inc., Term Loan BS, 3,37%, 603/20         1,088         1,311,466         1,114         1,139,956         1,100         1,100         1,100         1,100         1,100         1,100         1,100         1,100         1,101         1,100         1,101         1,100         1,101 </td <td></td> <td></td> <td></td>			
Tem Loan BS, 500%, 1/1521         434         439, 102           NNP BV, Tem Loan D, 3,25%, 1/1/20         868         867,825           Software 4.1%         Image: Software Finance, Inc., Term Loan, 5,00%, 9/10/20         1,490         1,487,676           BMC Software Finance, Inc., Term Loan B, 4,25%, 5/11/20         318         317,402           GCA Services Group, Inc.:         3           Gad Iden Term Loan, 9,25%, 10/20/20         400         405,000           New Term Loan B, 4,25%, 11/20/19         1,114         1,119,96           Info to US, Inc., Term Loan B, 3,75%, 603/20         1,088         1,131,466           Kroos, Inc., 2nd Lien Term Loan, 9,75%, 4/30/20         675         81,466           Kroos, Inc., 2nd Lien Term Loan, 4,50%, 10/122         675         81,466           New Ist Lien Term Loan, 4,50%, 10/122         675         81,466           New Term Loan Soll, 20/12/20         675         81,466           New Term Loan B, 4,50%, 10/11/21         1,00         1,101           RP Crown Parent LLC, 2013 Term Loan, 5,00%, 12/21/18         963         91,715           Schield Finance Co. Saft, New Term Loan B, 4,50%, 10/19/18         1,232         1,232         1,404         41,515           Schield Finance Co. Saft, New Term Loan B, 4,50%, 10/19/19         491<		1.607	1 700 004
NXP BV, Tem Loan D, 3.25%, 1/11/20   868   867,825   8			
Software 4.1%         3,016,831           BMC Software Finance, Inc., Term Loan, 5,00%, 9/10/20         1,490         1,487,676           Comput Com Systems, Inc., Refinancing Term Loan B, 4,25%, 5/11/20         318         317,402           GCA Services Group, Ince:         318         317,402           Death Term Loan, 0, 25%, 10/02/20         400         405,000           New Term Loan B, 4,25%, 11/01/19         1,114         1,119,956           Info TU, Shice, Term Loan, 8,37%, 6,03/20         1,008         1,313,466           Krooss, Inc., 2nd Lien Term Loan, 9,75%, 4/30/20         675         681,466           New Ist Lien Term Loan, 4,50%, 10/12/20         675         681,466           New 2nd Lien Term Loan, 4,50%, 10/11/21         1,00         1,01,170           RP Crown Parent LLC, 2013 Term Loan, 6,00%, 12/21/18         963         971,755           Shelid Finance Co. Sarl, New Term Loan B, 4,50%, 7/19/18         1,328         1,340,872           SS&C Technologies, Inc.:         1         1,70         1,70           New Term Loan BJ, 3,25%, 607/19         1,70         1,70         1,70           New Term Loan BJ, 2,35%, 607/19         176         1,76,434           Stonewer Concluded         176         1,76,434           Stonewer Concluded         179			,
Software Finance, Inc., Term Loan, 5,0%, 9,10/20	1741 BV, 16111 Both B, 3.23 %, 1/11/26	000	007,023
BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20   318   317,402   COmputement Systems, Inc., Refinancing Term Loan B, 4.25%, 5/11/20   318   317,402   COMputement Systems, Inc., Refinancing Term Loan B, 4.25%, 10/21/20   400   405,000   New Term Loan B, 4.25%, 10/21/20   1,114   1,119,956   Infor US, Inc., Term Loan BS, 3.75%, 6/03/20   1,088   1,131,466	0.0		3,016,831
Compoon Systems, Inc., Refinancing Term Loan B, 4.25%, 5/11/20         318         317,402           CGA Services Group, Inc.         201 Lien Term Loan P, 255%, 10/22/20         400         405,000           New Term Loan B, 4.25%, 11/01/19         1,114         1,119,956           Infor US, Inc., Term Loan BS, 375%, 603/20         108         1,314,66           Witchell International, Inc.:         108         1,314,66           Witchell International, Inc.:         100         1,019,170           New Jact Lien Term Loan, 450%, 10/11/21         1,000         1,019,170           New Zod Lien Term Loan, 50%, 10/11/21         400         421,575           Solidel Finance Co. Sarl, New Term Loan, 6,000%, 12/11/8         30         917,575           Solidel Finance Co. Sarl, New Term Loan, 5,000%, 12/12/18         30         3,100,550           New Term Loan BA, 450%, 7/19/18         176         176         176,34           S&C Technologies, Inc.:         176         176,34         176         176,34           New Term Loan BA, 450%, 7/19/18         40         489,413         32         345,48           Sock Technologies, Inc.:         176         176,43         176         176,43         176         176,43         176         176,43         176         176,43         176		1 400	1 107 676
GCA Services Group, Inc: 201 disen Term Loan 9, 25%, 10/21/20 New Term Loan B, 4.25%, 11/01/19 New Jack Lien Term Loan, 9.5%, 4/30/20 Nitchell International, Inc: New Ist Lien Term Loan, 4.50%, 10/12/20 New Jack Lien Term Loan, 8.50%, 10/11/21 New Jack Lien Term Loan, 8.50%, 10/11/21 New Jerm Loan B, 4.50%, 10/12/20 New Jack Lien Term Loan, 5.00%, 1/27/21 Shield Finance Co. Sarl, New Term Loan B, 5.00%, 1/27/21 Shield Finance Co. Sarl, New Term Loan B, 4.50%, 7/19/18 Six C Technologies, Inc: New Term Loan B1, 3.25%, 60/719 New Term Loan B2, 3.25%, 60/719 New Term Loan B2, 3.25%, 60/719 New Term Loan, 8.50%, 5/29/20 Jack Lien Term Loan, 4.50%, 1/129/19 Alatic Term Loan, 8.50%, 5/29/20 Jack Lien Term Loan, 8.50%, 5/29/			
2nd Lien Term Loun, 9.25%, 10/22/20         400         405,000           New Term Loan B. 4.25%, 11/01/19         1.114         1.11956           Infor US, Inc., Term Loan B. 5.378%, 6/03/20         2,005         2,009,459           Kenos, Inc., 2nd Lien Term Loan, 9.75%, 4/30/20         1,088         1,314.66           Mitchell International, Inc.:         ************************************	• •	316	317,402
New Term Loan B. 4.25%, 11/01/19   1.114   1.119.95   1.167	1	400	405,000
Infor US, Inc., Term Loan B5, 3.75%, 6.03/20         2,005         2,009 459           Kronos, Inc., 2nd Lien Term Loan, 9.75%, 4/30/20         1,088         1,131,466           Mitchell International, Inc.:         ************************************			· · · · · · · · · · · · · · · · · · ·
Kronos, Inc., 2nd Lien Term Loan, 9.75%, 4/30/20         1,088         1,131,466           Mitchell International, Inc.:         New 1st Lien Term Loan, 4.50%, 10/12/20         675         681,466           New 2nd Lien Term Loan, 8.50%, 10/11/21         1,000         1,019,70           RP Crown Parent LLC, 2013 Term Loan, 6.00%, 12/21/18         963         3971,755           Sheld Flinance Co. Sarl, New Term Loan, 5.00%, 1/27/21         420         421,575           Sophia LP, New Term Loan B. 4.50%, 7/19/18         1,328         1,340,872           Sex C Technologies, Inc.:			
Mitchell International, Inc.:         675         681,466           New 1st Lien Term Loan, 4.50%, 10/11/21         1,000         1,019,170           RP Crown Parent LLC, 2013 Term Loan, 6.00%, 12/21/18         963         971,755           Shield Finance Co. Sarl, New Term Loan, 5.00%, 1/27/21         420         421,575           Schield Finance Co. Sarl, New Term Loan, 5.00%, 1/27/21         430         421,575           Schield Finance Co. Sarl, New Term Loan, 8.450%, 7/19/18         1,328         1,340,872           Sk&T Technologies, Inc.:         1         170         1,705,530           New Term Loan B.1, 3.25%, 607/19         170         176,434           StoneRiver Holdings, Inc.:         1         170         176,434           StoneRiver Holdings, Inc.:         1         170         187,44           StoneRiver Holdings, Inc.:         1         1         491         489,413           StoneRiver Holdings, Inc.:         1         1         491         489,413           StoneRiver Holdings, Inc.:         1         1         491         489,413           StoneRiver Holdings, Inc.:         1         1         491         489,458           Floating Rate Loan Interests (c)         0         0         0         4           S			
New 1st Lien Term Loan, 4.50%, 10/11/20         675         681,466           New 2nd Lien Term Loan, 8.50%, 10/11/21         1,000         1,019/10           RP Crown Parent LLC, 2013 Term Loan, 6.00%, 12/21/18         963         971,755           Shield Finance Co. Sarl, New Term Loan, 5.00%, 12/21/21         420         421,575           Shey We Term Loan B. 4.50%, 7/19/18         1,703         1,705,530           New Term Loan B. 3.25%, 607/19         1,703         1,705,530           New Term Loan B. 3.25%, 607/19         176         176,434           StoneRiver Holdings, Inc.         1         1         1,705,530           New Term Loan, 4.50%, 1/12/919         491         489,413         201,418           2nd Lien Term Loan, 4.50%, 5/29/20         392         394,548         392         394,548         394           Floating Rate Loan Interests (c)         600         Value         Value         441         489,413         444		2,000	, . ,
RP Crow Parent LLC, 2013 Term Loan, 6,00%, 1/21/18 Shield Finance Co. Sarl, New Term Loan, 5,00%, 1/21/21 Shield Finance Co. Sarl, New Term Loan B, 4,50%, 7/19/18 SS&C Technologies, Inc:  New Term Loan B, 4,30%, 7/19/18 SS&C Technologies, Inc:  New Term Loan B, 1,30%, 6/07/19 176 176,434 StoneRiver Holdings, Inc:  Ist Lien Term Loan, 4,50%, 6/07/19 181 de 191 de 1	New 1st Lien Term Loan, 4.50%, 10/12/20	675	681,466
Shield Finance Co. Sarl, New Term Loan, 5.00%, 1/27/21         420         421,575           Sophia LP, New Term Loan B, 4.50%, 7/19/18         1,328         1,340,872           SS&C Technologies, Inc:			· · · · · · · · · · · · · · · · · · ·
Sophia LP, New Term Loan B, 4.50%, 7/19/18         1,328         1,340,872           SS&C Technologies, Inc.:	RP Crown Parent LLC, 2013 Term Loan, 6.00%, 12/21/18	963	971,755
SS&C Technologies, Inc:   New Term Loan B1, 3.25%, 6/07/19   1,703   1,705,530     New Term Loan B2, 3.25%, 6/07/19   176, 434     StoneRiver Holdings, Inc:     1,703   1,705,530     StoneRiver Holdings, Inc:   1,703   1,705,730     StoneRiver Holdings, Inc:   1,703   1,705,730     StoneRiver Holdings, Inc:   1,705   1,705,730     StoneRiver Holdings, Inc:   1,705   1,705     Floating Rate Loan Interests (c)   1,705   1,705     Software (concluded)   1,705   1,705     Websence, Inc:   1,705   1,705     Websence, Inc:   1,705   1,705     StoneRiver Holdings, 1,705   1,705   1,705     Specialty Retail 4.4%   1,806   1,806   1,806   1,806     Specialty Retail 4.4%   1,806   1,806   1,806   1,806     Specialty Retail 4.4%   1,806   1,806   1,806   1,807     Specialty Retail 4.4%   1,806   1,806   1,806   1,807     Specialty Retail 4.4%   1,806   1,806   1,80	Shield Finance Co. Sarl, New Term Loan, 5.00%, 1/27/21	420	421,575
New Term Loan B2, 3.25%, 6007/19         1,703         1,705,530           New Term Loan B2, 3.25%, 607/19         176         176,434           StoneRiver Holdings, Inc.:         1         176,434           StoneRiver Holdings, Inc.:         392         394,548           2nd Lien Term Loan, 4.50%, 11/29/19         392         394,548           Part         6000         Value           Floating Rate Loan Interests (c)         000         Value           Software (concluded)         48         448,744           Websence, Inc.:         USD 445         \$ 444,444           Term Loan B, 4.50%, 6/25/20         488         488,769           Specialty Retail         4.4%         488,769           Specialty Retail         4.4%         446,49,335           Specialty Retail         4.4%         488,769           Specialty Retail         4.8%         488,769           Specialty Retail         4.4%	Sophia LP, New Term Loan B, 4.50%, 7/19/18	1,328	1,340,872
New Term Loan B2, 3.25%, 6/07/19         176         176,434           StoneRiver Holdings, Inc.:         491         489,413           2nd Lien Term Loan, 4.50%, 1/129/19         392         394,548           Par         Color         Value           Floating Rate Loan Interests (c)         (000)         Value           Software (concluded)           Websence, Inc.:         USD         445         \$444,444           Term Loan B, 8.25%, 12/24/20         488         488,769           Specialty Retail         4.46         488         488,769           Specialty Retail         4.47         488         488,769           Specialty Retail         4.46         488         488,769           Specialty Retail         4.47         488         488,769           Specialty Retail         4.48         488,769         488         488,769           Specialty Retail         4.48         488,769         488         488,769         488         488,769         488         488,769         488         78,751,102         488         488,769         488         488,769         488         488,769         488         488,769         488         488,7	SS&C Technologies, Inc.:		
StoneRiver Holdings, Inc.:   Ist Lien Term Loan, 4.50%, 1/129/19   491   489,413   394,548   3			
Ist Lien Term Loan, 4.50%, 1/129/19         491         489,413           2nd Lien Term Loan, 8.50%, 5/29/20         392         394,548           Floating Rate Loan Interests (c)         Colomon, 1000         Value           Floating Rate Loan Interests (c)         Value           Software (conclus)           Websence, Inc.:           2nd Lien Term Loan, 8.25%, 12/24/20         USD 445         \$444,444           Term Loan B, 4.50%, 6/25/20         488 769           \$5ecialty Retail 4.4%         Cacademy Ldd., Term Loan, 4.50%, 8/03/18         1,862         1,875,102           Specialty Retail 4.4%         Cacademy Ldd., Term Loan, 4.50%, 8/03/18         1,862         1,875,102           Specialty Retail 4.4%         Cacademy Ldd., Term Loan, 4.50%, 8/03/18         1,862         1,875,102           Specialty Retail 4.4%         Cacademy Ldd., Term Loan, 8.50%, 8/03/18         1,862         1,875,102           Particulation FBO, Inc., Term Loan B, 5.05%, 8/03/18         1,862         1,875,102         2,924         2,924,941         2,924		176	176,434
2nd Lien Term Loan, 8.50%, 5/29/20         392         394,548           Proating Rate Loan Interests (c)         Proating Rate Loan Interests (c)         (000         Value           Software (concluded)           Websence, Inc.:           2nd Lien Term Loan, 8.25%, 12/24/20         USD 445         \$444,444           Term Loan B, 4.50%, 6/25/20         488         488,769           Specialty Retail 4.4%           Academy Ltd., Term Loan, 4.50%, 8/03/18         1,862         1,875,102           Atlantic Aviation FBO, Inc., Term Loan B, 3.25%, 6/01/20         349         351,727           Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17         349         351,727           David a Bridal, Inc., New Term Loan B, 5.00%, 10/11/19         2,014         2,024,941           Equinos Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20         1,201         1,213,691           Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18         70         63,099           Harbor Freight Tools USA, Inc., New Ist Lien Term Loan, 4.75%, 7/26/19         968         981,704           Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18         880         580,925           Leslies Poolmart, Inc., New Term Loan, 3.75%, 1/28/20         1,234         1,241,822           Michaels Stores, Inc., New Term Loan, 3.75%,	0 1		
Par (000)   Value			
Floating Rate Loan Interests (c)   Concluded	2nd Lien Term Loan, 8.50%, 5/29/20		394,548
Software (concluded)           Websence, Inc.:         2nd Lien Term Loan, 8.25%, 12/24/20         USD         445         \$ 444,444           Term Loan B, 4.50%, 6/25/20         488         488,769           Id,604,935           Specialty Retail 4.4%           Academy Ltd., Term Loan, 4.50%, 8/03/18         1,862         1,875,102           Atlantic Aviation FBO, Inc., Term Loan B, 3.25%, 6/01/20           Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17         349         351,727           David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19         2,014         2,024,941           Equinox Holdings, Inc., Repriced Term Loan B, 4.55%, 1/31/20         1,201         1,213,691           Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18         70         63,099           Harbor Freight Tools USA, Inc., New Ist Lien Term Loan, 4.75%, 7/26/19         968         981,704           Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18         580         580,925           Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19         1,234         1,241,822           Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20         1,045         1,049,693           Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19         2,672         2,686,445           <	Electing Pote Lean Intersects (a)		Value
Websence, Inc.:         2nd Lien Term Loan, 8.25%, 12/24/20         USD         445         \$ 444,444           Term Loan B, 4.50%, 6/25/20         488         488,769           Specialty Retail 4.4%           Academy Ltd., Term Loan, 4.50%, 8/03/18         1,862         1,875,102           Atlantic Aviation FBO, Inc., Term Loan B, 3.25%, 6/01/20           Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17         349         351,727           David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19         2,014         2,024,941           Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20         1,201         1,213,691           Gymborec Corp., Initial Term Loan, 5.00%, 2/23/18         70         63,099           Harbor Freight Tools USA, Inc., New 1st Lien Term Loan, 4.75%, 7/26/19         968         981,704           Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18         580         580,925           Leslies Poolmart, Inc., New Term Loan, 3.75%, 1/28/20         1,045         1,049,693           Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19         2,672         2,686,445           Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17         1,492         1,501,001           Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20         366         367,913	· ·	(000)	vaiue
2nd Lien Term Loan, 8.25%, 12/24/20       USD       445       \$444,444         Term Loan B, 4.50%, 6/25/20       488       488,769         14,604,935         Specialty Retail 4.4%         Academy Ltd., Term Loan, 4.50%, 8/03/18       1,862       1,875,102         Atlantic Aviation FBO, Inc., Term Loan B, 3.25%, 6/01/20         Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17       349       351,727         David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19       2,014       2,024,941         Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20       1,201       1,213,691         Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18       70       63,099         Harbor Freight Tools USA, Inc., New 1st Lien Term Loan, 4.75%, 7/26/19       968       981,704         Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18       580       580,925         Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19       1,234       1,241,822         Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20       1,045       1,049,693         Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19       2,672       2,686,445         Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17       1,492       1,501,001         Sprouts Farmers Markets Holdings			
Term Loan B, 4.50%, 6/25/20         488         488,769           Specialty Retail 4.4%           Academy Ltd., Term Loan, 4.50%, 8/03/18         1,862         1,875,102           Atlantic Aviation FBO, Inc., Term Loan B, 3.25%, 6/01/20         349         351,727           Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17         349         351,727           David s Bridal, Inc., New Term Loan B, 5.00%, 1/01/1/9         2,014         2,024,941           Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20         1,201         1,213,691           Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18         70         63,099           Harbor Freight Tools USA, Inc., New 1st Lien Term Loan, 4.75%, 7/26/19         968         981,704           Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18         580         580,925           Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19         1,234         1,241,822           Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20         1,045         1,049,693           Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19         2,672         2,686,445           Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17         1,492         1,501,001           Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20         366         367,913		USD 445	\$ 444 444
Specialty Retail   4.4%			
Specialty Retail         4.4%           Academy Ltd., Term Loan, 4.50%, 8/03/18         1,862         1,875,102           Atlantic Aviation FBO, Inc., Term Loan B, 3.25%, 6/01/20         8           Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17         349         351,727           David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19         2,014         2,024,941           Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20         1,201         1,213,691           Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18         70         63,099           Harbor Freight Tools USA, Inc., New Ist Lien Term Loan, 4.75%, 7/26/19         968         981,704           Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18         580         580,925           Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19         1,234         1,241,822           Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20         1,045         1,049,693           Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19         2,672         2,686,445           Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17         1,492         1,501,001           Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20         366         367,913           SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20         253         253,543	2011 2011 2, 1100%, 0/20/20	.00	100,702
Academy Ltd., Term Loan, 4.50%, 8/03/18       1,862       1,875,102         Atlantic Aviation FBO, Inc., Term Loan B, 3.25%, 6/01/20       349       351,727         Burlington Coat Factory Warehouse Corp., New Term Loan B, 5.00%, 10/11/19       2,014       2,024,941         Equinox Holdings, Inc., New Term Loan B, 5.00%, 10/11/19       1,201       1,213,691         Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18       70       63,099         Harbor Freight Tools USA, Inc., New Ist Lien Term Loan, 4.75%, 7/26/19       968       981,704         Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18       580       580,925         Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19       1,234       1,241,822         Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20       1,045       1,049,693         Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19       2,672       2,686,445         Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17       1,492       1,501,001         Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20       366       367,913         SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       469       382,326			14,604,935
Atlantic Aviation FBO, Inc., Term Loan B, 3.25%, 6/01/20         Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17       349       351,727         David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19       2,014       2,024,941         Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20       1,201       1,213,691         Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18       70       63,099         Harbor Freight Tools USA, Inc., New Ist Lien Term Loan, 4.75%, 7/26/19       968       981,704         Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18       580       580,925         Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19       1,234       1,241,822         Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20       1,045       1,049,693         Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19       2,672       2,686,445         Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17       1,492       1,501,001         Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20       366       367,913         SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       Incremental Term Loan B2, 5.25%, 5/25/18       469       382,326    <		1.0/2	1 975 100
Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17       349       351,727         David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19       2,014       2,024,941         Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20       1,201       1,213,691         Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18       70       63,099         Harbor Freight Tools USA, Inc., New 1st Lien Term Loan, 4.75%, 7/26/19       968       981,704         Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18       580       580,925         Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19       1,234       1,241,822         Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20       1,045       1,049,693         Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19       2,672       2,686,445         Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17       1,492       1,501,001         Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20       366       367,913         SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:         Incremental Term Loan B2, 5.25%, 5/25/18       469       382,326	•	1,862	1,875,102
David's Bridal, Inc., New Term Loan B, 5.00%, 10/11/19       2,014       2,024,941         Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20       1,201       1,213,691         Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18       70       63,099         Harbor Freight Tools USA, Inc., New 1st Lien Term Loan, 4.75%, 7/26/19       968       981,704         Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18       580       580,925         Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19       1,234       1,241,822         Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20       1,045       1,049,693         Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19       2,672       2,686,445         Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17       1,492       1,501,001         Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20       366       367,913         SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       Incremental Term Loan B2, 5.25%, 5/25/18       469       382,326		3/10	351 727
Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20       1,201       1,213,691         Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18       70       63,099         Harbor Freight Tools USA, Inc., New 1st Lien Term Loan, 4.75%, 7/26/19       968       981,704         Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18       580       580,925         Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19       1,234       1,241,822         Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20       1,045       1,049,693         Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19       2,672       2,686,445         Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17       1,492       1,501,001         Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20       366       367,913         SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       Incremental Term Loan B2, 5.25%, 5/25/18       469       382,326			
Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18       70       63,099         Harbor Freight Tools USA, Inc., New 1st Lien Term Loan, 4.75%, 7/26/19       968       981,704         Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18       580       580,925         Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19       1,234       1,241,822         Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20       1,045       1,049,693         Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19       2,672       2,686,445         Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17       1,492       1,501,001         Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20       366       367,913         SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       Incremental Term Loan B2, 5.25%, 5/25/18       469       382,326			
Harbor Freight Tools USA, Inc., New 1st Lien Term Loan, 4.75%, 7/26/19       968       981,704         Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18       580       580,925         Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19       1,234       1,241,822         Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20       1,045       1,049,693         Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19       2,672       2,686,445         Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17       1,492       1,501,001         Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20       366       367,913         SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       Incremental Term Loan B2, 5.25%, 5/25/18       469       382,326			
Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18       580       580,925         Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19       1,234       1,241,822         Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20       1,045       1,049,693         Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19       2,672       2,686,445         Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17       1,492       1,501,001         Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20       366       367,913         SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       Incremental Term Loan B2, 5.25%, 5/25/18       469       382,326			
Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19       1,234       1,241,822         Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20       1,045       1,049,693         Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19       2,672       2,686,445         Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17       1,492       1,501,001         Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20       366       367,913         SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       Incremental Term Loan B2, 5.25%, 5/25/18       469       382,326			· ·
Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20       1,045       1,049,693         Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19       2,672       2,686,445         Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17       1,492       1,501,001         Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20       366       367,913         SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       Us-Delaware, Inc.:       469       382,326			
Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19       2,672       2,686,445         Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17       1,492       1,501,001         Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20       366       367,913         SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       Us-Delaware, Inc.:       469       382,326			
Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20       366       367,913         SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       Us-Delaware, Inc.:       469       382,326	Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19	2,672	2,686,445
SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20       253       253,543         Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       Us-Delaware, Inc.:         Incremental Term Loan B2, 5.25%, 5/25/18       469       382,326			1,501,001
Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18       1,013       1,007,612         Toys R Us-Delaware, Inc.:       Incremental Term Loan B2, 5.25%, 5/25/18         469       382,326		366	367,913
Toys         R         Us-Delaware, Inc.:           Incremental Term Loan B2, 5.25%, 5/25/18         469         382,326			/
Incremental Term Loan B2, 5.25%, 5/25/18 469 382,326	•	1,013	1,007,612
		469	382.326
	Term Loan B3, 5.25%, 5/25/18	98	80,237

		15,661,781
Textiles, Apparel & Luxury Goods 0.7%		
Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18	2,139	2,053,794

12 BLACKROCK FLOATING RATE INCOME TRUST

**BlackRock Floating Rate Income Trust (BGT)** 

(Percentages shown are based on Net Assets)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Textiles, Apparel & Luxury Goods (concluded)	HCD	266	¢ 267.290
Phillips-Van Heusen Corp., Term Loan B, 3.25%, 2/13/20	USD	266	\$ 267,380
			2 221 174
Thrifts & Mortgage Finance 0.6%			2,321,174
IG Investments Holdings LLC, 1st Lien Term Loan, 5.25%, 10/31/19		1,193	1.194.441
Ocwen Financial Corp., Term Loan, 5.00%, 2/15/18		993	1,000,768
			2,195,209
Trading Companies & Distributors 0.1%			
Fly Funding II Sarl, Term Loan B, 4.50%, 8/09/19		145	146,631
WESCO Distribution, Inc., Term Loan B, 3.75%, 12/12/19		338	340,127
TD			486,758
Transportation Infrastructure 1.2% Autobahn Tank & Rast GmbH, Term Loan B, 1.00%, 12/04/19	EUR	2 000	4 079 710
Wireless Telecommunication Services 0.7%	EUK	3,000	4,078,710
Cricket Communications, Inc., Term Loan, 4.75%, 10/10/19	USD	993	995,300
Light Tower Fiber LLC, 1st Lien Term Loan, 4.00%, 4/13/20		1,622	1,625,905
			2,621,205
Total Floating Rate Loan Interests 118.6%			417,937,428
English Annual Oliffert on 0.500			
Foreign Agency Obligations 0.5% Indonesia Government International Bond, 6.88%, 1/17/18		1,500	1,670,625
indonesia Government international Bond, 0.00%, 1/1/1/10		1,500	1,070,023
Non-Agency Mortgage-Backed Securities 0.2%			
Collateralized Mortgage Obligations 0.2%		012	920 162
Hilton USA Trust, Series 2013-HLT, Class EFX, 4.45%, 11/05/30 (b)(c)		813 <b>Beneficial</b>	829,163
		Interest	
Other Interests (g)		(000)	Value
Auto Components 0.0%			
Lear Corp. Escrow	USD	500,000	\$ 4,375
Construction Materials 0.0%		0.005	
USI Senior Holdings Diversified Financial Services 0.2%		8,067	
Diversified Financial Services 0.2%  J.G. Wentworth LLC Preferred Equity Interests (135-day lock), (Acquired 11/18/13, cost			
\$837,899)		12,282	198,355
J.G. Wentworth LLC Preferred Equity Interests (180-day lock), (Acquired 11/18/13, cost		-,	,
\$837,899)		12,282	198,354
J.G. Wentworth LLC Preferred Equity Interests (90-day lock), (Acquired 11/18/13, cost \$837,898)		12,282	198,354
			595,063
Hotels, Restaurants & Leisure 0.3%	1100	1.700	1.000.770
Wembley Contingent	USD	1,500	1,068,750
Household Durables 0.0% Berkline Benchcraft Equity LLC		6,155	
Total Other Interests 0.5%		0,100	1,668,188
			,,

Warrants (h) Shares

Chemicals 0.0%		
British Vita Holdings Co. (Non-Expiring)	166	
Media 0.0%		
New Vision Holdings LLC (Expires 9/30/14)	22,447	1,214
Software 0.0%		
Bankruptcy Management Solutions, Inc.,:	181	91
(Expires 6/28/18)		
(Expires 6/28/19)	195	98
(Expires 6/28/20)	292	146
HMH Holdings/EduMedia (issued/exercisable 3/09/10, 19 shares for 1 warrant, Expires 6/22/19,		
Strike Price \$42.27)	1,501	4,399
		4,734
Total Warrants 0.0%		5,948

BLACKROCK FLOATING RATE INCOME TRUST

**BlackRock Floating Rate Income Trust (BGT)** 

(Percentages shown are based on Net Assets)

\$ 352,362,722

Investment Companies	Shares	Value
Capital Markets 0.0%		
Eaton Vance Floating-Rate Income Trust	34	\$ 525
Eaton Vance Senior Income Trust	8,925	63,011
Total Investment Companies 0.0%		63,536
Total Long-Term Investments		
(Cost \$502,335,399) 144.1%		507,793,357
Short-Term Securities		
~	5.075.022	5.075.022
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.03% (i)(j)	5,975,233	5,975,233
Total Short-Term Securities		
(Cost \$5,975,233) 1.7%		5,975,233
Options Purchased		Value
(Cost \$25,422) 0.0%		
Total Investments (Cost \$508,336,054*) 145.8%		\$ 513,768,590
Liabilities in Excess of Other Assets (45.8)%		(161,405,868)

<sup>\*</sup> As of January 31, 2014, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

Tax cost	\$ 506,659,966
Gross unrealized appreciation	\$ 11,735,204
Gross unrealized depreciation	(4,626,580)
Net unrealized appreciation	\$ 7,108,624

#### **Notes to Schedule of Investments**

Net Assets 100.0%

- (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) Convertible security.

- (f) Issuer filed for bankruptcy and/or is in default of principal and/or interest payments.
- (g) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- (h) Warrants entitle the Trust to purchase a predetermined number of shares of common stock and are non-income producing. The purchase price and number of shares are subject to adjustment under certain conditions until the expiration date, if any.
- (i) Investments in issuers considered to be an affiliate of the Trust during the period ended January 31, 2014, for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

	Shares Held		Shares Held	
	at October 31,	Net	at January 31,	
Affiliate	2013	Activity	2014	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	3,378,158	2,597,075	5,975,233	\$ 162

(j) Represents the current yield as of report date.

#### Portfolio Abbreviations

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To simplify the listings of portfolio holdings in the Schedule of Investments, the names and descriptions of many of the securities have been abbreviated according to the following list:

CAD Canadian Dollar

CHF Swiss Franc

CLO Collateralized Loan Obligation

EUR Euro

GBP British Pound

BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

PIK Payment-In-Kind.USD US Dollar

Foreign currency exchange contracts outstanding as of January 31, 2014 were as follows:

						U	nrealized
Currence	ey	(	Currency		Settlement	Ap	preciation/
Purchas	sed		Sold	Counterparty	Date	(De	preciation)
EUR	3,320,000	USD	4,509,154	Goldman Sachs & Co.	4/22/14	\$	(31,295)
USD	2,962,638	CAD	3,251,000	Barclays Bank PLC	4/22/14		49,030
USD	1,113,628	CHF	1,011,188	Barclays Bank PLC	4/22/14		(2,413)
USD	4,070,760	EUR	2,980,000	Credit Suisse International	4/22/14		51,477
USD	437,388	EUR	320,000	JPMorgan Chase Bank N.A.	4/22/14		5,787
USD	49,447,429	EUR	36,365,971	Royal Bank of Scotland PLC	4/22/14		398,726
USD	30,408,704	GBP	18,521,000	JPMorgan Chase Bank N.A.	4/22/14		(20,255)
Total						\$	451,057

Over-the-counter options purchased as of January 31, 2014 were as follows:

		Put	t/	Strike	Expiration		Market
Description	Counterparty	Cal	11	Price	Date	Contracts	Value
Marsico Parent Superholdco LLC	Goldman Sachs & Co.	Call	USD	942.86	12/14/19	26	

Centrally cleared credit default swaps buy protection outstanding as of January 31, 2014 were as follows:

						Premiums	
			Expiration	lotional Amount	Market	Paid	Unrealized
Issuer	Pay Fixed Rate	Clearinghouse	Date	(000)	Value	(Received)	Depreciation
Dow Jones CDX North America High Yield	5.00%	Chicago Mercantile	6/20/18	USD	2,750	\$ (208,459)	\$ (80,873)
Index,							
Series 20, Version 1							

Over-the-counter credit default swaps sold protection outstanding as of January 31, 2014 were as follows:

Issuer	Receive Fixed Rate	Counterparty	Expiration Date	Credit Rating <sup>1</sup>	Notional Amo	ount	Market Value	Premiums (Received)	Unrealized Depreciation
Caesars Entertainment Operating Co Inc.	5.00%	Barclays Bank PLC	9/20/15	CCC-	USD 2	250	\$ (51,828)	\$ (46,869)	. *
Caesars Entertainment Operating Co., Inc.	5.00%	JPMorgan Securities LLC	12/20/15	CCC-	USD 3	331	(79,643)	(77,857)	(1,786)
Caesars Entertainment Operating Co., Inc.	5.00%	Citibank N.A.	12/20/15	CCC-	USD	189	(45,484)	(39,680)	(5,804)

BLACKROCK FLOATING RATE INCOME TRUST

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**BlackRock Floating Rate Income Trust (BGT)** 

Over-the-counter credit default swaps sold protection outstanding as of January 31, 2014 were as follows (continued):

	Receive		Expiration	Credit	Notional .	Amount	Market	Premiums	Unrealized
Issuer	Fixed Rate	Counterparty	Date	Rating <sup>1</sup>	(000	)) <sup>2</sup>	Value	(Received)	Depreciation
Caesars Entertainment Operating	5.00%	JPMorgan Securities LLC	12/20/15	CCC-	USD	77	\$ (18,454)	(15,639)	\$ (2,815)
Co., Inc.									
Caesars Entertainment Operating Co., Inc.	5.00%	Citibank N.A.	12/20/15	CCC-	USD	91	(21,917)	(17,134)	(4,783)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	12/20/15	CCC-	USD	204	(49,032)	(23,763)	(25,269)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/16	CCC-	USD	131	(36,067)	(26,189)	(9,878)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/16	CCC-	USD	131	(36,067)	(26,189)	(9,878)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/16	CCC-	USD	385	(105,934)	(73,315)	(32,619)
Caesars Entertainment Operating Co., Inc.	5.00%	Citibank N.A.	3/20/16	CCC-	USD	73	(20,036)	(10,815)	(9,221)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	6/20/16	CCC-	USD	500	(152,021)	(103,266)	(48,755)
Caesars Entertainment Operating Co., Inc.	5.00%	JPMorgan Securities LLC	6/20/16	CCC-	USD	220	(66,749)	(37,935)	(28,814)
Caesars Entertainment Operating Co., Inc.	5.00%	Citibank N.A.	9/20/16	CCC-	USD	175	(58,317)	(51,863)	(6,454)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	9/20/16	CCC-	USD	1,126	(375,331)	(221,549)	(153,782)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/17	CCC-	USD	238	(93,190)	(57,986)	(35,204)

BLACKROCK FLOATING RATE INCOME TRUST

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**BlackRock Floating Rate Income Trust (BGT)** 

Over-the-counter credit default swaps sold protection outstanding as of January 31, 2014 were as follows (concluded):

	Receive		Expiration	Credit N	Notional A	mount	Market	Premiums	Unrealized
Issuer	Fixed Rate	Counterparty	Date	Rating <sup>1</sup>	$(000)^2$	2	Value	(Received)	Depreciation
Caesars Entertainment Operating Co.,	5.00%	Deutsche Bank AG	6/20/17	CCC-	USD	339	\$ (139,490)	(88,830)	\$ (50,660)
Inc.									
Total							\$ (1,349,560)	\$ (918,879)	\$ (430,681)

- <sup>1</sup> Using Standard & Poor s rating of the issuer or the underlying securities of the index, as applicable.
- <sup>2</sup> The maximum potential amount the Trust may pay should a negative credit event take place as defined under the terms of the agreement.

Fair Value Measurements Various inputs are used in determining the fair value of investments. These inputs to valuation techniques are categorized into a disclosure hierarchy consisting of three broad levels for financial reporting purposes as follows:

Level 1 unadjusted price quotations in active markets/exchanges for identical assets or liabilities that the Trust has the ability to access

Level 2 other observable inputs (including, but not limited to, quoted prices for similar assets or liabilities in markets that are active, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the assets or liabilities (such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market-corroborated inputs)

Level 3 unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available (including the Trust s own assumptions used in determining the fair value of investments)

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. In accordance with the Trust s policy, transfers between different levels of the fair value disclosure hierarchy are deemed to have occurred as of the beginning of the reporting period. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investment and derivative financial instrument and is not necessarily an indication of the risks associated with investing in those securities. For information about the Trust s policy regarding valuation of investments and derivative financial instruments, please refer to the Trust s most recent financial statements as contained in its annual report.

The following table summarizes the Trust s investments categorized in the disclosure hierarchy as of January 31, 2014:

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 13,147,553	\$ 1,220,201	\$ 14,367,754
Common Stocks	\$ 828,854	2,776,716	88,742	3,694,312
Corporate Bonds		67,556,403		67,556,403
Floating Rate Loan Interests		388,198,914	29,738,514	417,937,428

Foreign Agency Obligations	1,670,625		1,670,625
Non-Agency Mortgage-Backed Securities	829,163		829,163
Other Interests	1,663,813	4,375	1,668,188

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2014

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#### Consolidated Schedule of Investments (continued) **BlackRock Floating Rate Income Trust (BGT)** Warrants 4,399 1,549 \$ 5,948 Investment Companies 63,536 \$ 63,536 Short-Term Securities 5,975,233 5,975,233 **Unfunded Loan Comittments** 164 164 \$ 6,867,623 \$ 475,847,586 \$ 31,053,545 \$ 513,768,754 Total Level 1 Level 2 Level 3 Total Derivative Financial Instruments<sup>1</sup> Assets: Foreign currency exchange contracts 505,020 505,020 Liabilities: Credit contracts (511,554)(511,554)Foreign currency exchange contracts (53,963)(53,963)Total (60,497)

Certain of the Trust sassets and/or liabilities are held at carrying amount, which approximates fair value for financial reporting purposes. As of January 31, 2014, such assets and liabilities are categorized within the disclosure hierarchy as follows:

(60,497)

	Level 1	Level 2	Level 3	Total
	LACYCI I	LCVCI 2	LCVCI 3	Total
A scote:				

<sup>1</sup> Derivative financial instruments are swaps and foreign currency exchange contracts which are valued at the unrealized appreciation/depreciation on the