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 52nd 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%		
Lear Corp.	402	\$ 29,077
Construction & Engineering 0.0%		
USI United Subcontractors	8,067	88,742
Hotels, Restaurants & Leisure 0.3%		
BLB Worldwide Holdings, Inc.	50,832	1,177,625
Paper & Forest Products 0.3%		
Ainsworth Lumber Co., Ltd. (a)	220,483	799,777
Ainsworth Lumber Co., Ltd. (b)	62,685	227,382
		1,027,159
Software 0.4%		
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):			
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):			
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
		Par	

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	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)		1,000	1,002,819
North End CLO Ltd., Series 2013-1A, Class D, 3.74%, 7/17/25 (b)(c)		500	482,762
Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.44%, 10/25/25 (b)(c)		750	713,267
OZLM Funding Ltd., Series 2012-2A, Class C, 4.59%, 10/30/23 (b)(c)		500	501,420
Race Point CLO Ltd., Series 2012-6A, Class D, 4.74%, 5/24/23 (b)(c)		675	675,808
Symphony CLO Ltd., Class D (b)(c):			
Series 2012-10A, 5.49%, 7/23/23		925	932,750
Series 2012-9A, 4.49%, 4/16/22		775	777,076
Total Asset-Backed Securities 4.1%			14,367,754

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

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BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

		Par	
Corporate Bonds		(000)	Value
Beverages 0.6%		(000)	value
Refresco Group BV (c):			
4.22%, 5/15/18 (b)	EUR	500	\$ 679,070
4.22%, 5/15/18		1,000	1,358,141
		-,	-,,
			2,037,211
Building Products 0.3%			
Grohe Holding GmbH, 4.28%, 9/15/17 (b)(c)		700	940,549
Capital Markets 0.2%	LICD	120	050.014
E*Trade Financial Corp., 0.00%, 8/31/19 (b)(d)(e)	USD	439	850,014
Commercial Banks 0.8%		1 500	1 464 000
Banco Nacional de Costa Rica, 4.88%, 11/01/18 (b)		1,500	1,464,000
Russian Agricultural Bank OJSC Via RSHB Capital SA, 5.10%, 7/25/18		1,500	1,516,875
			2,980,875
Commercial Services & Supplies 0.2%			
AWAS Aviation Capital Ltd., 7.00%, 10/17/16 (b)		448	464,642
United Rentals North America, Inc., 5.75%, 7/15/18		210	224,438
Communications Equipment 1.00			689,080
Communications Equipment 1.0%		222	220 100
Avaya, Inc., 7.00%, 4/01/19 (b)	FUD	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
			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		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:		11.6	(0.1.5.C)
7.75%, 11/15/19 (b)		416	604,563
3.78%, 10/15/20 (c)		2,500	3,506,281
			7 615 157
		Par	7,645,457
		1 ai	
Corporate Bonds		(000)	Value
Diversified Financial Services 2.0%		(000)	value
Ally Financial, Inc.:			
2.92%, 7/18/16 (c)	USD	875	\$ 893,812
3.50%, 1/27/19	03D	1,760	1,738,000
Level 3 Financing, Inc. (b):		1,700	1,750,000
3.85%. 1/15/18 (c)		607	616,105
5.13%, 1/15/18 (c)		337	344,583
5.15%, 1/15/21 Fravelex Financing PLC, 8.00%, 8/01/18 (b)	GBP	2,000	3,501,504
$\frac{1}{10000000000000000000000000000000000$	OBP	2,000	5,501,504
			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%			
DH 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	

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		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 Road & Rail 0.1%	USD	385	414,356
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 2.99%, 12/01/17 (b)(c) Specialty Retail 1.1%		179	179,895
DFS Furniture Holdings PLC, 6.53%, 8/15/18 (c) House of Fraser Funding PLC, 8.88%, 8/15/18 (b)	GBP	2,000 349	3,320,675 621,099
Transportation Infractory 0.40			3,941,774
Transportation Infrastructure 0.4%	CHE	1 100	1 294 507
Aguila 3 SA, 7.88%, 1/31/18 (b) Window Talecommunication Services 1.2%	CHF	1,100	1,284,597
Wireless Telecommunication Services 1.2% 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
			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		1,355	1,358,488
SI Organization, Inc., Term Loan B, 5.50%, 11/22/16		1,061	1,037,336
Spirit Aerosystems, Inc., Term Loan B, 3.75%, 4/18/19		953	959,582
Transdigm, Inc., Term Loan C, 3.75%, 2/28/20		515	517,956
TransUnion LLC, Term Loan, 4.25%, 2/10/19		2,277	2,301,641
Airlines 0.9%			6,175,003
Delta Air Lines, Inc., Term Loan:		841	815,593
3.49%, 9/16/15 New B1, 4.00%, 10/18/18		448	449.046
new D1, 4.00 //, 10/10/10		Par	449,040
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
Auto Components 3.1%			3,116,596
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 Schaeffler AG, Term Loan C, 4.25%, 1/27/17	274	
Schooffler A.C. Term Lean C 4 25% 1/27/17		
Schaemer AO, Tehn Loan C, 4.23%, 1/2//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

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Floating Rate Loan Interests (c)		Par (000)	Value	
Building Products (concluded)		(000)	, unde	
United Subcontractors, Inc., Term Loan, 4.25%, 6/30/15	USD	214	\$ 203,704	
Wilsonart LLC:			+,	
Incremental Term Loan B2, 4.00%, 10/31/19		515	515,000	
Term Loan B, 4.00%, 10/31/19		1,539	1,539,928	
		,	,,-	
			6,425,164	
Capital Markets 0.4%			0,425,104	
American Capital Holdings, Inc., New Term Loan, 4.00%, 8/22/16		256	257.531	
HarbourVest Partners LLC, Term Loan B, 4.75%, 11/21/17		784	785,581	
KCG Holdings, Inc., Term Loan B, 5.75%, 12/05/17		291	292,177	
100 Holdings, inc., form Louid 5, 57.576, 12/05/17		271	272,177	
			1,335,289	
Chemicals 3.7%				
Allnex USA, Inc.: Term Loan B1 4 50% 10/03/10		596	500 100	
Term Loan B1, 4.50%, 10/03/19 Term Loan B2, 4.50%, 10/03/19		309	599,122 310,855	
Term Loan B2, 4.50%, 10/03/19 CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/28/20		309 72	72,321	
Chemitric Acquisition Corp., Term Loan B.2, 4.23%, 8/28/20 Chemitric Corp., Term Loan B, 3.50%, 8/27/16		356	358,316	
Chemiura Corp., Term Loan B, 5.50%, 8/2//16 Chromaflo Technologies Corp.:		550	338,310	
1st Lien Term Loan, 4.50%, 11/30/19		700	704.375	
2nd Lien Term Loan, 8.25%, 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:		1,207	1,274,555	
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	
NaceDennic, Inc., 1st Elen Term Edul, 4.00%, 000120 Nexeo Solutions LLC, Term Loan B, 5.00%, 9/08/17		1,181	1,175,172	
OXEA Finance LLC:		1,101	1,175,172	
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		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	
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	
			13,182,419	
Commercial Banks 0.3%				
Redtop Acquisitions Ltd.:		0.2.5	010.015	
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, 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.:		016	010 (17	
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	
Spin Holdco, Inc., New Term Loan B, 4.25%, 11/14/19		2,206	2,224,187	

West Corp., Term Loan B10, 3.25%, 6/30/18	1,599	1,601,567
		12.879.198
Communications Equipment 2.7%		12,079,190
Alcatel-Lucent USA, Inc., Term Loan C, 5.75%, 1/30/19	2,432	2,452,975

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BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Communications Equipment (concluded)		(000)	, unit
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.:		0.40	000 077
Extended Term Loan B3, 4.74%, 10/26/17		849	828,877
Term Loan B5, 8.00%, 3/30/18 Blackboard, Inc., Term Loan B3, 4.75%, 10/04/18		80 203	80,716 204,720
CommScope, Inc.:		203	204,720
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
Construction & Engineering 1.0%			9,376,028
BakerCorp International, Inc., New Term Loan, 4.25%, 2/14/20		563	562,549
Centaur Acquisition LLC:		505	562,547
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
Construction Materials 1.5%			3,555,192
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%			5,128,510
Springleaf Financial Funding Co., Term Loan B2, 4.75%, 9/25/19		1,860 Par	1,881,260
		i ui	
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 Clondalkin Acquisition BV, 1st Lien Term Loan B, 5.75%, 5/29/20		485 886	484,132 889,978
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		886	891,819
WNA Holdings, Inc.:		500	0,1,017
1st Lien, 4.50% - 5.50%, 6/07/20		122	123,520
2nd Lien Term Loan, 8.50%, 12/07/20		245	247,756
			1 213 447
Distributors 1.2%			4,213,447
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
			4,082,655
Diversified Consumer Services 2.6%			
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.:		551	550,004	
1		120	120.200	
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	

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BlackRock Floating Rate Income Trust (BGT)

Term Loan B, 52%, 222/19 1,240,042 ISS Holdings A/S, Term Loan B1, 3,75%, 4/30/18 1,990 Level 3 Financing, Inc., 2020 Term Loan B, 4,00%, 1/15/20 4,225 Syniverse Holdings, Inc., Term Loan B, 4,00%, 4/23/19 1,183 Syniverse Holdings, Inc., Term Loan B, 5,75%, 2/23/17 1,878 Electric Utilities 0.4% Electric Utilities 0.4% American Energy - Utica LLC, 2nd Lien Term Loan, 11,00%, 9/30/18 595 Sandy Creek Energy Associates LP, Term Loan B, 5,00%, 11/06/20 795 Par (000) Electric Edupment 0.8% 1,392,408 Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4,66% -4,75%, 10/10/17 USD 4,025 \$ 2,799,267 Electrical Equipment 0.8% 00000 Value 114234 MEG Energy Equipment & Scriwces 0.8% 0.577 578,864 Dynegy Holdings, Inc., Term Loan B1, 2,00%, 4/23/20 1,109 1,114,284 MEG Energy Corp., Refinancing Term Loan, 3,75%, 3/31/20 964 971,148 Unifax Corp., New Term Loan, 5,75%, 7/10/17 577 578,864 Cord & Staples Retailing 2.8% 2,664,296 642,696 Food & Staples Retailing 2.8% 821/20 </th <th></th> <th></th> <th></th> <th></th>					
Diversified Financial Service: 3.6% Diversified Telecommunications for 1.00%, 9.00/19 Diversified Telecommunications for New Term Long A.25%, 12/220 Diversified Telecommunications for New Term Long B.32%, 5.17/20 Diversified Telecommunications for New Term Long B.32%, 12/220 Diversified Telecommunications for New Term Long B.32%, 12/23/20 Diversified Telecommunications for New Term Long B.32%, 12/23/20 Diversified Telecommunications for New Term Long B.32%, 12/23/20 Diversified Telecommunications for New Term Long B.30%, 60619 Diversified Telecommunications for New Term Long B.30%, 60619 Diversified Telecommunications for New Term Long B.30%, 60619 Diversified Telecommunications for New Term Long B.30%, 12/230 Diversified Diversifi				** *	
ION Trading Technologies Suri: 5 Statis Line Term Lona, 52%, 521/21 USD 791 5 Statisma LLC, New Term Lona, 52%, 571/21 930 929,669 Level 3 Financing, Inc., New Term Lona, 425%, 121/720 517 1,580,418 Statisma LLC, New Term Lona, 425%, 121/720 1,575 1,580,418 Statisma LLC, New Term Lona, 425%, 120/18 EUR 4555 1,580,418 Statisma LLC, New Term Lona, 5,75%, 7/01/20 USD 1,636 1,639,990 Diversified Telecommunication Services 4.3% 2,701,040 1,532 2,354,719 Hawaiian Telecon Communications, Inc., Term Loan B, 4.25%, 1223/20 2,332 2,354,719 1,458,924 Integra Teleconn, Inc. 702 685 702,837 1,248,924 Integra Teleconn, Inc. 685 702,837 1,240,0042 Ists Indiang AS, Term Loan B, 4.0%, 1/1520 4,250,519 505,421 Statisma LLC, New Term Loan B, 4.0%, 1/1520 4,250,519 505,421 Statisma LL, Term Loan B, 4.0%, 1/1520 4,200,519 595, 595,421 Statisma LL, Cand Lien Term Loan, 5,0%, 1/106/20 795 595,421 Standy Crean Barter Store 1,507,4			(000)	Value	
Ist Lien Term Loan, 4.50%, 5/22/0 USD 791 \$ 706,760 Zoll Iso Term Loan, 8.52%, 5/12/1 220 222,932 Kasima LC, Nev Term Loan, 8.52%, 5/12/1 930 992,060 Level 3 Financing, Inc., Nev Term Loan, 4.20%, 8/01/19 560 552,800 SKM Finance Loan, More Mound, 4.20%, 8/01/19 1575 1.580,418 SKI Finance Instance Trust, Term Loan, 4.25%, 12/12/20 1.575 1.580,418 SKI Finance Houtings AG & Co. KG, Term Loan, 4.25%, 12/12/20 1.535 1.639,900 Diversified Telecommunications, Envices 4.3% 1.639,900 1.452 Consolidated Communications, Env. Term Loan B, 5.00%, 606(19 1.452 1.458,924 Integer Telecom, Ed. 1.200 685 702,837 Term Loan B, 7.5%, 4/201/8 1.200 422 1.240,942 Dist Term Loan B, 7.5%, 4/201/8 1.200 422 4226,319 St reduings AG, Term Loan B, 4.00%, 4/221/9 1.138 1.188,453 US Telepacific Communications, Env. Ward Term Loan B, 5.05%, 11/02/0 4225 4250,319 1.992,447 Level F Timoxing B, 2.05%, 11/04/17 1.886					
2nd Lien Term Lona, 8.25%, 521/21 220 222.392 Kasina LLC, New Term Lona, 4.05%, 801/19 500 552.800 RF Finance Tuxen Boar, 8.25%, 11/201 239 240.328 SAM Finance Luxenbourg Sal, Term Loan, 4.25%, 12/1720 1,57 1,580.418 SGR Fare Holdings AG & Co. KG, Term Loan, 4.25%, 12/01/20 1,57 1,580.418 SGR Fare Holdings AG & Co. KG, Term Loan, 4.25%, 12/01/8 EUR 4,505 6,728.203 WMG Acquisition Corp., New Term Loan, 8,75%, 7/01/20 USD 1,636 1,659.990 Derestifted Telecommunication Services 4,3% 2,701.040 1,452 2,332 2,334,719 Hawaiian Telecom Communications, Inc., Term Loan B, 5,0%, 60/019 1,452 2,332 2,347,179 Hawaiian Telecom Communication, Inc., Term Loan B, 5,0%, 60/019 1,452 1,240.042 StS Holdings AC, Term Loan B, 2,75%, 4/30/18 1,990 1,992.447 Level 3 Financing, Inc., 2002 Term Loan B, 4,00%, 1/320 4,252 4,250.519 Syniverse Holdings, Inc., Term Loan B, 4,00%, 1/320 4,252 4,250.519 Syniverse Holdings, Inc., Term Loan B, 5,05%, 1/10/02 595 595.421 Sandy Creak Energy Associates LP, Term Loan B, 5,05%, 1/10/02 595 595.421 Sandy Creak Energy Associates LP, Term Loan B, 5,00%, 1/10/02 595 595.421 <t< td=""><td></td><td>USD</td><td>701</td><td>\$ 706 760</td></t<>		USD	701	\$ 706 760	
Kasima LLC, New Term Loan B, 325%, 371/21 9:0 23:0 </td <td></td> <td>03D</td> <td></td> <td></td>		03D			
Level 3 Financing, Inc., New Term Loan, 4,00%, 80/19 Level 3 Financie Luxembourg Sart, Term Loan, 4,00%, 80/19 Soft Brun Holdings AG & Co, KG, Frem Loan, 4,25%, 1/20/20 Soft Brun Holdings AG & Co, KG, Frem Loan, 4,25%, 1/20/20 USD 1,636 LS990 Diversified Telecommunications, Inc., New Term Loan B, 4,25%, 1/22/30 USD 1,636 LS990 Diversified Telecommunications, Inc., New Term Loan B, 4,25%, 1/22/30 LS90 Diversified Telecommunications, Inc., New Term Loan B, 4,25%, 1/22/30 LS90 Diversified Telecommunications, Inc., New Term Loan B, 4,25%, 1/22/30 LS90 Diversified Telecommunications, Inc., New Term Loan B, 4,25%, 1/22/30 LS90 Diversified Telecommunications, Inc., New Term Loan B, 4,05%, 6/06/19 LS90 LS90 LS90 Diversified Telecommunications, Inc., New Term Loan B, 5,00%, 6/06/19 LS90 LS90 LS90 LS90 LS90 LS90 LS90 LS9)	
RPI Finance Tunk, Term Loan B3, 325%, 10/00/18 239 240,328 SKD Finance Lucembourg Saf, Term Loan, 4,35%, 12/02/0 1.575 1.580,418 SKD Funce Holdings AG & Co, KG, Term Loan, 4,35%, 12/02/0 USD USD Diversified Telecommunication Services 4,35% 200,228 12,701,040 Consolidated Communication, IN, New Term Loan B, 4,35%, 12/03/00 2,332 2,354,1719 Hawaiin Telcom Communication, IN, New Term Loan B, 4,35%, 12/03/20 2,332 2,354,1719 Hawaiin Telcom Communication, IN, New Term Loan B, 4,35%, 12/03/20 2,323 2,354,1719 Hawaiin Telcom Communication, IN, New Term Loan B, 5,00%, 606/19 1,245 1,458,024 Data Iterm Term Loan, 9,75%, 271/20 685 702,337 Term Loan B, 5,75%, 272/170 1,285 1,280,042 US Telepacific Corp., New Term Loan B, 4,00%, 11/520 4,225 4,220,019 Syniverse Holdings, Inc., 2020 Term Loan B, 5,05%, 272/17 1,878 1,886,508 US Telepacific Corp., New Term Loan B, 5,05%, 11/06/20 795 795,697 Sady Creek Energy - Usica LLC, 2nd Lien Term Loan, 11,00%, 9/20/18 55 55,54,21 American Energy - Usica LLC, 2nd Lien Term Loan, 11,00%, 9/20/18 52 2,799,267 Electr					
SAM Finance Laxembourg Sart, Term Loan, 425%, 1207/20 1.575 1.580.418 SAM Finance Laxembourg Sart, Term Loan, 425%, 1207/18 EUR 4.950 USD 1.636 1.639.990					
SIG Euro Holdings AG & Co. KG. Term Loan, 4.25%, 1202/18 EUR 4.950 6.728,203 WMG Acquisition Corp., New Term Loan, 3.75%, 701/20 USD 1,636 1,639,990 Diversified Telecommunications, Inc., New Term Loan B, 4.25%, 1223/20 2,332 2,354,719 Hawaian Telecon Communications, Inc., New Term Loan B, 4.25%, 1223/20 6.85 702,837 Integra Telecon, Inc.: 720 6.85 702,837 Term Loan B, 5.25%, 221/20 6.85 702,837 Term Loan B, 5.25%, 7221/20 6.85 702,837 Term Loan B, 5.25%, 7221/20 1.848,924 1.848,924 St Halting AY, Ferm 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 Syntress Holdings, Inc., Term Loan B, 4.00%, 1/15/20 4.235 4.250,519 US Telepacific Corp., New Term Loan B, 5.00%, 1/106/20 795 796,987 Sundy Creek Energy Associates LP, Term Loan B, 5.00%, 1/106/20 795 796,987 Part Betrical Equipment, Instruments & Components 0.2% 1.039 4.025 \$ 2.799,267 Texar Competitive Flectric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4.025 \$ 2				,	
WMG Acquisition Corp., New Term Loan, 3.75%, 7/01/20 USD 1,636 1,639,990 Diversified Telecommunications Services 4.3% 12,701.040 Diversified Telecommunications, Inc., New Term Loan B, 5.00%, 606/19 1,452 2,332 2,354,719 Hawaiian Telecon Communications, Inc., Term Loan B, 5.00%, 606/19 1,452 1,458,924 Term Loan, 5.25%, 22210 685 702,837 Term Loan, 5.25%, 22210 685 702,837 Term Loan, 5.25%, 22210 42,220 1,24,0042 ISS Holdings AS, Term Loan B, 4,00%, 1/520 42,225 42,250,19 Syniverse Holdings, Inc., 202 Term Loan B, 5,05%, 2/23/17 1,88,433 1,88,6308 US Telepacific Corp., New Term Loan B, 5,05%, 2/23/17 1,87,6908 1,302,408 Par 1,302,408 595 595,421 Sandy Creek Energy Associates LP, Term Loan B, 5,00%, 1100/20 795 796,987 Floating Rate Loan Interests (c) (000) Yalue 1,322,408 Floating Rate Loan Interests (c) (000) Yalue 1,322,408 Floating Rate Loan Interests (c) (000) Yalue 1,322,408		EUR			
Interview 12/101/40 Diversified Telecommunications, Inc., New Term Loan B, 425%, 122320 2,332 Consolidated Communications, Inc., New Term Loan B, 500%, 606/19 1,452 1,458,924 Integra Telecom, Inc.: 702,837 702,837 Term Loan B, 525%, 2221/9 685 702,837 St Holding SAT, Ferm Loan B12, 375%, 4/30/18 1,990 1.992,487 Level S Financing, Inc., 2020 Term Loan B, 4,00%, 1/15/20 4,225 4,250,519 Syntresv Holdings, Inc., Term Loan B, 4,00%, 1/15/20 4,225 4,250,519 US Telepacific Corp., New Term Loan B, 4,00%, 4/23/19 1,184,813 1,184,813 US Telepacific Corp., New Term Loan B, 5,00%, 1/106/20 795 796,987 Electric Utilities 0.4% 1392,408 997 Floating Rate Loan Interests (c) 1392,408 997 796,987 COW LLC, New Term Loan B, 2,00%, 1/106/20 795 796,987 1392,408 Pare floating Rate Loan Interests (c) 1392,408 900 1492,408 CDW LLC, New Term Loan B, 2,00%, 1/106/20 95 5,792,677 1392,408 Texas Competitive Electric Holdings Co. LLC, Ex	6		,		
Diversified Telecommunication Services 4.3% Cossolidated Communications, Inc., New Term Loan B, 4.29%, 12/23/20 2.332 2.354,719 Hawaian Telecon Communications, Inc., Term Loan B, 5.00%, 6/06/19 1.452 1.458,924 Integra Telecom, Inc: 2.254,719 2.1452 1.458,924 Integra Telecom, Inc: 2.254,719 2.261 2.260 2.263 2.2758,430/18 2.290 2.665 2.2219 2.2219 2.2219 2.2219 2.2219 2.2219 2.221 2.221 2.221 2.221 2.221 2.221 2.221 2.221 2.221 2.221 2.221 2.221 2.221 2.221 2.221 2.221 2.221 2.222 2.221 2.222 2.222 2.225 2.255 2.255 2.255 2.255 2.255 2.255 2.255 2.255 2.255 2		0.02	1,000	1,007,770	
Consolidated Communications, Inc., New Term Loan B, 50%, 606/19 2,332 2,354,719 Hawaian Ticcom Communications, Inc., Term Loan B, 50%, 606/19 1,452 1,458,924 Integra Telecom, Inc.: 685 702,837 Term Loan, 5,75%, 221/19 1,226 1,240,042 ISS Holdings AKS, Term Loan B, 4,00%, 1/15/20 4,225 4,226,519 Level 3 Financing, Inc., 2007 Term Loan B, 4,00%, 1/15/20 4,225 4,226,519 Syniverse Holdings, Inc., Term Loan B, 4,00%, 1/15/20 4,225 4,226,519 Syniverse Holdings, Inc., Term Loan B, 4,00%, 1/15/20 4,225 4,226,519 Syniverse Holdings, Inc., Term Loan B, 4,00%, 1/15/20 595 595,421 Sandy Creek Energy Associates LP, Term Loan B, 5,00%, 1106/20 795 795,087 Sandy Creek Energy Associates LP, Term Loan B, 5,00%, 1106/20 795 595,421 Sandy Creek Energy Associates LP, Term Loan B, 5,00%, 1106/20 868 868,708 Energy Computive Electric Holdings Co. LLC, Extended Term Loan, 4,66% - 4,75%, 10/10/17 USD 4,025 \$ 2,799,267 Electrical Equipment 0.8% 706 707 578,864 709,587 CDW LLC, New Term Loan, 3,25%, 4/29/20 868 668,708 577 5				12,701,040	
Havaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19 1,452 1,458,924 Integra Telecom, Inc: 2nd Lien Term Loan, 9,75%, 2/21/20 685 702,837 Term Loan B, 5.25%, 2/22/19 1226 1240,042 1590 1226 1240,042 1590 1226 1240,042 1590 1226 1240,042 1590 1226 1240,042 1590 1226 1240,042 1590 1226 1240,042 1590 1226 1240,042 1590 1226 1240,042 1590 1226 1240,042 1590 1226 1240,042 1590 1226 1226 1226 1226 1226 1226 1226 122					
Integra Telecon, Inc.: 0 2nd Line Term Loan, 9.75%, 221/20 685 702,837 Term Loan B, 5.25%, 2221/9 1,226 1,240,042 ISS Holdings ArK, Term Loan B12, 3.75%, 4/30/18 1,990 1,992,487 Level 3 Financing, Inc., 2020 Term Loan B, 4.00%, 4/23/19 1,183 1,188,435 Syniverse Holdings, Inc., Term Loan B, 5.75%, 2/23/17 1,887 1,886,908 Electric Utilities 0.4% American Energy - Utica LLC, 2nd Lien Term Loan, 11.00%, 9/30/18 595 595,421 Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20 795 796,987 Footing Rate Loan Interests (c) 0000 Value Electric Utilities 0.4% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4,225 \$ 2,799,267 Electric Utilities 0.40%, 4/23/20 1,109 1,114,284 Term Loan 3,25%, 4/29/20 868 868,708 Energy Equipment, 0.87% 2 Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4,225 \$ 2,799,267 <td colspan<="" td=""><td>Consolidated Communications, Inc., New Term Loan B, 4.25%, 12/23/20</td><td></td><td>2,332</td><td>2,354,719</td></td>	<td>Consolidated Communications, Inc., New Term Loan B, 4.25%, 12/23/20</td> <td></td> <td>2,332</td> <td>2,354,719</td>	Consolidated Communications, Inc., New Term Loan B, 4.25%, 12/23/20		2,332	2,354,719
2nd Lien Term Loan, 9.75%, 221/20 685 702,837 Term Loan, 8.75%, 22219 1.226 1.240,042 ISS Holdings, A/S, 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 Syniverse Holdings, Inc., Term Loan B, 4.00%, 4/2319 1.183 1.184,435 US Telepacific Corp., New Term Loan, B, 5.75%, 2/23/17 1.878 1.886,908 Mercican Energy - Utica LLC, 2nd Lien Term Loan, 11.00%, 9/30/18 595 595,421 Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20 795 796,987 Electric Utilities 0.4% 1.392,408 1.392,408 Floating Rate Loan Interests (c) (000) Value 1.392,408 Electric Equipment: 0.8% 2.35%, 4/2920 868 868,708 Energy Equipment & Services: 0.8% 0.2% 1.109 1.114,284 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 1.109 1.114,284 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 964 971,114 Unifrax Corp., New Term Loan, 3.75%, 3/31/20 964 971,114 Unifrax Corp., Refinancing Term Loan, 3.75%, 3/31/20 964	Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19		1,452	1,458,924	
Term Loan B, 5.25%, 222/19 1.226 1.240,042 ISS Holdings, A/S, Term Loan B, 4.00%, 4/30/18 1.990 1.992,487 Level 3 Financing, Inc., 2020 Term Loan B, 4.00%, 4/23/19 1.183 1.188,435 US Telepacific Corp., New Term Loan B, 4.00%, 4/23/19 1.878 1.886,908 Electric Utilities 0.4% 1.929,408 1.929,408 Floating Rate Loan Interests (c) (000) Value 1.322,408 Electrical Equipment 0.8% 0.4% 1.929,408 Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4,025 \$ 2,799,267 Electrical Equipment 0.8% 2.649,290 868 868,708 Energy Equipment & Services 0.8% 0.2% 2.004,27,493,312,00 964 971,142,84 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 964 971,148 977 578,864					
ISS Holdings A/S, Term Loan B12, 375%, 470/18 1,990 1,992,487 Level 3 Financing, Inc., 2020 Term Loan B, 400%, 1/15/20 4,225 4,250,519 Syniverse Holdings, Inc., Term Loan B, 5,07%, 2/23/17 1,83 1,188,435 US Telepacific Corp., New Term Loan B, 5,75%, 2/23/17 1,878 1,886,908 Deterrie Utilities 0.4% 555 595,421 American Energy - Utica LLC, 2nd Lien Term Loan, 11,00%, 9/30/18 595 595,421 Sandy Creek Energy Associates LP, Term Loan B, 5,00%, 11/06/20 795 796,987 Floating Rate Loan Interests (c) (000) Value Electrical Equipment 0.8% 1,392,408 Frace Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4,025 \$ 2,799,267 Electronic Equipment, Instruments & Components 0.2% 0000 Value 1,102 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, 3,2%, 4/29/20 849 1,408,453 Kei Ald Corp, 2, Add Lein Term Loan B 1, 5,03%, 3/08/19 849 1,408,453 Unifrax Corp, New Term Loan, 3,75%, 2/1	2nd Lien Term Loan, 9.75%, 2/21/20		685	702,837	
Level 3 Financing, Inc., 2020 Term Loan B, 400%, 4/23/19 1,183 1,188,435 US Telepacific Corp., New Term Loan B, 5,00%, 4/23/19 1,878 1,888,098 Electric Utilities 0.4% 1,878 1,886,098 Electric Utilities 0.4% 595 595,421 Sandy Creek Energy Associates LP, Term Loan, 11.00%, 9/30/18 595 595,421 Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20 795 796,697 Electric Equipment 10.8% 1,392,408 Par Electric Equipment 0.8% 1,392,408 Electric Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 868 868,708 Energy Equipment, Retrieve 0.8% 700/17 USD 4,025 \$ 2,799,267 CDW LLC, New Term Loan, 3.25%, 4/29/20 868 868,708 Energy Equipment & Services 0.8% Dynesy Holdings, Inc., Term Loan B, 2,400%, 4/23/20 1,109 1,114,284 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 964 971,148 Unifax Corp., New Term Loan, 4,25%, 11/28/18 577 578,864 2,664,296 Food & Staples Retailing 2.8% 4264,29	Term Loan B, 5.25%, 2/22/19		,	, ,	
Syniverse 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 Electric Utilities 0.4% 15,074,871 Electric Utilities 0.4% 595 595,421 Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20 795 796,987 Instruments & Components 0.2% Floating Rate Loan Interests (c) (000) Value Electric Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4,025 \$ 2,799,267 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 868 868,708 Energy Equipment, Services 0.8% Unifrax Corp., Refinancing Term Loan, 2.400%, 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 B1, 3.47%, 7/09/15 GBP 3,856 6,326,827 Load & Staples Retailing 2.8% Altience Boots Holdings Ld, Term Loan B, 5.03%, 3/20/19 1,08 1,094,324 Stapp Stapp Stapp Stapp Stapp Stapp Stapp	ISS Holdings A/S, Term Loan B12, 3.75%, 4/30/18		1,990	1,992,487	
US Felepacific Corp., New Term Loan B, 5.75%, 2/23/17 1,878 1,886,908 15.074,871 Electric Utilities 0.4% American Energy - Utica LLC, 2nd Lien Term Loan, 11.00%, 9/30/18 Sord Creek Energy - Utica LLC, 2nd Lien Term Loan B, 5.00%, 11/06/20 795 796,987 andy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20 795 796,987 Floating Rate Loan Interests (c) 1,392,408 Par (000) Value Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4,025 S 2,799,267 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 B, 2,40%, 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 B, 3,47%, 7/09/15 GBP 3,856 6,326,827 Iceland Food Sroup Lid, Term Loan B, 3,47%, 7/09/15 Corp & S40 S1,205 Supervalu, Inc., Refinancing Term Loan B, 3,47%, 7/09/15 Supervalu, Inc., Refinancing Term Loan B, 5,00%, 3/21/19 Supervalu, Inc., Refinancing Term Loan, 5,75%, 7/10/17 S37 S36,744 CTI Foods Molding Co. LLC, New Ist Lien Term Loan, 4,50%, 6/29/20 Supervalu, Inc., Refinancing Term Loan, 5,75%, 7/10/17 S37 S36,744 CTI Foods Molding Co. LLC, New Ist Lien Term Loan, 4,50%, 6/29/20 Supervalu, Inc., Refinancing Term Loan, 5,75%, 7/10/17 S37 S36,744 CTI Foods Molding Co. LLC, New Ist Lien Term Loan, 4,50%, 6/29/20 S19 S18,918 S10 S1005 S100	Level 3 Financing, Inc., 2020 Term Loan B, 4.00%, 1/15/20		4,225	4,250,519	
Electric Utilities 0.4% American Energy - Utica LLC, 2nd Lien Term Loan, 11.00%, 9/30/18 595 595, 421 Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20 795 796,987 Instruction 1,392,408 Par (000) Value 1,392,408 Electrical Equipment 0.8% 0 Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4,025 \$ 2,799,267 Electronic Equipment, Instruments & Components 0.2% 0 0 Value Electronic Equipment, Instruments & Components 0.2% 0 1,109 1,114,284 MEG Energy Corp., Reinancing Term Loan, 3.75%, 3/31/20 964 971,148 977 578,864 Unifrax Corp., New Term Loan B1, 3.47%, 7/09/15 GBP 3,856 6,326,827 1,408,453 Elead Foods Group Lud, Term Loan B1, 5,03%, 3/08/19 849 1,408,453 1,408,453 Supervalu, Inc, Refinancing Term Loan, 5,75%, 8/21/20 USD 540 551,205 Supervalu, Inc, Refinancing Term Loan, 5,75%, 3/29/19 1,088 1,004,324 1972,2254 <td>Syniverse Holdings, Inc., Term Loan B, 4.00%, 4/23/19</td> <td></td> <td>1,183</td> <td>1,188,435</td>	Syniverse Holdings, Inc., Term Loan B, 4.00%, 4/23/19		1,183	1,188,435	
Electric Utilities 0.4% American Energy - Utica LLC, 2nd Lien Term Loan, 11.00%, 9/30/18 Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20 1,392,408 Par 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 USD 4,025 \$ 2,799,267 Electronic Equipment 0.8% Energy Equipment 8, Services 0.8% Dynegy Holdings, Inc., Term Loan 3,25%, 4/29/20 MEG Energy Corp., Refinancing Term Loan, 3,75%, 3/31/20 MEG Energy Corp., Refinancing Term Loan, 3,75%, 3/31/20 Food & Staples Retailing 2.8% Alliance Boots Holdings LL, Term Loan B1, 3,47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5,03%, 3/08/19 RI e Aid Corp., 2nd Lien Term Loan B1, 5,03%, 3/08/19 RI e Aid Corp., 2nd Lien Term Loan, 5,75%, 8/21/20 USD 540 S12,05 Soperaul, Inc., Refinancing Term Loan, 5,75%, 7/10/17 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5,75%, 7/10/17 CTI Foods Holding LLC, New Ist Lien Term Loan, 4,50%, 6/29/20 S19 S18,918 Electrical S0% AdvancePierre Foods, Inc., Term Loan, 5,75%, 7/10/17 CTI Foods Holding Co. LLC, New Ist Lien Term Loan, 4,50%, 6/29/20 S19 S18,918 Electrone Lien, 8,50%, 7/10/17 CTI Foods Holding Co. LLC, New Ist Lien Term Loan, 5,75%, 7/10/17 S16,744 CTI Foods Holding Co. LLC, New Ist Lien Term Loan, 5,75%, 7/10/17 S17 S18,64 S19 S18,918 S14 S17 S16,744 S17 S17 S18,64 S18 S19 S18,918 S18 S19 S18,918 S18 S19 S18,918 S18 S1005 S1008,889 S19 S18,918 S18 S1005 S1008,889 S1005 S	US Telepacific Corp., New Term Loan B, 5.75%, 2/23/17		1,878	1,886,908	
Electric Utilities 0.4% American Energy - Utica LLC, 2nd Lien Term Loan, 11.00%, 9/30/18 Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20 1,392,408 Par 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 USD 4,025 \$ 2,799,267 Electronic Equipment 0.8% Energy Equipment 8, Services 0.8% Dynegy Holdings, Inc., Term Loan 3,25%, 4/29/20 MEG Energy Corp., Refinancing Term Loan, 3,75%, 3/31/20 MEG Energy Corp., Refinancing Term Loan, 3,75%, 3/31/20 Food & Staples Retailing 2.8% Alliance Boots Holdings LL, Term Loan B1, 3,47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5,03%, 3/08/19 RI e Aid Corp., 2nd Lien Term Loan B1, 5,03%, 3/08/19 RI e Aid Corp., 2nd Lien Term Loan, 5,75%, 8/21/20 USD 540 S12,05 Soperaul, Inc., Refinancing Term Loan, 5,75%, 7/10/17 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5,75%, 7/10/17 CTI Foods Holding LLC, New Ist Lien Term Loan, 4,50%, 6/29/20 S19 S18,918 Electrical S0% AdvancePierre Foods, Inc., Term Loan, 5,75%, 7/10/17 CTI Foods Holding Co. LLC, New Ist Lien Term Loan, 4,50%, 6/29/20 S19 S18,918 Electrone Lien, 8,50%, 7/10/17 CTI Foods Holding Co. LLC, New Ist Lien Term Loan, 5,75%, 7/10/17 S16,744 CTI Foods Holding Co. LLC, New Ist Lien Term Loan, 5,75%, 7/10/17 S17 S18,64 S19 S18,918 S14 S17 S16,744 S17 S17 S18,64 S18 S19 S18,918 S18 S19 S18,918 S18 S19 S18,918 S18 S1005 S1008,889 S19 S18,918 S18 S1005 S1008,889 S1005 S					
American Energy - Utica LLC, 2nd Lien Term Loan, 11.00%, 9/30/18 595 595, 421 Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20 795 796.987 Floating Rate Loan Interests (c) (000) Value Electronic Equipment, 0.8% (000) Value Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4,025 \$ 2,799.267 CDW LLC, New Term Loan, 3.25%, 4/29/20 868 868,708 Energy Equipment, 1.82% 200 \$ 868 868,708 Energy Equipment, Services 0.8% 1,109 1,114.284 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 964 971,148 Unifrax Corp., New Term Loan, 1.25%, 11/28/18 577 578,864 Coold Staples Retailing 2.8% Alliance Boots Holdings Ld., Term Loan B1, 3.47%, 7/09/15 GBP 3,856 6,326,827 Iceland Foods Group Ltd., Term Loan B, 5.00%, 3/21/19 1,088 1,408,453 Supervalu, Inc., Refinancing Term Loan, 5.75%, 8/21/20 USD 540 551.205 Supervalu, Inc., Refinancing Term Loan, 5.75%, 7/10/17 537 536,674 551.205 Supervalu, Inc., Refinancing Term Loa				15,074,871	
Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20 795 796,987 I,392,408 Par (000) Value Electrical Equipment 0.8% 1 1 1 Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4,025 \$ 2,799,267 Electronic Equipment, Instruments & Components 0.2% 868 868,708 Energy Equipment & Services 0.8% 11,109 1,114,284 Dynegy Holdings, Inc., Term Loan 3,75%, 4/23/20 1,109 1,114,284 WEG Energy Corp., Refinancing Term Loan, 3,75%, 3/31/20 964 971,148 Unifrax Corp., New Term Loan B1, 3,47%, 7/09/15 GBP 3,856 6,326,827 Iceland Foods Group Ltd., Term Loan B1, 3,47%, 7/09/15 GBP 3,856 6,326,827 Iceland Foods Group 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 1,408,453 811 Rte Aid Corp., 2nd Lien 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 Ste Aid Corp., 2nd Lien Term Loan, 4,50%, 6/29/20 519<			505	505 421	
Floating Rate Loan Interests (c) (000) Value Floating Rate Loan Interests (c) (000) Value Etectrical Equipment 0.8% (000) Value Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4.025 \$ 2,799,267 Electronic Equipment, Instruments & Components 0.2% 868 868,708 CDW LLC, New Term Loan, 3.25%, 4/29/20 868 868,708 Energy Equipment & Services 0.8%				,	
Par (00) Value Floating Rate Loan Interests (c) (00) Value Electrical Equipment 0.8% """"""""""""""""""""""""""""""""""""	Sandy Creek Energy Associates Er, Term Loan B, 5.00 %, 11/00/20		175	190,901	
Par (00) Value Floating Rate Loan Interests (c) (00) Value Electrical Equipment 0.8% """"""""""""""""""""""""""""""""""""					
Floating Rate Loan Interests (c) (000) Value Electrical Equipment 0.8%				1 392 408	
Electrical Equipment 0.8% Texas Competitive Electrici Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4.025 \$ 2,799,267 Electronic Equipment, Instruments & Components 0.2% 868 868,708 CDW LLC, New Term Loan, 3.25%, 4/29/20 868 868,708 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 Code 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 B, 5.03%, 3/21/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 388 391,445 Opt Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744 Code Staples Retailing 2.80% Opt Products 3.0% Opt Product			Par	1,392,408	
Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 USD 4.025 \$ 2,799,267 Electronic Equipment, Instruments & Components 0.2% 868 868,708 CDW LLC, New Term Loan, 3.25%, 4/29/20 868 868,708 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% 2,664,296 Food Sof Group 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, 5.00%, 3/21/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 4.50%, 6/29/20 519 518,918 Del Monte Foods Co., 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 <td>Floating Rate Loan Interests (c)</td> <td></td> <td></td> <td></td>	Floating Rate Loan Interests (c)				
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 Z,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 B, 5.00%, 3/21/19 USD 540 551,205 Supervalu, Inc., Refinancing Term Loan, 5.75%, 8/21/20 USD 540 551,205 Supervalu, Inc., Refinancing Term Loan, 5.00%, 3/21/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 5.75%, 7/10/17 537 536,744 Colspan="2">Supervalu, Inc., Refinancing Term Loan, 5.75%, 7/10/17 537 536,744 Colspan="2">Supervalu, Inc., Refinancing Term Loan, 5.75%, 7/10/17	0				
CDW LLC, New Term Loan, 3.25%, 4/29/20 868 868,708 Energy Equipment & Services 0.8% 1,109 1,114,284 Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 9,64 971,148 Unifrax Corp., New Term Loan, 3.75%, 3/31/20 9,64 971,148 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 577 578,864 Code 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, 5.75%, 8/21/20 USD 540 551,205 Supervalu, Inc., Refinancing Term Loan, 5.75%, 3/21/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 5.75%, 7/10/17 537 536,744 Colspan="2">Colspan="2">State Staple Stap	Electrical Equipment 0.8%	USD	(000)	Value	
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 Code 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 B, 5.00%, 3/21/19 USD 540 551,205 Supervalu, Inc., Refinancing Term Loan, 4.50%, 3/29/19 388 391,445 Ord 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 4.50%, 6/29/20 519 518,918 Del Monte Foods Co., Term Loan B, 4.50%, 11/01/18 1,005 1,0058,829 4.00%, 3/08/18 1,005 1,0058,829 1,005,1,008,889 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 <td< td=""><td>Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17</td><td>USD</td><td>(000)</td><td>Value</td></td<>	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 Code 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, 4.50%, 3/29/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 5.75%, 7/10/17 537 536,744 Crtp Code Holdings Ltd., Term Loan, 4.50%, 6/29/20 9,772,254 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744 Crt 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 1,0058,869 4.00%, 3/08/18 1,005 1,0058,869 4.00%, 3/08/18 1,005 1,0058,869 1,005	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	(000) 4,025	Value \$ 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 Log (64,296 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, 5.75%, 8/21/20 USD 540 551,205 Supervalu, Inc., Refinancing Term Loan, 4.50%, 3/21/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 5.75%, 7/10/17 537 536,744 Corp. 200 519 518,918 Del Monte Foods Co., 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 1,005 1,008,889 Stilen, 4.00%, 11/06/20 1,055 1,058,629 1,005 1,008,889 1,005 1,008,889 1,005 1,008,88	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	(000) 4,025	Value \$ 2,799,267	
Unifrax Corp., New Term Loan, 4.25%, 11/28/18 577 578,864 500 & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Leeland 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, 5.00%, 3/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 500 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%, 1/01/18 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%	USD	(000) 4,025 868	Value \$ 2,799,267 868,708	
Food & Staples Retailing 2.8% 2,664,296 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 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 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	USD	(000) 4,025 868 1,109	Value \$ 2,799,267 868,708 1,114,284	
Food & Staples Retailing 2.8% CBP 3,856 6,326,827 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 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	USD	(000) 4,025 868 1,109 964	Value \$ 2,799,267 868,708 1,114,284 971,148	
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 P,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: 1,005 1,058,629 1st Lien, 4.00%, 11/06/20 1,005 1,008,889 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	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 Prode 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 1,005,8629 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	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 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 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%		(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: Ist Lien, 4.00%, 11/06/20 1,055 1,058,629 4.00%, 3/08/18 1,005 1,008,889 1005 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 3,856	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 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, 5.00%, 7/09/20 294 294, 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: 1,055 1,058,629 1st Lien, 4.00%, 11/06/20 1,005 1,008,889 Pole 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 1st Lien, 4.00%, 11/06/20 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	
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 1,005 1,008,889 Pole 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 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%, 6/29/20 519 518,918 Del Monte Foods Co., Term Loan: 1,055 1,058,629 1st Lien, 4.00%, 11/06/20 1,005 1,005,8629 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 1,094,324 391,445	
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 1,005,8629 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, 4.50%, 3/29/19 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	
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 Supervalu, Inc., Refinancing Term Loan, 4.50%, 3/29/19 Food Products 3.0%	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	
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 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	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388 388	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	
4.00%, 3/08/181,0051,008,889Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/181,4901,501,175GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20294294,937	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 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 1,088 388 388	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 1,088 388 537 519	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%, 7/09/20 294 294,937	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: Ist 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, 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: Ist 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	
	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, 5.75%, 7/10/17 CTI 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	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	

1,512	1,535,086	
324	324,593	
1,141	1,142,642	
	324	324 324,593

BLACKROCK FLOATING RATE INCOME TRUST

6

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	2 104 047
1st Lien Term Loan, 4.50%, 5/29/20		2,094 885	2,104,947
2nd Lien Term Loan, 8.25%, 11/30/20 Biomet, Inc., Term Loan B2, 3.66% - 3.75%, 7/25/17		1,457	899,939 1,465,342
Capital Safety North America Holding, Inc., Term Loan, 4.50%, 1/21/19		943	943,272
Capsugel Holdings US, Inc., New Term Loan B, 3.50%, 8/01/18		1,034	1,035,732
DJO Finance LLC, Term Loan B3, 4.75%, 9/15/17		1,034	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		1,292	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:		502	-07,000
1st Lien Term Loan, 5.00%, 6/07/19		751	760,930
2nd Lien Term Loan, 9.50%, 12/07/19		605	615,588
		005	013,500
			13,635,603
Health Care Providers & Services 6.0%			
American Renal Holdings, Inc.:		1 500	1 500 005
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 Par	1,091,600
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	\$ 5 224 806
ConvaTec, Inc., Term Loan, 4.00%, 12/22/16	03D	5,280 1,150	\$ 5,334,806 1,162,686
DaVita, Inc.:		1,130	1,102,080
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:		710	122,500
Incremental Term Loan B, 2.25%, 6/30/19	EUR	320	430,863
Term Loan B, 2.25%, 8/07/19	LUK	1,641	1,640,641
Genesis HealthCare Corp., Term Loan B, 10.00% - 10.75%, 9/25/17	USD	549	561,023
HCA, Inc., Extended Term Loan B4, 3.00%, 5/01/18	050	329	329,294
Ikaria Acquisition, Inc., New 1st Lien Term Loan, 7.25%, 7/03/18		329	371,197
inVentiv Health, Inc.:		5/1	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
			21.200 (2.1
Health Care Technology 0.5%			21,238,634

1,170	1,178,236
490	490,946
	1,669,182
1,142	1,150,349
728	730,250
1,995	2,019,937
	490 1,142 728

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2014

BlackRock Floating Rate Income Trust (BGT)

		D	
Floating Rate Loan Interests (c)		Par (000)	Value
Hotels, Restaurants & Leisure (concluded)		(000)	value
Caesars Entertainment Resort Properties, LLC, Term Loan B, 7.00%, 10/12/20	USD	6,255	\$ 6,324,618
Four Seasons Holdings, Inc., 2nd Lien Term Loan, 6.25%, 12/28/20		745	761,763
Hilton Worldwide Finance, LLC, Term Loan B2, 3.75%, 10/26/20		5,304	5,334,742
Intrawest ULC, Term Loan, 5.50%, 11/26/20		785	796,775
Las Vegas Sands LLC, New Term Loan B, 3.25%, 12/20/20		1,000	1,002,120
Marina District Finance Co., Inc., Term Loan B, 6.75%, 8/15/18		895	902,831
MGM Resorts International, Term Loan B, 3.50%, 12/20/19		1,439	1,439,056
OSI Restaurant Partners LLC, New Term Loan, 3.50%, 10/25/19		369	369,944
Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20		1,368	1,374,282
Playa Resorts Holding BV, Term Loan B, 4.75%, 8/06/19		1,082	1,089,734
Sabre, Inc.: Incremental Term Loan, 4.50%, 2/19/19		309	309,806
Term Loan B, 5.25%, 2/19/19		847	851,178
Station Casinos, Inc., New Term Loan B, 5.00%, 3/02/20		3,211	3,241,240
Travelport LLC:		5,211	3,241,240
2nd Lien Term Loan 1, 9.50%, 1/29/16		575	593,446
Refinancing Term Loan, 6.25%, 6/26/19		841	859,339
Twin River Management Group, Inc., Term Loan B, 5.25%, 11/09/18		1,500	1,510,766
Wendy s International, Inc., New Term Loan B, 3.25%, 5/15/19		578	579,221
• • • • • • •			,
			31,241,397
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% - 5.00%, 1/31/19		825	829,869
Spectrum Brands, Inc.:			
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	
		Par (000)	4,068,410 Value
Independent Power Producers & Energy Traders 1.2%		(000)	Value
Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 1.2%	USD	(000) 561	Value \$ 564,384
Independent Power Producers & Energy Traders1.2%Calpine Corp., Term Loan B1, 4.00%, 4/02/18La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20	USD	(000) 561 2,427	Value \$ 564,384 2,448,939
Independent Power Producers & Energy Traders1.2%Calpine Corp., Term Loan B1, 4.00%, 4/02/18La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20	USD	(000) 561	Value \$ 564,384
Independent Power Producers & Energy Traders1.2%Calpine Corp., Term Loan B1, 4.00%, 4/02/18La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20	USD	(000) 561 2,427	Value \$ 564,384 2,448,939 1,083,593
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	Value \$ 564,384 2,448,939
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	(000) 561 2,427 1,077	Value \$ 564,384 2,448,939 1,083,593 4,096,916
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	Value \$ 564,384 2,448,939 1,083,593
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	Value \$ 564,384 2,448,939 1,083,593 4,096,916
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	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
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	Value \$ 564,384 2,448,939 1,083,593 4,096,916 2,547,380
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	Value \$ 564,384 2,448,939 1,083,593 4,096,916 2,547,380 1,134,886 1,716,585
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	Value \$ 564,384 2,448,939 1,083,593 4,096,916 2,547,380 1,134,886 1,716,585
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	Value \$ 564,384 2,448,939 1,083,593 4,096,916 2,547,380 1,134,886 1,716,585 1,382,907
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	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
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 Assurion 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
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	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
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
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
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
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 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 A, 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
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 B, 3.25%, 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 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
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 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	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
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 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

		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

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BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
IT Services (concluded)			
Genpact International, Inc., Term Loan B, 3.50%, 8/30/19	USD	2,059	\$ 2,061,805
InfoGroup, Inc., New Term Loan, 8.00%, 5/25/18		314	264,494
SunGard Data Systems, Inc.:		673	675 051
Term Loan D, 4.50%, 1/31/20		194	675,051 194,407
Term Loan E, 4.00%, 3/09/20		194	194,407
			10,020,944
Leisure Equipment & Products 0.1%		500	512 705
FGI Operating Co. LLC, Term Loan, 5.50%, 4/19/19		508	513,725
Life Sciences Tools & Services 0.5%			
Patheon, Inc. Term Loan: 7.25%, 12/06/18		736	733,480
7.25%, 1/09/21		975	972,563
1.23 /0, 1109/21		215	972,303
Machinew 4.0%			1,706,043
Machinery 4.0% Allegion LIS Holding Co. Inc. Term Loon B. 3.00% 9/30/20		560	560.000
Allegion US Holding Co., Inc., Term Loan B, 3.00%, 9/30/20 Alliance Laundry Systems LLC:		500	560,000
2nd Lien Term Loan, 9.50%, 12/10/19		286	289,408
Refinancing Term Loan, 4.25%, 12/10/19		286 472	289,408 474,194
Faenza Acquisition GmbH:		472	474,194
Term Loan B1, 4.25%, 8/31/20		727	734,477
Term Loan B3, 4.25%, 8/28/20		221	223,402
Gardner Denver, Inc. Term Loan:		221	223,402
4.25%, 7/30/20		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	2,077,542
Intelligrated, Inc., 1st Lien Term Loan, 4.50%, 7/30/18	002	1,185	1,189,448
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:			,
1st 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	768,574
		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
			14,037,338
Marine 0.7%			
HGIM Corp., Term Loan B, 5.50%, 6/18/20		2,444	14,037,338 2,479,018
HGIM Corp., Term Loan B, 5.50%, 6/18/20 Media 9.2%			2,479,018
HGIM Corp., Term Loan B, 5.50%, 6/18/20 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20		1,840	2,479,018 1,852,663
HGIM Corp., Term Loan B, 5.50%, 6/18/20 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20		1,840 685	2,479,018 1,852,663 687,398
HGIM Corp., Term Loan B, 5.50%, 6/18/20 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 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		1,840 685 1,521	2,479,018 1,852,663 687,398 1,538,301
HGIM Corp., Term Loan B, 5.50%, 6/18/20 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 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		1,840 685	2,479,018 1,852,663 687,398
HGIM Corp., Term Loan B, 5.50%, 6/18/20 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 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 Cengage Learning Acquisitions, Inc. (a)(f):		1,840 685 1,521 455	2,479,018 1,852,663 687,398 1,538,301 456,565
HGIM Corp., Term Loan B, 5.50%, 6/18/20 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 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 Cengage Learning Acquisitions, Inc. (a)(f): Non Extended Term Loan, 0.00%, 7/03/14		1,840 685 1,521 455 195	2,479,018 1,852,663 687,398 1,538,301 456,565 178,094
HGIM Corp., Term Loan B, 5.50%, 6/18/20 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 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 Cengage Learning Acquisitions, Inc. (a)(f): Non Extended Term Loan, 0.00%, 7/03/14 Tranche 1 Incremental, 7.50%, 7/03/14		1,840 685 1,521 455	2,479,018 1,852,663 687,398 1,538,301 456,565
HGIM Corp., Term Loan B, 5.50%, 6/18/20 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 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 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.:		1,840 685 1,521 455 195 1,101	2,479,018 1,852,663 687,398 1,538,301 456,565 178,094 1,005,437
HGIM Corp., Term Loan B, 5.50%, 6/18/20 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 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 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		1,840 685 1,521 455 195 1,101 43	2,479,018 1,852,663 687,398 1,538,301 456,565 178,094 1,005,437 41,914
HGIM Corp., Term Loan B, 5.50%, 6/18/20 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 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 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		1,840 685 1,521 455 195 1,101 43 105	2,479,018 1,852,663 687,398 1,538,301 456,565 178,094 1,005,437 41,914 101,552
HGIM Corp., Term Loan B, 5.50%, 6/18/20 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 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 Cengage Learning Acquisitions, Inc. (a)(f): Non Extended Term Loan, 0.00%, 7/03/14 Tranche 1 Incremental, 7.50%, 7/03/14		1,840 685 1,521 455 195 1,101 43	2,479,018 1,852,663 687,398 1,538,301 456,565 178,094 1,005,437 41,914

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

BlackRock Floating Rate Income Trust (BGT)

Floating Rate Loan Interests (c)		Par (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 NEP/NCP Holdco, Inc., Term Loan:		510	508,725
2nd Lien, 9.50%, 7/22/20		349	356,414
.75%, 1/22/20		1,742	1,746,756
Vielsen Finance LLC, Term Loan E, 2.91%, 5/02/16		1,742	1,023,736
Lentpath, Inc., Term Loan B, 6.25%, 5/29/20		1,249	1,214,385
alem Communications Corp., Term Loan B, 4.50%, 3/13/20		1,034	1,038,466
pringer Science & Business Media Deutschland GmbH, Term Loan B2, 5.00%, 8/10/20		2,244	2,256,293
WCC Holding Corp., 2nd Lien Term Loan, 7.00%, 6/26/20		1,240	1,249,300
Inivision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		975	979,850
IPC Financing Partnership, Term Loan AG, 3.97%, 3/31/21	EUR	910	1,232,851
irgin Media Investment Holdings Ltd.:	Bon	,10	1,202,001
Yew Term Loan C, 4.50%, 6/05/20	GBP	1,105	1,822,067
erm Loan B, 3.50%, 6/08/20	USD	815	816,630
/ideOpenWest Finance LLC, Term Loan B, 4.75%, 4/01/19	0.52	1,100	1,108,406
Ietals & Mining 3.2%			32,540,521
meriforge Group, Inc.:			
st Lien Term Loan, 5.00%, 12/19/19		741	744,036
nd Lien Term Loan, 8.75%, 12/19/20		495	504,900
PI Heat Transfer, Inc., Term Loan, 5.25%, 5/03/19		992	977,551
onstellium Holdco BV, Term Loan B, 6.00%, 3/25/20		2,203	2,252,925
MG Resources August 2006 Property Ltd., New Term Loan B, 4.25%, 6/28/19		2,830	2,859,017
ovelis, Inc., New Term Loan, 3.75%, 3/10/17		1,591	1,599,488
unCoke Energy, Inc., Term Loan B, 4.00%, 7/26/18		258	257,839
		Par	201,000
loating Rate Loan Interests (c)			
		(000)	Value
Ietals & Mining (concluded)	USD		
Ietals & Mining (concluded) /alter Energy, Inc., Term Loan B, 6.75%, 4/02/18	USD	294	\$ 282,907
Ietals & Mining (concluded) /alter Energy, Inc., Term Loan B, 6.75%, 4/02/18	USD		
Ietals & Mining (concluded) /alter Energy, Inc., Term Loan B, 6.75%, 4/02/18	USD	294	\$ 282,907 1,660,134
Ietals & Mining (concluded) /alter Energy, Inc., Term Loan B, 6.75%, 4/02/18 /indsor Financing LLC, Term Loan B, 6.25%, 12/05/17	USD	294	\$ 282,907
Ietals & Mining (concluded) Valter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Vindsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Iultiline Retail 3.5%	USD	294	\$ 282,907 1,660,134
Ietals & Mining (concluded) /alter Energy, Inc., Term Loan B, 6.75%, 4/02/18 /indsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Iultiline Retail 3.5% 9 Cents Only Stores, New Term Loan, 4.50%, 1/11/19	USD	294 1,620	\$ 282,907 1,660,134 11,138,797
Itetals & Mining (concluded) Valter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Vindsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Inultiline Retail 3.5% O Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20	USD	294 1,620 1,131	\$ 282,907 1,660,134 11,138,797 1,139,962
Ietals & Mining (concluded) /alter Energy, Inc., Term Loan B, 6.75%, 4/02/18 /indsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Iultiline Retail 3.5% 9 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.:	USD	294 1,620 1,131	\$ 282,907 1,660,134 11,138,797 1,139,962
Itetals & Mining (concluded) Valter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Vindsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Itelliline Retail 3.5% O Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19	USD	294 1,620 1,131 1,275	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540
Itetals & Mining (concluded) Valter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Vindsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Itelliline Retail 3.5% O Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19 ew 2nd Lien Term Loan, 8.50%, 3/26/20	USD	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
Itetals & Mining (concluded) //alter Energy, Inc., Term Loan B, 6.75%, 4/02/18 /indsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Iultiline Retail 3.5% 9 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19 ew 2nd Lien Term Loan, 8.50%, 3/26/20 EMA Holding BV:	USD EUR	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
Itetals & Mining (concluded) //alter Energy, Inc., Term Loan B, 6.75%, 4/02/18 /indsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Iultiline Retail 3.5% 9 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19 ew 2nd Lien Term Loan, 8.50%, 3/26/20 EMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18		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
Itetals & Mining (concluded) //alter Energy, Inc., Term Loan B, 6.75%, 4/02/18 /indsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Iultiline Retail 3.5% 9 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19 ew 2nd Lien Term Loan, 8.50%, 3/26/20 EMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18 xtended Term Loan B, 4.59%, 12/06/17 xtended Term Loan C, 4.59%, 12/06/17		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
Itetals & Mining (concluded) //alter Energy, Inc., Term Loan B, 6.75%, 4/02/18 /indsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Iultiline Retail 3.5% 9 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: iew 1st Lien Term Loan, 4.50%, 9/26/19 iew 2nd Lien Term Loan, 8.50%, 3/26/20 EMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18 xtended Term Loan B, 4.59%, 12/06/17 xtended Term Loan C, 4.59%, 12/06/17 fudson s Bay Co.:	EUR	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
Itetals & Mining (concluded) Valter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Vindsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Initian Retail 3.5% O Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19 ew 2nd Lien Term Loan, 8.50%, 3/26/20 EMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18 xtended Term Loan B, 4.59%, 12/06/17 xtended Term Loan C, 4.59%, 12/06/17 udson s Bay Co.: st Lien Term Loan, 4.75%, 11/04/20		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
Itetals & Mining (concluded) 'alter Energy, Inc., Term Loan B, 6.75%, 4/02/18 'indsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Initian Retail 3.5% O Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19 ew 2nd Lien Term Loan, 8.50%, 3/26/20 EMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18 xtended Term Loan B, 4.59%, 12/06/17 xtended Term Loan, 4.75%, 11/04/20 adson s Bay Co.: at Lien Term Loan, 8.25%, 11/04/21	EUR	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
Itetals & Mining (concluded) 'alter Energy, Inc., Term Loan B, 6.75%, 4/02/18 'indsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Initian Retail 3.5% O Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19 ew 2nd Lien Term Loan, 8.50%, 3/26/20 EMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18 xtended Term Loan B, 4.59%, 12/06/17 xtended Term Loan, 4.50%, 12/06/17 udson s Bay Co.: at Lien Term Loan, 4.75%, 11/04/20 nd Lien Term Loan, 8.25%, 11/04/21 C Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18	EUR	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
Itetals & Mining (concluded) //alter Energy, Inc., Term Loan B, 6.75%, 4/02/18 /indsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Iultiline Retail 3.5% 9 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19 ew 2nd Lien Term Loan, 8.50%, 3/26/20 EMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18 xtended Term Loan B, 4.59%, 12/06/17 xtended Term Loan, C, 4.59%, 12/06/17 udson s Bay Co.: st Lien Term Loan, 4.75%, 11/04/20 nd Lien Term Loan, 8.25%, 11/04/21 C Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18	EUR	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
Itetals & Mining (concluded) Valter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Vindsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Initian Retail 3.5% O Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19 ew 2nd Lien Term Loan, 8.50%, 3/26/20 EMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18 xtended Term Loan B, 4.59%, 12/06/17 xtended Term Loan, 6.459%, 12/06/17 udson s Bay Co.: st Lien Term Loan, 4.75%, 11/04/20 nd Lien Term Loan, 8.25%, 11/04/21 C Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18	EUR	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
Itetals & Mining (concluded) Valter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Vindsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Iultiline Retail 3.5% 9 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19 éw 2nd Lien Term Loan, 8.50%, 3/26/20 EMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18 xtended Term Loan B, 4.59%, 12/06/17 tudson s Bay Co.: st Lien Term Loan, 4.75%, 11/04/20 nd Lien Term Loan, 8.25%, 11/04/21 C Penney Corp., Inc., 1st Lien Term Loan B, 5.00%, 10/26/20	EUR	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) Valter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Vindsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 9 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 .pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: lew 1st Lien Term Loan, 4.50%, 9/26/19 lew 2nd Lien Term Loan, 8.50%, 3/26/20 IEMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18 xtended Term Loan B, 4.59%, 12/06/17 tudson s Bay Co.: st Lien Term Loan, 4.75%, 11/04/20 nd Lien Term Loan, 8.25%, 11/04/21 C Penney Corp., Inc., 1st Lien Term Loan B, 5.00%, 10/26/20 vil, Gas & Consumable Fuels 5.0% 'hesapeake Energy Corp., New Unsecured Term Loan, 5.75%, 12/01/17	EUR	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
Itetals & Mining (concluded) //alter Energy, Inc., Term Loan B, 6.75%, 4/02/18 /indsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Iultiline Retail 3.5% 9 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19 ew 2nd Lien Term Loan, 8.50%, 3/26/20 EMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18 xtended Term Loan B, 4.59%, 12/06/17 udson s Bay Co.: st Lien Term Loan, 4.75%, 11/04/20 nd Lien Term Loan, 8.25%, 11/04/21 C Penney Corp., Inc., 1st Lien Term Loan B, 5.00%, 10/26/20 vil, Gas & Consumable Fuels 5.0% he Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20	EUR	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
Itetals & Mining (concluded) Valter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Vindsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Iultiline Retail 3.5% 9 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 pex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 J s Wholesale Club, Inc.: ew 1st Lien Term Loan, 4.50%, 9/26/19 ew 2nd Lien Term Loan, 8.50%, 3/26/20 EMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18 xtended Term Loan B, 4.59%, 12/06/17 xtended Term Loan, 4.55%, 12/06/17 xtended Term Loan, 4.75%, 11/04/20 nd Lien Term Loan, 8.25%, 11/04/21 C Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18 he Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20	EUR	294 1,620 1,131 1,275 1,089 375 3,800 161 148 1,130 90 657 1,491 2,115	\$ 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
Marker Loan Interests (c) Idetals & Mining (concluded) Valter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Vindsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Initiation Retail 3.5% 9 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 spectral control of Group LLC, Term Loan B, 4.50%, 1/31/20 3 s Wholesale Club, Inc.: lew 1st Lien Term Loan, 4.50%, 9/26/19 lew 1st Lien Term Loan, 8.50%, 3/26/20 IEMA Holding BV: xtended 2nd Lien Term Loan, 5.96%, 1/05/18 xtended Term Loan, 8.459%, 12/06/17 xtended Term Loan, 8.459%, 12/06/17 txtended Term Loan, 4.59%, 12/06/17 Iudson s Bay Co.: st Lien Term Loan, 4.75%, 11/04/20 nd Lien Term Loan, 8.25%, 11/04/21 C Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18 he Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20 Dil, Gas & Consumable Fuels 5.0% *hesapeake Energy Corp., New Unsecured Term Loan, 5.75%, 12/01/17 >britilships Financing Holding, Inc., Term Loan B2, 5.50%, 7/15/16 P Energy LLC, Term Loan B3, 3.50%, 5/24/18 ieldwood Energy LLC, 1st Lien Term Loan, 3.88%, 9/28/18	EUR	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

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BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Oil, Gas & Consumable Fuels (concluded)		()	
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		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.:		275	277 655
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%			
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
Quintiles Transnational Corp., Term Loan B3, 3.75%, 6/08/18		1,280 Par	1,283,210
Floating Rate Loan Interests (c)		(000)	Value
Pharmaceuticals (concluded)		(000)	vulue
Valeant Pharmaceuticals International, Inc.:			
Series C2 Term Loan B, 3.75%, 12/11/19	USD	1,129	\$ 1,137,044
Series D2 Term Loan B, 3.75%, 2/13/19	COD	1,092	1,099,704
10111112001112000000000000000000000000		1.443	1.457.540
Term Loan E, 4.50%, 8/05/20		1,443	1,457,540
101111 Loan E, 4.30%, 8/03/20		1,443	
		1,443	1,457,540 12,594,414
Professional Services 1.8%		,	12,594,414
Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18	EUR	1,259	12,594,414
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 USD	1,259 1,000	12,594,414 1,262,123 1,355,065
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 USD	1,259 1,000 478	12,594,414 1,262,123 1,355,065 478,429
Professional Services1.8%Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19		1,259 1,000 478 1,122	12,594,414 1,262,123 1,355,065 478,429 1,143,955
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		1,259 1,000 478 1,122 653	12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263
Professional Services1.8%Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19		1,259 1,000 478 1,122	12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075
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		1,259 1,000 478 1,122 653	12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263
Professional Services1.8%Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19Real Estate Investment Trusts (REITs)0.5%		1,259 1,000 478 1,122 653 1,340	12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075 6,239,910
Professional Services1.8%Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19Real Estate Investment Trusts (REITs)0.5%iStar Financial, Inc., Term Loan, 4.50%, 10/16/17		1,259 1,000 478 1,122 653 1,340	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
Professional Services1.8%Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19Real Estate Investment Trusts (REITs)0.5%		1,259 1,000 478 1,122 653 1,340	12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075 6,239,910
 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 B, 3.50%, 4/17/20 		1,259 1,000 478 1,122 653 1,340	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
Professional Services1.8%Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19Real Estate Investment Trusts (REITs)0.5%iStar Financial, Inc., Term Loan B, 3.50%, 4/17/20Real Estate Management & Development1.2%		1,259 1,000 478 1,122 653 1,340 1,349 334	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
Professional Services1.8%Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19Real Estate Investment Trusts (REITs)0.5%iStar Financial, Inc., Term Loan B, 3.50%, 4/17/20Real Estate Management & Development1.2%CityCenter Holdings LLC, Term Loan B, 5.00%, 10/16/20		1,259 1,000 478 1,122 653 1,340	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
Professional Services1.8%Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19Real Estate Investment Trusts (REITs)0.5%iStar Financial, Inc., Term Loan B, 3.50%, 4/17/20Real Estate Management & Development1.2%		1,259 1,000 478 1,122 653 1,340 1,349 334	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

BlackRock Floating Rate Income Trust (BGT)

Floating Rate Loan Interests (c)		Par (000)	Value
Road & Rail (concluded)			
Road Infrastructure Investment LLC, Term Loan B, 6.25%, 3/30/18	USD	609	\$ 612,266
Services between 8 Services between Ferriement - 0.007			4,032,089
Semiconductors & Semiconductor Equipment 0.9% Freescale Semiconductor, Inc.:			
Term Loan B4, 5.00%, 2/28/20		1,697	1,709,904
Term Loan B5, 5.00%, 1/15/21		434	439,102
NXP BV, Term Loan D, 3.25%, 1/11/20		868	867,825
			3,016,831
Software 4.1%		1 100	1 100 /07/
BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20		1,490	1,487,676
CompuCom Systems, Inc., Refinancing Term Loan B, 4.25%, 5/11/20 GCA Services Group, Inc.:		318	317,402
2nd Lien Term Loan, 9.25%, 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 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.: New 1st Lien Term Loan, 4.50%, 10/12/20		675	681,466
New 1st Lien Term Loan, 8.50%, 10/12/20 New 2nd Lien Term Loan, 8.50%, 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
Sophia LP, New Term Loan B, 4.50%, 7/19/18		1,328	1,340,872
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	176,434
StoneRiver Holdings, Inc.:			
1st Lien Term Loan, 4.50%, 11/29/19		491	489,413
2nd Lien Term Loan, 8.50%, 5/29/20		392	394,548
Floating Date Lean Interacts (a)		Par (000)	Value
Floating Rate Loan Interests (c) Software (concluded)		(000)	value
Websence, Inc.:			
2nd Lien Term Loan, 8.25%, 12/24/20	USD	445	\$ 444,444
Term Loan B, 4.50%, 6/25/20	000	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		240	251 707
Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17		349 2,014	351,727
David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19 Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20		2,014	2,024,941 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
		253	253,543
		1,013	1,007,612
Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18 Toys R Us-Delaware, Inc.:		1,015	-,
SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20 Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18 Toys R Us-Delaware, Inc.: Incremental Term Loan B2, 5.25%, 5/25/18 Term Loan B3, 5.25%, 5/25/18		469	382,326 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

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BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

Construction Materials0.0%USI Senior Holdings8,067Diversified Financial Services0.2%J.G. Wentworth LLC Preferred Equity Interests (135-day lock), (Acquired 11/18/13, cost\$837,899)12,282J.G. Wentworth LLC Preferred Equity Interests (180-day lock), (Acquired 11/18/13, cost\$837,899)12,282J.G. Wentworth LLC Preferred Equity Interests (180-day lock), (Acquired 11/18/13, cost\$837,899)12,282	
Textiles, Apparel & Lavary Goods (concluded) USD 266 \$ 267, Phillips-Van Heusen Corp., Term Loan B, 3.25%, 2/13/20 USD 266 \$ 267, Triffs & Mortgage Finance 0.6% 2.321, 1,193 1,194 IC Investments Holdings LLC, 1st Lien Term Loan, 5.25%, 10/31/19 1,193 1,194 0.000, Ceven Financial Corp., Term Loan, 5.00%, 2/15/18 993 1,000, 2.195, Trading Companies & Distributors 0.1% 2.195, 145 146, Fly Funding II Sarl, Term Loan B, 4.50%, 809/19 145 146, 146, WESCO Distribution, Inc., Term Loan B, 1.00%, 1204/19 EUR 3,000 4,078, Transportation Infrastructure 1.2% 486, 2.621, 1,622 1,622, 1,622 1,622, 1,622 1,622, 1,622, 1,622, 1,622, 1,622, 1,622, 1,622, 1,622, 1,622, 1,670, Virelees Telecommunications, Inc., Term Loan, 4.00%, 4/13/20 1,622, 1,622, 1,622, 1,670, Non-Agency Obligations 0.5%	
Phillips-Van Heusen Corp., Term Loan B, 3.25%, 2/13/20 USD 266 \$ 267, Thrifts & Mortgage Finance 0.6% 2.321, 1.194, Ocwen Financial Corp., Term Loan, 5.25%, 10/31/19 1.193 1.194, Ocwen Financial Corp., Term Loan, 5.00%, 2/15/18 993 1.000 Trading Companies & Distributors 0.1% 2.195, Fy Funding II Sarl, Term Loan B, 4.50%, 809/19 145 146, WESCO Distribution, Inc., Term Loan B, 3.75%, 12/12/19 338 340 Transportation Infrastructure 1.2% 486, Autobain Tank & Rast GmbH, Term Loan B, 100%, 12/04/19 EUR 3.000 4.078, Wireless Telecommunications, Nervices 0.7% 6.2621, 1.652 1.652 Total Floating Rate Loan Interests 118.6% 2.621, 1.652 1.652 Total Floating Rate Loan Interests 118.6% 417,937, 1.600 1.670, Non-Agency Mortgage-Backed Securities 0.2% 0.000 \$ 4.17,937, 1.500 1.670, Non-Agency Mortgage-Backed Securities 0.2% 0.000,00 \$ 4.17,937,937,930,000,000 \$ 4.17,937,937,930,000,000,000,000,000,000,000,000,000	
Thrifts & Mortgage Finance 0.6% 1,193 1,193 1,193 IG Investments Holdings LLC, 1st Lien Tern Loan, 5.25%, 10/31/19 1,193 1,194 Oxewn Financial Corp., Tern Loan, 5.05%, 2/15/18 2,195 Trading Companies & Distributors 0.1% 145 146 Fly Funding II Sarl, Tern Loan B, 4.50%, 809/19 145 146 WESCO Distribution, Inc., Term Loan B, 4.50%, 809/19 EUR 3,000 4,078. Wireless Telecommunication Services 0.7% 2 486 Transportation Infrastructure 1.2% 486 400.041.019 USD 993 995. Cricket Communications, Inc., Term Loan, 4.75%, 10/10/19 USD 993 995. 1,622 1,625. Total Floating Rate Loan Interests 118.6% 2,621. 417,937. 417,937. Foreign Agency Obligations 0.5% 2 1,670. 1,670. Non-Agency Mortgage-Backed Securities 0.2% 2 1,670. 813 829. Hilton USA Trust, Series 2013-HLT, Class EFX, 4.45%, 11/05/30 (b)(c) 813 829. 820. Non-Agency Mortgage-Backed Securities 0.2% 100000 Value Components 0.0% 417.937. USI Senier Holdings 0.2% 1118.57. <td>80</td>	80
IG Investments Holdings LLC, 1st Lien Term Loan, 5.25%, 10/31/19 1,193 1,194 Ocwen Financial Corp., Term Loan, 5.00%, 2/15/18 993 1,000, Trading Companies & Distributors 0.1% 2,195 Ely Funding II Sarl, Term Loan B, 4.50%, 8/09/19 145 146 WESCO Distribution, Inc., Term Loan B, 3.75%, 12/12/19 338 340, Transportation Infrastructure 1.2% 486, Autobahn Tank & Rast GmbH, Term Loan B, 1.00%, 12/04/19 EUR 3,000 4.078, Wireless Telecommunications, Inc., Term Loan, 4.75%, 10/10/19 USD 993 995 Light Tower Fiber LLC, 1st Lien Term Loan, 4.00%, 4/13/20 1,622 1,622 1,625 Total Floating Rate Loan Interests 118.6% 417,937 2,621, Non-Agency Obligations 0.5% 1,670 1,670 Non-Agency Mortgage-Backed Securities 0.2% 813 829, Hilton USA Trust, Series 2013-HLT, Class EFX, 4.45%, 11/05/30 (b)(c) 813 829, Beneficial Interest 100% 24 1,670, VIS Serior Holdings 8,067 1000 813 829, Diversified Financial Services 0.2% <td>74</td>	74
Ocewen Financial Corp., Term Loan, 5.00%, 2/15/18 993 1,000, Trading Companies & Distributors 0.1% 2,195, Fy Funding II Sarl, Term Loan B, 4,50%, 809/19 145 146, WESCO Distribution, Inc., Term Loan B, 3.75%, 12/12/19 338 340, Transportation Infrastructure 1.2% 486, Autobain Tank & Rast GmbH, Term Loan B, 1.00%, 12/04/19 EUR 3,000 4,078, Wireless Telecommunication Services 0.7% 2 1,622 1,622 1,622 1,622 1,622 1,622 1,622 1,622 1,622 1,622 1,622 1,622 1,670, Non-Agency Obligations 0.5% 2,621, 1,500 1,670, Non-Agency Mortgage-Backed Securities 0.2% 2,661 2,661 2,661 Collateratized Mortgage Obligations 0.5% 813 829, Hilton USA Trust, Series 2013-HLT, Class EFX, 4,45%, 11/05/30 (b)(c) 813 829, 813 829, Collateratized Mortgage Obligations 0.2% 2,667 2,667 2,667 <	
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Hetele Destaurante & Leienne 0.2%	63
Hotels, Restaurants & Leisure 0.3% Wembley Contingent USD 1,500 1,068.	150
	50
Household Durables 0.0%	
Berkline Benchcraft Equity LLC6,155Total Other Interests0.5%1,668.	
	88

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

JANUARY 31, 2014

BlackRock Floating Rate Income Trust (BGT)

(Percentages shown are based on Net Assets)

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		
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)
Net Assets 100.0%		\$ 352,362,722

* 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 Gross unrealized depreciation	\$ 11,735,204 (4,626,580)
Net unrealized appreciation	\$ 7,108,624

Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) Variable rate security. Rate shown is as of report date.
- (d) Zero-coupon bond.
- (e) 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	
Affiliate	at October 31, 2013	Net Activity	at January 31, 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

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

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BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

PIKPayment-In-Kind.USDUS Dollar

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

						U	nrealized
Curren	ey	(Currency		Settlement	Арј	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:

Description	Counterparty	Put/ Call	Strike Price	Expiration Date	Contracts	Market Value
Marsico Parent Superholdco LLC	Goldman Sachs & Co.					
	This certification is					
	not deemed "filed" for					
	purposes of					
	Section 18 of the					
	Securities Exchange					
	Act, or otherwise					
	subject to the					
	liability of that					
	section. Such					
	certification will not					
*	be deemed to be					
	incorporated by					
	reference into any					
	filing under the					
	Securities Act of					
	1933 or the					
	Securities Exchange					
	Act of 1934, except					
	to the extent that					
	DexCom specifically					
	incorporates it by					
	reference.					

Table of Contents

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

DEXCOM, INC. (Registrant)

Dated: November 6, 2013

Dated: November 6, 2013

By: /s/ TERRANCE H. GREGG Terrance H. Gregg, Chief Executive Officer

By: /s/ JESS ROPER Jess Roper, Chief Financial Officer