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%	402	ф. 20.0 77
Lear Corp.	402	\$ 29,077
Construction & Engineering 0.0%	9.067	99.742
USI United Subcontractors	8,067	88,742
Hotels, Restaurants & Leisure 0.3%	50.022	1 177 (25
BLB Worldwide Holdings, Inc.	50,832	1,177,625
Paper & Forest Products 0.3%	220, 492	700 777
Ainsworth Lumber Co., Ltd. (a)	220,483	799,777
Ainsworth Lumber Co., Ltd. (b)	62,685	227,382
		1,027,159
Software 0.4%	75.047	1 271 700
HMH Holdings/EduMedia	75,047	1,371,709
Total Common Stocks 1.0%		3,694,312
	Par	
Asset-Backed Securities	(000)	
ACAS CLO Ltd., Series 2012-1A, Class D, 5.10%, 9/20/23 (b)(c)	USD 750	753,751
ALM VII R Ltd., Series 2013-7RA (b)(c):	730	,,,,,,,
Class C, 3.69%, 4/24/24	1,280	1,233,851
Class D, 5.24%, 4/24/24	550	526,308
ALM VII R-2 Ltd., Series 2013- 7R2A, Class B, 2.84%, 4/24/24 (b)(c)	475	466,450
Apidos CDO XI, Series 2012-11A, Class D, 4.49%, 1/17/23 (b)(c)	500	501,428
Atrium IX, Series 9A, Class D, 3.74%, 2/28/24 (b)(c)	500	482,286
Carlyle Global Market Strategies CLO Ltd. (b)(c):	300	402,200
Series 2013-1A, Class C, 4.24%, 2/14/25	250	249,997
Series 2012-4A, Class D, 4.74%, 1/20/25	450	453,879
Cavalry CLO II, Series 2A, Class D, 4.24%, 1/17/24 (b)(c)	500	491,251
Cent CLO LP, Series 2013-17A, Class C, 3.74%, 1/30/25 (b)(c)	500	481,249
Fraser Sullivan CLO VII Ltd., Series 2012-7A, Class C, 4.24%, 4/20/23 (b)(c)	575	574,990
Goldentree Loan Opportunities VI Ltd., Series 2012-6A, Class D, 4.44%, 4/17/22 (b)(c)	950	938,355
Goldenia e Boar opportunites 17 Eta., Beries 2012 of , Chass B, 11176, 111722 (b)(c)	Par	750,555
	- **-	
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 2012-1A, 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):	075	073,000
Series 2012-10A, 5.49%, 7/23/23	925	932,750
Series 2012-10A, 3.49%, 7/25/25 Series 2012-9A, 4.49%, 4/16/22	775	777,076
Total Asset-Backed Securities 4.1%		14,367,754
A VIMI FADORE DIGITALLO TOL /U		17,507,757
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
	1,303	-,0,- 0=
		2 212 072
Auto Componento 160		2,212,962
Auto Components 1.6%		

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

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

5,520,673

BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

		Par	
Corporate Bonds		(000)	Value
Beverages 0.6%		(000)	, 4144
Refresco Group BV (c):			
4.22%, 5/15/18 (b)	EUR	500	\$ 679,070
4.22%, 5/15/18		1,000	1,358,141
,		-,	-,,
			2.027.211
D.: 112 D.: 11. 0.26			2,037,211
Building Products 0.3%		700	0.40.7.40
Grohe Holding GmbH, 4.28%, 9/15/17 (b)(c)		700	940,549
Capital Markets 0.2%	HOD	420	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
		-	,
			689,080
Communications Francisco A 1000			089,080
Communications Equipment 1.0%		222	220, 100
Avaya, Inc., 7.00%, 4/01/19 (b)	ELID	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:			, , ,
7.75%, 11/15/19 (b)		416	604,563
3.78%, 10/15/20 (c)		2,500	3,506,281
		_,	-,,
			7.645.457
		ъ.	7,645,457
		Par	
Corporate Bonds		(000)	Value
Diversified Financial Services 2.0%			
Ally Financial, Inc.:			
2.92%, 7/18/16 (c)	USD	875	\$ 893,812
3.50%, 1/27/19		1,760	1,738,000
Level 3 Financing, Inc. (b):			
3.85%, 1/15/18 (c)		607	616,105
6.13%, 1/15/21		337	344,583
Travelex Financing PLC, 8.00%, 8/01/18 (b)	GBP	2,000	3,501,504
			7,094,004
Enougy Equipment & Convices 0.5%			7,094,004
Energy Equipment & Services 0.5%	HCD	1 705	1 9// 262
CGG, 7.75%, 5/15/17 Health Core Equipment & Supplies 12%	USD	1,795	1,844,363
Health Care Equipment & Supplies 1.3%	CDD	2.000	2 220 750
IDH Finance PLC, 5.52%, 12/01/18 (c)	GBP	2,000	3,338,758

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

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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	USD	385	414,356
Road & Rail 0.1%	USD	363	414,330
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 2.99%, 12/01/17 (b)(c)		179	179,895
Specialty Retail 1.1%			
DFS Furniture Holdings PLC, 6.53%, 8/15/18 (c)	GBP	2,000	3,320,675
House of Fraser Funding PLC, 8.88%, 8/15/18 (b)		349	621,099
			3,941,774
Transportation Infrastructure 0.4%	CVVD	4.400	1 20 1 50 5
Aguila 3 SA, 7.88%, 1/31/18 (b) Windows Telecommunication Services 120/	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
	OSD	133	150,057
			4,244,989
Total Corporate Bonds 19.2%			67,556,403
Floating Rate Loan Interests (c)			
Aerospace & Defense 1.7%		1.055	1 250 400
DigitalGlobe, Inc., New Term Loan B, 3.75%, 1/31/20		1,355 1,061	1,358,488 1,037,336
SI Organization, Inc., Term Loan B, 5.50%, 11/22/16 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
			(175 000
Airlines 0.9%			6,175,003
Delta Air Lines, Inc., Term Loan:			
3.49%, 9/16/15		841	815,593
New B1, 4.00%, 10/18/18		448	449,046
		Par	
Floating Rate Loan Interests (c)		(000)	Value
Airlines (concluded)			
Northwest Airlines, Inc.:			
2.24%, 3/10/17	USD	553	\$ 510,143
1.62%, 9/10/18 US Airways Group, Inc., New Term Loan B1, 3.50%, 5/23/19		724 700	639,077 702,737
OS Allways Gloup, Ilic., New Tellii Loaii B1, 5.30%, 3/23/19		700	102,737
			3,116,596
Auto Components 3.1% Automata Haldings Ltd. 1st Lion Torm Loop 6 50% 7/08/17		1.501	1 502 440
Autoparts Holdings Ltd., 1st Lien Term Loan, 6.50%, 7/28/17 Dayco Products LLC, New Term Loan B, 5.25%, 12/12/19		1,591 970	1,583,440 977,275
Federal-Mogul Corp.:		310	711,213
Term Loan B, 2.11%, 12/29/14		2,954	2,932,036
Term Loan C, 2.11%, 12/28/15		1,420	1,409,434
Goodyear Tire & Rubber Co., New 2nd Lien Term Loan, 4.75%, 4/30/19		1,705	1,720,533
GPX International Tire Corp., Term Loan (a)(f):			
PIK, 0.00%, 3/30/12		4	

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

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Floating Rate Loan Interests (c)		Par (000)	Value
Building Products (concluded)			
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%			-, -, -
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
1100 110 tango, 110 tango, 120 tango, 120 tango			2,2,1,,
			1 227 200
CI - 1 AMO			1,335,289
Chemicals 3.7%			
Allnex USA, Inc.:		506	500 122
Term Loan B1, 4.50%, 10/03/19		596	599,122
Term Loan B2, 4.50%, 10/03/19		309	310,855
CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/28/20		72	72,321
Chemtura Corp., Term Loan B, 3.50%, 8/27/16		356	358,316
Chromaflo Technologies Corp.:			
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:			
3 Year Term Loan, 2.16%, 5/04/15		230	230,551
6 Year Term Loan, 4.00%, 5/04/18		563	565,184
MacDermid, Inc., 1st Lien Term Loan, 4.00%, 6/08/20		751	756,236
Nexeo Solutions LLC, Term Loan B, 5.00%, 9/08/17		1,181	1,175,172
OXEA Finance LLC:			
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	
		(000)	Value
Floating Rate Loan Interests (c)			v aiuc
Floating Rate Loan Interests (c) Chemicals (concluded)		(000)	valuc
	USD	353	\$ 354,108
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20	USD	353	\$ 354,108
Chemicals (concluded)	USD	, ,	\$ 354,108 1,218,854
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17	USD	353 1,206 606	\$ 354,108 1,218,854 601,925
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20	USD	353 1,206	\$ 354,108 1,218,854
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17	USD	353 1,206 606	\$ 354,108 1,218,854 601,925 1,941,335
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20	USD	353 1,206 606	\$ 354,108 1,218,854 601,925
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3%	USD	353 1,206 606	\$ 354,108 1,218,854 601,925 1,941,335
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.:	USD	353 1,206 606 1,925	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20	USD	353 1,206 606 1,925	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419
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Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20	USD	353 1,206 606 1,925	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20	USD	353 1,206 606 1,925	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419 840,912 188,700
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21	USD	353 1,206 606 1,925	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419 840,912 188,700
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21 Commercial Services & Supplies 3.7%	USD	353 1,206 606 1,925 835 185	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21 Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19	USD	353 1,206 606 1,925 835 185	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21 Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18	USD	353 1,206 606 1,925 835 185	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21 Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan B, 4.75%, 11/26/20	USD	353 1,206 606 1,925 835 185 1,894 249 2,317	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21 Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17	USD	353 1,206 606 1,925 835 185 1,894 249 2,317 300	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21 Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan B, 3.75%, 5/19/17 Livingston International, Inc.:	USD	353 1,206 606 1,925 835 185 1,894 249 2,317 300 889	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501 894,138
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21 Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan B, 3.75%, 5/19/17 Livingston International, Inc.: 1st Lien Term Loan, 5.00%, 4/16/19	USD	353 1,206 606 1,925 835 185 1,894 249 2,317 300 889 816	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501 894,138 818,617
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21 Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17 KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17 Livingston International, Inc.: 1st Lien Term Loan, 5.00%, 4/16/19 2nd Lien Term Loan, 9.00%, 4/20/20	USD	353 1,206 606 1,925 835 185 1,894 249 2,317 300 889 816 528	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501 894,138 818,617 537,028
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21 Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17 KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17 Livingston International, Inc.: 1st Lien Term Loan, 5.00%, 4/16/19 2nd Lien Term Loan, 9.00%, 4/20/20 Progressive Waste Solutions Ltd., Term Loan B, 3.00%, 10/24/19	USD	353 1,206 606 1,925 835 185 1,894 249 2,317 300 889 816 528 822	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501 894,138 818,617 537,028 823,960
Chemicals (concluded) Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 Tronox Pigments (Netherlands) BV, Term Loan, 4.50%, 3/19/20 Univar, Inc., Term Loan B, 5.00%, 6/30/17 US Coatings Acquisition Inc., Term Loan, 4.75%, 2/01/20 Commercial Banks 0.3% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 12/03/21 Commercial Services & Supplies 3.7% ADS Waste Holdings, Inc., New Term Loan B, 4.25%, 10/09/19 AWAS Finance Luxembourg 2012 SA, New Term Loan, 3.50%, 7/16/18 Brand Energy & Infrastructure Services, Inc., New Term Loan B, 4.75%, 11/26/20 Catalent Pharma Solutions, Inc., New Term Loan, 6.50%, 12/29/17 KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17 Livingston International, Inc.: 1st Lien Term Loan, 5.00%, 4/16/19 2nd Lien Term Loan, 9.00%, 4/20/20	USD	353 1,206 606 1,925 835 185 1,894 249 2,317 300 889 816 528	\$ 354,108 1,218,854 601,925 1,941,335 13,182,419 840,912 188,700 1,029,612 1,899,100 249,529 2,325,676 303,501 894,138 818,617 537,028

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

BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

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

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

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2014

5

BlackRock Floating Rate Income Trust (BGT)

Diversified Telecommunication Services 4.3%			Par	
INSTRUMENT STRUMENT STRUMEN			(000)	Value
St Lin Term Loan, 4.50%, 5/2220 Selician Term Loan, 8.23%, 5/2220 Abdinish Term Loan, 8.23%, 5/2220 Sasima LLC, New Term Loan B, 3.23%, 5/17/21 So So So So So So So So				
200 122.932 222.932 232.969		HIGD	701	ф. 7 06 7 60
Rasima LLC, New Term Loan B, 325%, 517/21 930 929,609 Level 3 Financing, Inc., New Term Loan, 400%, 801019 560 562,800 502		USD		
Level 3 Financing, Inc., New Term Loan, 4.0%, 801/19 50, 80, 2032 240, 232 240, 232 240, 232 240, 232 240, 232 240, 232 240, 232 240, 232 240, 232 240, 232 240, 232 240, 232 240, 232 240, 232 240, 232 240, 232 240, 240, 240 240, 240, 240, 240, 240, 240, 240, 240,				
RPIFIAIRCE TRUST. Term Loan B.3. 25%, 1109/18 SAM Finance Lauserhoung Salf, Term Loan, 4.25%, 1217/20 SIG Euro Holdings AG & Co. KG, Term Loan, 4.25%, 1202/18 WMG Acquisition Corp., New Term Loan, 3.75%, 701/20 USD 1,636 1,639,990 Diversified Telecommunication Services 4.3% Consolidated Communications, Inc., New Term Loan B. 4.5%, 12/23/20 Lauser La				· ·
SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 1.217/20 SIG Euro Holdings AG & C. NG, Ferm Loan 4.25%, 1.2021/8 WMG Acquisition Corp., New Term Loan, 3.75%, 7/01/20 USD 1,636 1,639,990 Diversified Telecommunications Services 4.3% Consolidated Communications, Inc., New Term Loan B, 5.00%, 606/19 Diversified Telecommunications, Inc., New Term Loan B, 5.00%, 606/19 Layer	· ·			
SIG Euro Holdings AG & Co. KG. Term Loan. 4.25%, 1202/18 SUN				
WMG Acquisition Corp., New Term Loan, 3.75%, 7.01/20	· ·	FUR		
Diversified Telecommunication Services 4.3% 2.332 2.354,719 1.458,924	WMG Acquisition Corp., New Term Loan, 3.75%, 7/01/20			
Consolidated Communications, Inc., New Term Loan B, 4.25%, 1.202420 1.452 1.458, 1.458, 1.458 1.458 1.458, 1.458, 1.458 1.458 1.458 1.458, 1.458, 1.458 1.458 1.458, 1.458, 1.458 1.458 1.458, 1.458, 1.458 1.458				12,701,040
Hawaiin Telcom Communications, Inc., Term Loan B, 5.0%, 6/06/19				
Integra Telecom, Inc.: Carbon Line: Carbon Li				
Term Loan B, \$25%, \$272/19 1,246, 04/24 IS Holdings ASV, Term Loan B12, 3,75%, 4/30/18 1,990 1,924,87 Level 3 Financing, Inc., 2020 Term Loan B, 4,00%, 1/15/20 4,225 4,250,519 Synivers Holdings, Inc., Term Loan B, 4,00%, 4/23/19 1,183 1,886,908 US Telepacific Corp., New Term Loan B, 5,75%, 2/23/17 1,878 1,886,908 Electric Utilities 0.4% 5.95 5.95,421 Sandy Creek Energy Associates LP, Term Loan, 11,00%, 9/30/18 5.95 5.95,421 Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20 795 796,987 Floating Rate Loan Interests (c) (900) Value Electrical Equipment 0.8% 2,799,267 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%, 4/29/20 868 868,708 868,708 868,708 Energy Equipment, Services 0.8% 1,109 1,114,284 Molicians of the properties of the prop	Integra Telecom, Inc.:			1,458,924
1,902 1,902 4,87 1,902 1,902 4,87 1,002 1,002 4,25 1,25 1,003	2nd Lien Term Loan, 9.75%, 2/21/20			
Level 3 Financing, Inc., 2020 Ferm Loan B, 4,00%, 1/15/20 4,225 4,250,519 Syniverse Holdings, Inc., Term Loan B, 4,00%, 4/23/19 1,183 1,1884,55 US Telepacific Corp., New Term Loan B, 5,75%, 2/23/17 1,878 1,886,008 Interest Corp., New Term Loan B, 5,75%, 2/23/17 15,074,871 Electric Utilities 0.4% 595 595,221 Sandy Creek Energy Associates LP, Term Loan B, 5,00%, 11/06/20 795 796,987 Ploating Rate Loan Interests (c) Par (000) Value Floating Rate Loan Interests (c) Par (000) Value Electrical Equipment 10,878 2,799,267 Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4,66% - 4,75%, 10/10/17 USD 4,025 \$ 2,799,267 Electroine Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3,25%, 4/29/20 868 868,708 Energy Equipment, 16x truments & Components 0.2% 1,109 1,114,284 MEG Energy Corp., Refinancing Term Loan, 3,75%, 3/31/20 964 971,148 Uniform Loan, 5,75%, 710/17 GBP 3,856 6,326,827	Term Loan B, 5.25%, 2/22/19			, -,-
Syniverse Holdings, Inc., Term Loan B, 4.00%, 4/23/19	· ·			
US Telepacific Corp., New Term Loan B, 5.75%, 2/23/17 1,878 1,886,908 15,074,871 1 1,074,871 1	· · · · · · · · · · · · · · · · · · ·			
Electric Utilities 0.4% 595 595, 421 597 596, 421 597 596, 421 597 596, 421 597 596, 421 597 596, 421 597 596, 421 597 596, 421 597 596, 421 597 596, 421 597 596, 421 597 596, 421 597 596, 421 597 596, 421 597 596, 421 597 597, 422 597, 427 597, 4	Syniverse Holdings, Inc., Term Loan B, 4.00%, 4/23/19			
Recertic Utilities	US Telepacific Corp., New Term Loan B, 5.75%, 2/23/17		1,878	1,886,908
American Energy - Utica LLC, 2nd Lien Term Loan, 1.1.00%, 9/30/18 595 595,421 Sandy Creek Energy Associates LP, Term Loan B, 5.00%, 11/06/20 795 796,987 In Jay2,408 Par Floating Rate Loan Interests (c) (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 \$ 2,799,267 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 88 868,708 Energy Equipment & Services 0.8% Dyney Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 1,109 1,114,284 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 964 971,148 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 577 578,864 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 GBP 3,856 6,326,827 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 849 1,408,453 Site Aid Corp., 2nd Lein Term Loan, 8,5.00%, 3/21/19 1,088 1,094,324	Flores Valleton O AC			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 Floating Rate Loan Interests (c) (000) Value Electrical Equipment 0.8% USD 4,025 \$ 2,799,267 Electronic Equipment, Instruments & Components 0.2% USD 868 868,708 Energy Equipment & Services 0.8% USD 1,114,284 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 1,114,284 Uniform X Corp., New Term Loan, 4.25%, 11/28/18 577 578,864 Food & Staples Retailing 2.8% Alliance Boots Holdings Led., Term Loan B1, 3.47%, 7/09/15 GBP 3.856 6.326,827 Food & Staples Retailing 2.8% Alliance Boots Holdings Led., Term Loan B1, 5.03%, 3/08/19 B49 1,408,433 Rical Air Corp., 2nd Lien Term Loan B1, 5.03%, 3/08/19 B49 1,408,433 Rica			505	505.421
1,392,408 Par 1,292,267				
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, Instruments & Components 0.2% USD 4.025 \$ 2,799,267 CDW LLC, New Term Loan, 3.25%, 4/29/20 868 868,708 Energy Equipment & Services 0.8% 1,109 1,114,284 MRG Energy Corp., Refinancing Term Loan B.2, 4.00%, 4/23/20 964 971,148 MRG 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,4296 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 GBP 3,856 6,326,827 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 849 1,408,453 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 USD 540 551,205 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/29/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 388 391,445 Fodd 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 Fo				
Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 868 868,708 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 1,109 1,114,284 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 964 971,148 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 577 578,864 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 849 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%, 8/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 388 391,445 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 Del Monte Foods Co., Term Loan St. 1,055 1,058,629 4.00%, 3/08/18 Dole Food Co., Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20	Floating Pate Lean Interests (a)			
CDW LLC, New Term Loan, 3.25%, 4/29/20 868 868,708 Energy Equipment & Services 0.8% 0.8% 1,109 1,114,284 MEG Energy Corp., Refinancing Term Loan B., 4.00%, 4/23/20 964 971,148 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 577 578,864 Code,296 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 GBP 3,856 6,326,827 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 849 1,408,453 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 USD 540 551,205 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 388 391,445 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 519 518,918 Del Monte Foods Co., Term Loan: 1,055 1,058,629 4.00%, 3/08/18 1,005 1,008,889 Dole Food Co., Inc., New Term Loan B, 4.50%, 1/10/1/8 1,490 1,501,175 GFA Brands, Inc.				
Energy Equipment & Services 0.8%	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17	USD	(000)	Value
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 1,109 1,114,284 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 964 971,148 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 577 578,864 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 B, 5.00%, 3/21/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 388 391,445 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 519 518,918 Del Monte Foods Co., Term Loan: 1,055 1,058,629 4.00%, 3/08/18 1,005 1,008,889 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 1,501,175 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2%	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 2,664,296 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 GBP 3,856 6,326,827 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 849 1,408,453 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 USD 540 551,205 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 388 391,445 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 519 518,918 Del Monte Foods Co., Term Loan: 1,055 1,058,629 4.00%, 3/08/18 1,005 1,008,889 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	USD	(000) 4,025	Value \$ 2,799,267
Unifrax Corp., New Term Loan, 4.25%, 11/28/18 577 578,864 2,664,296 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 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, 4.50%, 3/29/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 519 518,918 Del Monte Foods Co., Term Loan: 1st Lien, 4.00%, 11/06/20 1,055 1,058,629 4,00%, 3/08/18 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%	USD	(000) 4,025 868	Value \$ 2,799,267 868,708
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 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	USD	(000) 4,025 868 1,109	Value \$ 2,799,267 868,708 1,114,284
Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 The Advance Pierre Foods, Inc., Term Loan, 5.75%, 7/10/17 Advance Pierre Foods, Inc., Term Loan, 5.75%, 7/10/17 The Advance Foods Co., Term Loan: 1st Lien, 4.00%, 11/06/20 1,055 1,058,629 4.00%, 3/08/18 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 B449 CBP 3,856 6,326,827 B449 1,008, 355 B49 1,008, 355 B49 1,008, 369 1,008, 389 1,005 1,008,889 1,005 1,008,889 1,005 1,008,889 1,005 1,008,889 1,006 1,007 1,008,889 1,008	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20	USD	(000) 4,025 868 1,109 964	Value \$ 2,799,267 868,708 1,114,284 971,148
Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 849 1,408,453 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 USD 540 551,205 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 388 391,445 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 519 518,918 Del Monte Foods Co., Term Loan: 1,055 1,058,629 4.00%, 3/08/18 1,005 1,008,889 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 1,501,175 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18	USD	(000) 4,025 868 1,109 964	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864
Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 9,772,254 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 Del Monte Foods Co., Term Loan: 1st Lien, 4.00%, 11/06/20 1,055 1,058,629 4.00%, 3/08/18 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 1,501,175 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 Food & Staples Retailing 2.8%		(000) 4,025 868 1,109 964 577	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296
Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 1,088 1,094,324 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 388 391,445 9,772,254 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 519 518,918 Del Monte Foods Co., Term Loan: 1,055 1,058,629 4.00%, 3/08/18 1,005 1,008,889 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 1,501,175 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15		(000) 4,025 868 1,109 964 577	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 388 391,445 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: 1st Lien, 4.00%, 11/06/20 4.00%, 3/08/18 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	GBP	(000) 4,025 868 1,109 964 577 3,856 849	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453
9,772,254 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 519 518,918 Del Monte Foods Co., Term Loan: 1st Lien, 4.00%, 11/06/20 1,055 1,058,629 4.00%, 3/08/18 1,005 1,008,889 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 1,501,175 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205
Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 519 518,918 Del Monte Foods Co., Term Loan: 1,055 1,058,629 4.00%, 3/08/18 1,005 1,008,889 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 1,501,175 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205 1,094,324
AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 537 536,744 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 519 518,918 Del Monte Foods Co., Term Loan: 1st Lien, 4.00%, 11/06/20 1,055 1,058,629 4.00%, 3/08/18 1,005 1,008,889 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 1,501,175 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205 1,094,324
CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 519 518,918 Del Monte Foods Co., Term Loan: 1,055 1,058,629 1st Lien, 4.00%, 11/06/20 1,005 1,005 1,008,889 4.00%, 3/08/18 1,005 1,501,175 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 1,501,175 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/29/19 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
1st Lien, 4.00%, 11/06/20 1,055 1,058,629 4.00%, 3/08/18 1,005 1,008,889 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 1,501,175 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205 1,094,324 391,445 9,772,254
4.00%, 3/08/18 1,005 1,008,889 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 1,501,175 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205 1,094,324 391,445 9,772,254 536,744
Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18 1,490 1,501,175 GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294 294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 Del Monte Foods Co., Term Loan:	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205 1,094,324 391,445 9,772,254 536,744 518,918
GFA Brands, Inc., New Term Loan B, 5.00%, 7/09/20 294,937	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 Del Monte Foods Co., Term Loan: 1st Lien, 4.00%, 11/06/20	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205 1,094,324 391,445 9,772,254 536,744 518,918 1,058,629
	Electrical Equipment 0.8% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.66% - 4.75%, 10/10/17 Electronic Equipment, Instruments & Components 0.2% CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 Del Monte Foods Co., Term Loan: 1st Lien, 4.00%, 11/06/20 4.00%, 3/08/18	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388 537 519 1,055 1,005	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205 1,094,324 391,445 9,772,254 536,744 518,918 1,058,629 1,008,889
	CDW LLC, New Term Loan, 3.25%, 4/29/20 Energy Equipment & Services 0.8% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., New Term Loan, 4.25%, 11/28/18 Food & Staples Retailing 2.8% Alliance Boots Holdings Ltd., Term Loan B1, 3.47%, 7/09/15 Iceland Foods Group Ltd., Term Loan B1, 5.03%, 3/08/19 Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20 Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19 US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19 Food Products 3.0% AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17 CTI Foods Holding Co. LLC, New 1st Lien Term Loan, 4.50%, 6/29/20 Del Monte Foods Co., Term Loan: 1st Lien, 4.00%, 11/06/20 4.00%, 3/08/18 Dole Food Co., Inc., New Term Loan B, 4.50%, 11/01/18	GBP	(000) 4,025 868 1,109 964 577 3,856 849 540 1,088 388 537 519 1,055 1,005 1,490	Value \$ 2,799,267 868,708 1,114,284 971,148 578,864 2,664,296 6,326,827 1,408,453 551,205 1,094,324 391,445 9,772,254 536,744 518,918 1,058,629 1,008,889 1,501,175

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

BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

(Percentages shown are based on Net Assets)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Food Products (concluded)		(000)	, 11110
Reddy Ice Corp.:			
· ·	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	0.104.047
1st Lien Term Loan, 4.50%, 5/29/20		2,094	2,104,947
2nd Lien Term Loan, 8.25%, 11/30/20		885	899,939
Biomet, Inc., Term Loan B2, 3.66% - 3.75%, 7/25/17		1,457	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 DJO Finance LLC, Term Loan B3, 4.75%, 9/15/17		1,034 1,954	1,035,732 1,967,745
The Hologic, Inc., New Term Loan B, 3.75%, 8/01/19 Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18		1,292 1,721	1,300,001 1,732,868
Kinetic Concepts, Inc., Term Loan E1, 4.00%, 5/04/18		319	321.431
LHP Hospital Group, Inc., Term Loan, 9.00%, 7/03/18		502	487,808
Onex Carestream Finance LP:		302	407,000
1st Lien Term Loan, 5.00%, 6/07/19		751	760,930
2nd Lien Term Loan, 9.50%, 12/07/19		605	615,588
211d Lieft Term Loan, 9.30%, 12/07/19		003	015,588
			13,635,603
Health Care Providers & Services 6.0%			
American Renal Holdings, Inc.:			
1st Lien Term Loan, 4.50%, 9/20/19		1,583	1,583,037
2nd Lien Term Loan, 8.50%, 2/14/20		885	887,213
Ardent Medical Services, Inc., Term Loan, 6.75%, 7/02/18		703	709,929
CHG Buyer Corp., New Term Loan, 4.25%, 11/19/19		1,083	1,091,600
		Par	
Floating Rate Loan Interests (c)		(000)	Value
Health Care Providers & Services (concluded)			
CHS/Community Health Systems, Inc., Term Loan D, 4.25%, 1/27/21	USD	5,280	5,334,806
ConvaTec, Inc., Term Loan, 4.00%, 12/22/16		1,150	1,162,686
DaVita, Inc.:			
New Term LoanB, 4.50%, 10/20/16		2,161	2,172,241
Term Loan B2, 4.00%, 11/01/19		430	432,841
Envision Acquisition Co. LLC, 1st Lien Term Loan, 5.75%, 11/04/20		633	638,163
Envision Healthcare Corp., Term Loan, 4.00%, 5/25/18		918	922,306
Fresenius SE & Co. KgaA:			
	EUR	320	430,863
Term Loan B, 2.25%, 8/07/19		1,641	1,640,641
	USD	549	561,023
HCA, Inc., Extended Term Loan B4, 3.00%, 5/01/18		329	329,294
Ikaria Acquisition, Inc., New 1st Lien Term Loan, 7.25%, 7/03/18		371	371,197
inVentiv Health, Inc.:			
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
			01 000 (04

21,238,634

IMS Health, Inc., Term Loan B1, 3.75%, 9/01/17	1,170	1,178,236	
MedAssets, Inc., Term Loan B, 4.00%, 12/13/19	490	490,946	
		1,669,182	
Hotels, Restaurants & Leisure 8.9%			
Bally Technologies, Inc., Term Loan B, 4.25%, 11/25/20	1,142	1,150,349	
Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20	728	730,250	
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/17/20	1,995	2,019,937	

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2014

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BlackRock Floating Rate Income Trust (BGT)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Hotels, Restaurants & Leisure (concluded)			
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.:		200	200.007
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:		575	502.446
2nd Lien Term Loan 1, 9.50%, 1/29/16		575	593,446
Refinancing Term Loan, 6.25%, 6/26/19 Twin Ping Management Crays Inc. Term Loan P. 5.25%, 11/00/18		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	4,068,410
Floating Rate Loan Interests (c)		Par (000)	4,068,410 Value
Floating Rate Loan Interests (c) Independent Power Producers & Energy Traders 1.2%			
	USD		
Independent Power Producers & Energy Traders 1.2%	USD	(000)	Value
Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18	USD	(000) 561	Value \$ 564,384
Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20	USD	(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	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	\$ 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 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	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 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	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 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 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	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 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18 Cooper Gay Swett & Crawford Ltd.: 1st Lien Term Loan, 5.00%, 4/16/20 2nd Lien Term Loan, 8.25%, 10/16/20	USD	(000) 561 2,427 1,077 2,577 1,124 1,718 1,382 1,109 530	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
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 1,109 530 975	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	USD	(000) 561 2,427 1,077 2,577 1,124 1,718 1,382 1,109 530 975 1,167	Value \$ 564,384 2,448,939 1,083,593 4,096,916 2,547,380 1,134,886 1,716,585 1,382,907 1,091,397 507,475 973,522 1,179,481 340,942
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, 5.00%, 4/16/20 Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19 Hub International Ltd., Term Loan B, 4.75%, 10/02/20 National Financial Partners Corp., Term Loan, 5.25%, 7/01/20 Internet Software & Services 1.3% Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18	USD	(000) 561 2,427 1,077 2,577 1,124 1,718 1,382 1,109 530 975 1,167 338	Value \$ 564,384 2,448,939 1,083,593 4,096,916 2,547,380 1,134,886 1,716,585 1,382,907 1,091,397 507,475 973,522 1,179,481 340,942 8,327,195 1,825,477
Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20 Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18 Cooper Gay Swett & Crawford Ltd.: 1st Lien Term Loan, 5.00%, 4/16/20 2nd Lien Term Loan, 8.25%, 10/16/20 Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19 Hub International Ltd., Term Loan B, 4.75%, 10/02/20 National Financial Partners Corp., Term Loan, 5.25%, 7/01/20 Internet Software & Services 1.3% Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18 Open Text Corp., Term Loan B, 3.25%, 1/04/21	USD	(000) 561 2,427 1,077 2,577 1,124 1,718 1,382 1,109 530 975 1,167 338	Value \$ 564,384 2,448,939 1,083,593 4,096,916 2,547,380 1,134,886 1,716,585 1,382,907 1,091,397 507,475 973,522 1,179,481 340,942 8,327,195
Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20 Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18 Cooper Gay Swett & Crawford Ltd.: 1st Lien Term Loan, 5.00%, 4/16/20 2nd Lien Term Loan, 8.25%, 10/16/20 Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19 Hub International Ltd., Term Loan B, 4.75%, 10/02/20 National Financial Partners Corp., Term Loan, 5.25%, 7/01/20 Internet Software & Services 1.3% Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18 Open Text Corp., Term Loan B, 3.25%, 1/04/21 W3 Co.:	USD	(000) 561 2,427 1,077 2,577 1,124 1,718 1,382 1,109 530 975 1,167 338	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 Internet Software & Services 1.3% Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18 Open Text Corp., Term Loan B, 3.25%, 1/04/21 W3 Co.: 1st Lien Term Loan, 5.75%, 3/13/20	USD	(000) 561 2,427 1,077 2,577 1,124 1,718 1,382 1,109 530 975 1,167 338 1,820 745 1,082	Value \$ 564,384 2,448,939 1,083,593 4,096,916 2,547,380 1,134,886 1,716,585 1,382,907 1,091,397 507,475 973,522 1,179,481 340,942 8,327,195 1,825,477 746,863 1,083,177
Independent Power Producers & Energy Traders 1.2% Calpine Corp., Term Loan B1, 4.00%, 4/02/18 La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, New Term Loan B, 4.25%, 3/13/20 Industrial Conglomerates 0.7% Sequa Corp., New Term Loan B, 5.25%, 6/19/17 Insurance 2.4% Alliant Holdings I, Inc., New Term Loan B, 4.25%, 12/20/19 Asurion LLC, New Term Loan B1, 4.50%, 5/24/19 CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18 Cooper Gay Swett & Crawford Ltd.: 1st Lien Term Loan, 5.00%, 4/16/20 2nd Lien Term Loan, 8.25%, 10/16/20 Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19 Hub International Ltd., Term Loan B, 4.75%, 10/02/20 National Financial Partners Corp., Term Loan, 5.25%, 7/01/20 Internet Software & Services 1.3% Interactive Data Corp., New Term Loan B, 3.75%, 2/11/18 Open Text Corp., Term Loan B, 3.25%, 1/04/21 W3 Co.:	USD	(000) 561 2,427 1,077 2,577 1,124 1,718 1,382 1,109 530 975 1,167 338	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	

BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

Floating Rate Loan Interests (c)			Par		
Geopet International, Inc., Trom Inam B, 350%, 870919 USD 2,98 2,001,005 InfoGroup, Inc., New Term Loun, 8,00%, 52518 314 264,494 SunGard Data Systems, Inc.; 194 194,407 Ferm Loun B, 2,00%, 103120 194 194,407 Lesure Equipment & Products 1,98 513,725 Lesure Equipment & Products 1,98 513,725 Lesure Equipment & Products 1,99 508 513,725 Lesure Equipment & Products 1,99 508 513,725 Lesure Equipment & Products 9,70 508 513,725 Lesure Equipment & Products 9,70 7,73,480 7,73,480 Lesure Equipment & Products 9,72 7,734,70 7,73,480 7,73,480 Follows 1,706,043 7,73 7,73,480 7,73,480 7,736,50 7,736,50 7,736,50 7,736,50 7,70,043 8,725 1,706,043 8,725 1,706,043 8,725 1,706,043 8,725 1,706,043 8,725 1,706,043 8,725 1,706,043 8,725 1,706,043	ů , ,		(000)	Value	
Infofcrop, Inc., New Term Loan, 8.09%, 5/5/18 314 26,449		****	2050	A 064 005	
SunGard Data Systems, Inc: Term Loan B. 4.00%, 309920		USD			
Term Loan D. 4.59%, 13/12/0 673 675.051 Term Loan E. 4.00%, 3/09/20 194 194.407 Leisure Equipment & Products. 0.1% 100,020,944 EGI Operating Co. LLC. Term Loan, 5.50%, 4/19/19 508 513,725 Life Sciences Tools & Services. 0.5% 8 513,725 Pathson, Ins. Term Loan 736 733,480 7,25%, 10/09/21 975 973,548 Machinery. 4.0% 1,706,043 Malegion US Holding Co., Inc., Term Loan B. 3.00%, 9/30/20 560 560,000 Allagion US Holding Co., Inc., Term Loan B. 3.00%, 9/30/20 226 289,408 Allagion Loan, 9/50%, 12/10/19 286 289,408 And Lein Crem Loan, 9.50%, 12/10/19 296 289,408 And Lein Crem Loan, 9.50%, 12/10/19 297 34,417 And Lein Crem Loan, 12,45%, 8/31/20 221 223,402 Gardner Deavor, Inc. Term Loan 22,41 22,41 4,75%, 7/30/20 2013 2,009,733 4,75%, 7/30/20 2013 2,009,733 4,75%, 7/30/20 2013 2,009,733 4,75%, 7/30	1		314	204,494	
Term Loan E. 400%, 309/20 194, 407 Lessare Equipment & Products 0.1% 100/20/944 FGI Operating Co. LLC, Term Loan, 5.50%, 4/19/19 508 513,725 Life Sciences Tools & Services 0.5% 8 513,725 Patheon, Inc., Term Loan 7 733,430 733,480 7.25%, 1/00/21 975 972,563 Machinery 4.0% 500 560,000 Allainer Laundry Systems LLC: 8 294,008 Allainer Laundry Systems LLC: 8 272 741,419 Fernal Acquisition GmbH: 8 472 741,419 Fernal Acquisition GmbH: 8 727 734,477 Term Loan B.1,425%, 8/38/120 221 223,402 224 234,477 Gardner Dewer, Inc., Term Loan B.,350%, 5/31/20 BU 31 2,007,732 2,475%,730/20 BU 31 2,007,732 475%,730/20 BU 31			672	675.051	
Leisure Equipment & Products 0.1% Eli Cloperating Co. LLC. Term Loan, 5.50%, 4/19/19 Me Schemer Pools & Services 0.50% File Content Pools & Services 0.50% File Content Pools & Services 0.50% File Schemer Pools & Services 0.50% Machinery 4.00% Machinery 4.00% Machinery 4.00% Machinery 4.00% Machinery 4.00% Machinery 4.00% Machinery 5.00% Machinery 4.00% Machinery					
Case Cape	Terrii Loan E, 4.00%, 3/09/20		194	194,407	
Case Cape				10.020.944	
Life Sciences Tools & Services 0.5% Phithons, Inc. Term Loan: 7.25%, 1206/18 7.25%, 1206/18 7.25%, 1206/18 7.25%, 1206/18 7.25%, 1206/18 7.25%, 1206/18 7.25%, 1206/18 7.25%, 1206/18 7.25%, 1206/18 7.25%, 1206/18 7.25%, 1206/18 7.25%, 1206/18 7.25%, 1206/18 7.25%, 1206/19 7.25	Leisure Equipment & Products 0.1%			,,-	
Pubbon Inc. Term Loan 1,725% 1,2060 18 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 0,43 1,706 1,706 0,43 1,706 0,43 1,706 0,43 1,706 1,706 0,43 1,706 1,706 0,43 1,706	FGI Operating Co. LLC, Term Loan, 5.50%, 4/19/19		508	513,725	
7.25%, 1/206/18 7.25%, 1/209/21 7.25%, 1/209/2	Life Sciences Tools & Services 0.5%				
Nachinery 1,00,043 1,00,043 1,00,043 1,00,043 1,00,043 1,00,043 1,00,043 1,00,045 1,00,000	Patheon, Inc. Term Loan:				
Machinery	7.25%, 12/06/18		736	733,480	
Machinery 4.0% 560 560,000 Allegion US Holding Co., Inc., Term Loan B, 3.00%, 9/30/20 560 560,000 Allegion US Holding Co., Inc., Term Loan, 9.50%, 12/10/19 286 289,408 Refinancing Term Loan, 4.25%, 12/10/18 472 474,194 Ferna Acquisition GmbH: 727 734,477 Term Loan B 14,25%, 8/31/20 273 23,402 Gardner Denver, Inc. Term Loan 2,113 2,009,732 4,75%, 7/30/20 EUR 331 448,302 Generae Power Systems, Inc., Term Loan B, 3.50%, 5/31/20 USD 2,075 2,077,542 Intelligrated, Inc., 1st Lien Term Loan, 4.25%, 7/30/18 185 1,189,488 Mirror Bioloc Corp., New Term Loan, 4.25%, 1/27/19 1,05 2,077,542 Intelligrated, Inc., 1st Lien Term Loan, 4.25%, 1/27/19 1,05 3,05 Navistar International Corp., New Term Loan B, 5/35%, 8/17/17 39 356,491 Pacific Industrial Services US Finance Co. LLC: 1,33 1,353,772 Be Lien Term Loan, 5,05%, 4/00/19 1,5 527,875 Rexord LLC, 1st Lien Term Loan, 8,400%, 8/21/20 1,8 527,875 <td>7.25%, 1/09/21</td> <td></td> <td>975</td> <td>972,563</td>	7.25%, 1/09/21		975	972,563	
Machinery 4.0% 560 560,000 Allegion US Holding Co., Inc., Term Loan B, 3.00%, 9/30/20 560 560,000 Allegion US Holding Co., Inc., Term Loan, 9.50%, 12/10/19 286 289,408 Refinancing Term Loan, 4.25%, 12/10/18 472 474,194 Ferna Acquisition GmbH: 727 734,477 Term Loan B 14,25%, 8/31/20 273 23,402 Gardner Denver, Inc. Term Loan 2,113 2,009,732 4,75%, 7/30/20 EUR 331 448,302 Generae Power Systems, Inc., Term Loan B, 3.50%, 5/31/20 USD 2,075 2,077,542 Intelligrated, Inc., 1st Lien Term Loan, 4.25%, 7/30/18 185 1,189,488 Mirror Bioloc Corp., New Term Loan, 4.25%, 1/27/19 1,05 2,077,542 Intelligrated, Inc., 1st Lien Term Loan, 4.25%, 1/27/19 1,05 3,05 Navistar International Corp., New Term Loan B, 5/35%, 8/17/17 39 356,491 Pacific Industrial Services US Finance Co. LLC: 1,33 1,353,772 Be Lien Term Loan, 5,05%, 4/00/19 1,5 527,875 Rexord LLC, 1st Lien Term Loan, 8,400%, 8/21/20 1,8 527,875 <td></td> <td></td> <td></td> <td>1,706,043</td>				1,706,043	
Alliance Laundry Systems LLC: 2nd Lien Term Loan, 9.50%, 1210/19 2nd Lien Term Loan B.4.50%, 150/19 2nd Lien Term Loan B.3.50%, 5/31/20 2nd Lien Term Loan B.3.50%, 5/31/20 2nd Lien Term Loan B.3.50%, 5/31/20 2nd Lien Term Loan, 4.50%, 170/19 2nd Lien Term Loan, 1.50%,	•				
2nd Lien Term Loan, 9.0%, 12/10/19 286 289,408 Refinancing Term Loan, 4.25%, 12/10/18 472 474,194 Fennza Acquisition CmbH: 727 734,477 Term Loan B 14, 4.25%, 8/3/120 221 223,402 Gardner Denver, Inc. Term Loans: 221 233,402 4.25%, 7/30/20 EUR 331 448,302 Generac Power Systems, Inc., Term Loan B, 3.50%, 5/31/20 USD 2.075 2.077,542 Intelligrated, Inc., Ist Lien Term Loan, 4.50%, 7/30/18 1,85 1,189,448 Mirror Bideo Corp., New Term Loan, 4.50%, 7/30/18 1,85 1,189,448 Mirror Bideo Corp., New Term Loan, 4.50%, 7/30/18 1,05 2,077,542 Maristar International Corp., Term Loan B, 3.57%, 8/17/17 549 556,491 Pacific Industrial Services US Finance Co. LLC: 1337 1,333,712 2nd Lien Term Loan, 5.00%, 100/218 1,337 1,353,712 3nd Lien Term Loan, 8.75%, 4/02/19 515 527,875 8exnoord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20 766 768,54 8yliver I US Holdings LLC, Term Loan, 4.00%, 12/13/19 766 768,54			560	560,000	
Refinancing Term Loan, 4.25%, 12/10/18 472 474,194 Faenza Acquisition GmbH* 727 734,477 Term Loan B1, 4.25%, 8/31/20 221 223,402 Gardiner Dewrey, Inc. Term Loan 221 223,402 Gardiner Dewrey, Inc. Term Loan 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, 8.30%, 5/31/20 USD 2.075 2.077,542 Intelligarated, Inc., 1st Lien Term Loan, 4.50%, 7/30/18 1,185 1,189,448 Mirror Bideo Corp., New Term Loan, 4.50%, 7/30/18 1,05 1,059,622 Navistar International Corp., Term Loan, 8.75%, 8/17/17 349 556,491 Pacific Industrial Services US Finance Co. LIC. 1,133 1,535,772 1 st Lien Term Loan, 8.75%, 40/219 1,51 52,787 Rexnord LLC, 1st Lien Term Loan, 8.400%, 8/21/20 923 926,729 Silver II US Holdings LLC, Term Loan, 4.00%, 4/28/17 EUR 201 \$272,597 Wabash National Corp., Term Loan B, 4.50%, 5/08/19 USD 562 565,133 Marine 0.7% 2,				200 :00	
Faenza Acquisition GmbH:					
Term Loan B1, 4.25%, 8/38/20 221 23,402 Gardner Denver, Inc. Term Loan 201 223,402 Gardner Denver, Inc. Term Loan 320,903,732 42,55%, 7/30/20 2,013 2,009,732 Generac Power Systems, Inc., Term Loan B, 3.50%, 5/31/20 USD 2,075 2,077,542 Intelligrated, Inc., 1st Lien Term Loan, 4.50%, 7/30/18 1,185 1,189,448 Mirror Bidco Corp., New Term Loan, 8,575%, 81/71/7 549 556,491 Pacific Industrial Services US Finance Co. LLC: 1,034 1,059,622 18 Lien Term Loan, 5,00%, 10/02/18 1,337 1,533,772 2 Intelligrated, Inc., 1st Lien Term Loan, 8,575%, 81/71/7 519 556,491 Pacific Industrial Services US Finance Co. LLC: 1,337 1,533,772 2 Intell Term Loan, 8,75%, 4/02/19 515 527,875 2 Rexnord LLC, 1st Lien Term Loan B, 4,00%, 8/21/20 923 296,729 Silver II US Holdings LLC, Term Loan, 4,00%, 12/13/19 766 768,574 Paracer Corp., New Term Loan, 4,00%, 4/28/17 EUR 201 \$272,597 Wasash National Corp., Term Loan B, 4,50%, 5/08/19 USD 562 565,17	•		472	474,194	
Term Loan B3, 4,25%, 8/28/20 221 223,402 Gardner Denver, Inc. Term Loan: 2,013 2,009,732 4,25%, 7/30/20 EUR 331 448,302 Generae Power Systems, Inc., Term Loan B, 3,50%, 5/31/20 USD 2,075 2,2077,542 Intelligrated, Inc., 1st Lien Term Loan, 4,50%, 7/30/18 1,185 1,189,448 Mirror Bidco Corp., New Term Loan, 4,25%, 1/27/19 1,054 1,059,622 Navistar International Corp., Term Loan B, 5,55%, 8/1/17 549 556,491 Pacific Industrial Services US Finance Co. LLC: 1,337 1,353,772 1st Lien Term Loan, 8,00%, 10/02/18 1,337 1,353,772 2nd Lien Term Loan, 8,15%, 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 Floating Rate Loan Interests (c) 000 Value Machinery (concluded) 1 4 Terex Corp., New Term Loan B, 4,50%, 5/08/19 152 565,173 Wabash National Corp., Term Loan B, 4,50%, 5/08/19 2,444 2,479,018	1		505	704.477	
Gardner Denver, Inc. Term Loans 2,013 2,009,732 4.25%, 7/30/20 EUR 331 448,302 Generac Power Systems, Inc., Term Loan B, 3.50%, 5/31/20 USD 2,075 2,077,542 Intelligrated, Inc., 1st Lien Term Loan, 4.50%, 7/30/18 1,185 1,185 1,1894 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 35,491 756,491 Pacific Industrial Services US Finance Co. Lt.C: 1 1,337 1,353,772 1st Lien Term Loan, 5,00%, 10/02/18 1,337 1,353,772 1 2nd Lien Term Loan, 8,50%, 40/219 515 527,875 Rexnord LLC, 1st Lien Term Loan, 8,400%, 8/21/20 923 926,729 Silver II US Holdings LLC, Term Loan, 4,00%, 12/13/19 70 70 Foating Rate Loan Interests (c (000) Value Machinery (concluded) 2 14,037,338 Terex Corp., New Term Loan, 4,00%, 4/28/17 EUR 201 \$272,597 Wabash National Corp., Term Loan B, 3,55%, 6/18/20 2,444 2,479,018 Media </td <td></td> <td></td> <td></td> <td></td>					
4.25%, 7/30/20			221	223,402	
4.75%, 7/30/20 EUR 3.1 448,302 Generae Power Systems, Inc., Term Loan B, 3.50%, 5/31/20 USD 2.075 2,077,542 Intelligrated, Inc., 1st Lien Term Loan, 4.50%, 7/30/18 1,185 1,189,448 Mirror Bidco Corp., New Term Loan, 4.25%, 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. LUC: 133 1,333,772 Ist Lien Term Loan, 5,00%, 10/02/18 1,337 1,353,772 and Lien Term Loan, 8,75%, 4/02/19 515 527,875 Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20 923 926,729 Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 766 768,74 Par 7 700 Value Machinery (concluded) 8 201 \$272,597 Wabash National Corp., Term Loan B, 4.50%, 5/08/19 USD 562 565,173 Marine 0.7% HGIM Corp., Term Loan B, 5.50%, 6/18/20 2,444 2,479,018 Media 9.2% 4 4,439,018 Advaisar Communications,			2012	2 000 722	
Generac Power Systems, Inc., Term Loan B, 3.50%, 5/31/20 USD 2,075 2,077,542 Intelligrated, Inc., Ist Lien Term Loan, 4.50%, 7/30/18 1,185 1,189,488 Mirror Bidoc Corp., New Term Loan, 4.25%, 1/27/19 1,054 1,099,622 Navistar International Corp., Term Loan B, 5.75%, 8/17/17 549 556,491 Pacific Industrial Services US Finance Co. LLC: 1,337 1,353,772 Ist Lien Term Loan, 5.00%, 10/02/18 1,337 1,535,772 2nd Lien Term Loan, 8.75%, 4/02/19 515 527,875 Rexnord LLC, Ist Lien Term Loan, 4.00%, 8/21/20 923 926,729 Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 766 768,574 Par (000) Value Floating Rate Loan Interests (c) (000) Value Machinery (concluded) EUR 201 \$ 272,597 Wabash National Corp., New Term Loan B, 4.50%, 5/08/19 USD 562 565,173 Marine 0.7% 2,444 2,479,018 Media 9.2% 4,037,338 4 Marine 0.7% 1,840 1,852,663					
Intelligrated, Inc., 1st Lien Term Loan, 4.50%, 7/30/18 1,185 1,189,448 Mirror Bidoc Corp., New Term Loan, 4.25%, 1/2/27/19 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: <td a="" composition="" of="" of<="" rows="" service="" td="" the=""><td></td><td></td><td></td><td>· · · · · · · · · · · · · · · · · · ·</td></td>	<td></td> <td></td> <td></td> <td>· · · · · · · · · · · · · · · · · · ·</td>				· · · · · · · · · · · · · · · · · · ·
Mirror Bidco Corp., New Term Loan, 4.25%, 12/27/19 1,054 1,059,622 Navista International Corp., Term Loan B, 5.75%, 8/17/17 549 556,491 Pacific Industrial Services US Finance Co. LLC: 556,491 1,337 1,353,772 Ist Lien Term Loan, 5.00%, 10/02/18 1,337 1,353,772 201 201 515 527,875 Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20 923 996,729 996,729 519 766 768,574 768 768,574 768 768,574 768 768,574 768 76		USD			
Navistar International Corp., Term Loan B, 5.75%, 8/17/17 549 556,491 Pacific Industrial Services US Finance Co. LLC: 1,337 1,353,772 2nd Lien Term Loan, 5.00%, 10/02/18 515 527,875 Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20 923 926,729 Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 766 768,74 Planting Rate Loan Interests (c) (000) Value Machinery (concluded) Terex Corp., New Term Loan, 4.00%, 4/28/17 EUR 201 \$ 272,597 Wabash National Corp., Term Loan B, 4.50%, 5/08/19 USD 562 565,173 Marine 0.7% HGIM Corp., Term Loan B, 5.50%, 6/18/20 2,444 2,479,018 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 1,840 1,852,663 Advanstar Communications, Inc., New 2nd Lien Term Loan B, 9.50%, 6/06/20 685 687,398 Catalina Marketing Corp., New Term Loan B, 3.00%, 1/31/21 455 456,655 Cengage Learning Acquisitions, Inc. (a)(f): 195 178,094 Non Extended Term Loan, 0.00%, 7/03/14 1					
Pacific Industrial Services US Finance Co. LLC: Ist Lien Term Loan, 5.00%, 10/02/18 1,337 1,353,772 2nd Lien Term Loan, 8.75%, 4/02/19 515 527,875 Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20 923 926,729 Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 766 768,574 Par Floating Rate Loan Interests (c) (000) Value Machinery (concluded) Terex Corp., New Term Loan, 4.00%, 4/28/17 EUR 201 \$272,597 Wabash National Corp., Term Loan B, 4.50%, 5/08/19 USD 562 565,173 Marine 0.7% HGIM Corp., Term Loan B, 5.50%, 6/18/20 2,444 2,479,018 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 1,840 1,852,663 Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20 685 687,398 Catalian Marketing Corp., New Term Loan B, 3.00%, 1/31/21 455 456,565 Cengage Learning Acquisitions, Inc. (a)(f): 1,521 1,538,301 Clear Chance					
Ist Lien Term Loan, 5.00%, 10/02/18 1,337 1,353,772 2nd Lien Term Loan, 8.75%, 40/2/19 515 527.875 Exenord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20 923 326,729 Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 766 768,574 Par Par Par Floating Rate Loan Interests (c) (00 Value Machinery (concluded) EUR 201 \$ 272,597 Wabash National Corp., Term Loan B, 4.50%, 5/08/19 USD 562 565,173 Marine 0.7% HGIM Corp., Term Loan B, 5.50%, 6/18/20 2,444 2,479,018 Media 9.2% 2 4249,018 Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 1,840 1,852,663 Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20 685 687,398 Catalian Marketing Corp., New Term Loan B, 5.25%, 10/12/20 1,521 1,538,301 CBS Outdoor Americas Capital LLC, Term Loan B, 300%, 1/31/21 455 456,565 Cengage Learning Acquisitions, Inc. (a)(f): 1,01 1,005,437 Volear Channel Communications, Inc.:	•		349	330,491	
2nd Lien Term Loan, 8.75%, 4/02/19 515 527,875 Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20 923 926,729 Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 766 768,574 Par Floating Rate Loan Interests (c) (000) Value Machinery (concluded) Terex Corp., New Term Loan, 4.00%, 4/28/17 EUR 201 \$ 272,597 Wabash National Corp., Term Loan B, 4.50%, 5/08/19 USD 562 565,173 Marine 0.7% HGIM Corp., Term Loan B, 5.50%, 6/18/20 2,444 2,479,018 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 1,840 1,852,663 Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20 685 687,398 Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20 1,521 1,538,301 CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21 455 456,565 Cengage Learning Acquisitions, Inc. (a)(f): 10 1,005,437 Non Extended Term Loan, 0.00%, 7/03/14 195 178,09			1 227	1 252 770	
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 Floating Rate Loan Interests (c) (000 Value Machinery (concluded) USD 201 \$ 272,597 Wabash National Corp., New Term Loan B, 4.50%, 5/08/19 USD 562 565,173 Marine 0.7% Language Loan Loan B, 5.50%, 6/18/20 2,444 2,479,018 Media 9.2% 2.444 2,479,018 Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 1,840 1,852,663 Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20 685 687,398 Catalina Marketing Corp., New Term Loan B, 3.05%, 10/12/20 1,521 1,533,01 CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21 455 456,565 Cengage Learning Acquisitions, Inc. (a)(f): Non Extended Term Loan, 0.00%, 7/03/14 1,101 1,005,437 Tranche I Incremental, 7.50%, 7/03/14 1,101 1,005,437 1,005,437 Clear Channel Communications, Inc. 43 41,914 1,006,436 1,006,436 1					
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 766 Par				· · · · · · · · · · · · · · · · · · ·	
Par (000) Value				· · · · · · · · · · · · · · · · · · ·	
Floating Rate Loan Interests (c) Machinery (concluded) Series Corp., New Term Loan, 4.00%, 4/28/17 EUR 201 \$272,597 Mabash National Corp., Term Loan B, 4.50%, 5/08/19 USD 562 565,173 Series Corp., New Term Loan B, 4.50%, 5/08/19 USD 562 565,173 Series Corp., Term Loan B, 4.50%, 5/08/19 USD 562 565,173 Series Corp., Term Loan B, 5.50%, 6/18/20 Series Corp., Term Loan B, 3.25%, 10/12/20 Series Corp., Series Corp., New 2nd Lien Term Loan, 9.50%, 6/06/20 Series Corp., New Term Loan B, 5.25%, 10/12/20 Series Corp., New Term Loan B, 5.25%, 10/12/20 Series Corp., New Term Loan B, 5.25%, 10/12/20 Series Corp., Series Corp., New Term Loan B, 3.00%, 1/31/21 Series Corp., Series Corp., New Term Loan B, 3.00%, 1/31/21 Series Corp., Series Corp., New Term Loan B, 3.00%, 1/31/21 Series Corp., Series Corp., New Term Loan B, 3.00%, 1/31/21 Series Corp., Series Corp., New Term Loan B, 3.00%, 1/31/21 Series Corp., Series Corp., New Term Loan B, 3.00%, 1/31/21 Series Corp., Series Corp., New Term Loan B, 3.00%, 1/31/21 Series Corp., Series Corp., New Term Loan B, 3.00%, 1/31/21 Series Corp., Se	Silver II US Holdings LLC, Termi Loan, 4.00%, 12/13/19			700,374	
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Marine 0.7% HGIM Corp., Term Loan B, 5.50%, 6/18/20 2,444 2,479,018 Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 1,840 1,852,663 Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20 685 687,398 Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20 1,521 1,538,301 CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21 455 456,565 Cengage Learning Acquisitions, Inc. (a)(f): Non Extended Term Loan, 0.00%, 7/03/14 195 178,094 Tranche 1 Incremental, 7.50%, 7/03/14 195 178,094 Tranche 2 Channel Communications, Inc.: Term Loan B, 3.81%, 1/29/16 43 41,914 Term Loan C, 3.81%, 1/29/16 43 41,914 105 101,552 Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 1,135 1,145,539	Wabasii Walional Colp., Telin Boan B, 4.30%, 5/00/17	CDD	302	303,173	
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Media 9.2% Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 1,840 1,852,663 Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20 685 687,398 Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20 1,521 1,538,301 CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21 455 456,565 Cengage Learning Acquisitions, Inc. (a)(f): Non Extended Term Loan, 0.00%, 7/03/14 195 178,094 Tranche 1 Incremental, 7.50%, 7/03/14 1,101 1,005,437 Clear Channel Communications, Inc.: Term Loan B, 3.81%, 1/29/16 43 41,914 Term Loan C, 3.81%, 1/29/16 105 101,552 Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539			2 444	2.470.019	
Activision Blizzard, Inc., Term Loan B, 3.25%, 10/12/20 1,840 1,852,663 Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20 685 687,398 Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20 1,521 1,538,301 CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21 455 456,565 Cengage Learning Acquisitions, Inc. (a)(f): Non Extended Term Loan, 0.00%, 7/03/14 195 178,094 Tranche 1 Incremental, 7.50%, 7/03/14 1,101 1,005,437 Clear Channel Communications, Inc.: Term Loan B, 3.81%, 1/29/16 43 41,914 Term Loan C, 3.81%, 1/29/16 105 101,552 Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539	•		2,444	2,479,016	
Advanstar Communications, Inc., New 2nd Lien Term Loan, 9.50%, 6/06/20 685 687,398 Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20 1,521 1,538,301 CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21 455 456,565 Cengage Learning Acquisitions, Inc. (a)(f): Non Extended Term Loan, 0.00%, 7/03/14 195 178,094 Tranche 1 Incremental, 7.50%, 7/03/14 1,101 1,005,437 Clear Channel Communications, Inc.: Term Loan B, 3.81%, 1/29/16 43 41,914 Term Loan C, 3.81%, 1/29/16 105 101,552 Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539			1.840	1 852 663	
Catalina Marketing Corp., New Term Loan B, 5.25%, 10/12/20 1,521 1,538,301 CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21 455 456,565 Cengage Learning Acquisitions, Inc. (a)(f): "" 178,094 Non Extended Term Loan, 0.00%, 7/03/14 195 178,094 Tranche 1 Incremental, 7.50%, 7/03/14 1,101 1,005,437 Clear Channel Communications, Inc.: Term Loan B, 3.81%, 1/29/16 43 41,914 Term Loan C, 3.81%, 1/29/16 105 101,552 Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539					
CBS Outdoor Americas Capital LLC, Term Loan B, 3.00%, 1/31/21 455 456,565 Cengage Learning Acquisitions, Inc. (a)(f): 195 178,094 Non Extended Term Loan, 0.00%, 7/03/14 1,101 1,005,437 Tranche 1 Incremental, 7.50%, 7/03/14 1,101 1,005,437 Clear Channel Communications, Inc.: 43 41,914 Term Loan B, 3.81%, 1/29/16 43 41,914 Term Loan C, 3.81%, 1/29/16 105 101,552 Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539				· · · · · · · · · · · · · · · · · · ·	
Cengage Learning Acquisitions, Inc. (a)(f): 195 178,094 Non Extended Term Loan, 0.00%, 7/03/14 1,101 1,005,437 Tranche 1 Incremental, 7.50%, 7/03/14 1,101 1,005,437 Clear Channel Communications, Inc.: Term Loan B, 3.81%, 1/29/16 43 41,914 Term Loan C, 3.81%, 1/29/16 105 101,552 Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539					
Non Extended Term Loan, 0.00%, 7/03/14 195 178,094 Tranche 1 Incremental, 7.50%, 7/03/14 1,101 1,005,437 Clear Channel Communications, Inc.: Term Loan B, 3.81%, 1/29/16 43 41,914 Term Loan C, 3.81%, 1/29/16 105 101,552 Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539	•		133	150,505	
Tranche 1 Incremental, 7.50%, 7/03/14 1,101 1,005,437 Clear Channel Communications, Inc.: Term Loan B, 3.81%, 1/29/16 43 41,914 Term Loan C, 3.81%, 1/29/16 105 101,552 Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539			195	178.094	
Clear Channel Communications, Inc.: 43 41,914 Term Loan B, 3.81%, 1/29/16 105 101,552 Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539				·	
Term Loan B, 3.81%, 1/29/16 43 41,914 Term Loan C, 3.81%, 1/29/16 105 101,552 Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539			-,	-,,	
Term Loan C, 3.81%, 1/29/16 105 101,552 Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539			43	41.914	
Term Loan D, 6.91%, 1/30/19 1,832 1,776,545 Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539					
Cumulus Media Holdings, Inc., Term Loan, 4.25%, 12/23/20 1,135 1,145,539				· · · · · · · · · · · · · · · · · · ·	
	EMI Music Publishing Ltd., Term Loan B, 4.25%, 6/29/18		665	667,907	

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

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2014

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BlackRock Floating Rate Income Trust (BGT)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Media (concluded)			
Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/17/20	USD	304	\$ 305,570
Media General, Inc., Delayed Draw Term Loan B, 4.25%, 7/31/20		1,120	1,128,870
Mediacom Communications Corp., Term Loan F, 2.74%, 1/31/18		510	508,725
NEP/NCP Holdco, Inc., Term Loan:		2.40	256 414
2nd Lien, 9.50%, 7/22/20		349	356,414
4.75%, 1/22/20 Nichon Finance LLC Term Land F. 2.016/. 5/02/16		1,742	1,746,756
Nielsen Finance LLC, Term Loan E, 2.91%, 5/02/16		1,021 1,249	1,023,736
Rentpath, Inc., Term Loan B, 6.25%, 5/29/20 Salem Communications Corp., Term Loan B, 4.50%, 3/13/20		1,034	1,214,385 1,038,466
Springer Science & Business Media Deutschland GmbH, Term Loan B2, 5.00%, 8/10/20		2,244	2,256,293
TWCC Holding Corp., 2nd Lien Term Loan, 7.00%, 6/26/20		1,240	1,249,300
Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		975	979,850
UPC Financing Partnership, Term Loan AG, 3.97%, 3/31/21	EUR	910	1,232,851
Virgin Media Investment Holdings Ltd.:	LOR	710	1,232,031
New Term Loan C, 4.50%, 6/05/20	GBP	1,105	1,822,067
Term Loan B, 3.50%, 6/08/20	USD	815	816,630
WideOpenWest Finance LLC, Term Loan B, 4.75%, 4/01/19	CSD	1,100	1,108,406
		1,100	1,100,100
			22 540 521
Metals & Mining 3.2%			32,540,521
Ameriforge Group, Inc.:			
1st Lien Term Loan, 5.00%, 12/19/19		741	744.036
2nd Lien Term Loan, 8.75%, 12/19/20		495	504,900
API Heat Transfer, Inc., Term Loan, 5.25%, 5/03/19		992	977,551
Constellium Holdco BV, Term Loan B, 6.00%, 3/25/20		2,203	2,252,925
FMG Resources August 2006 Property Ltd., New Term Loan B, 4.25%, 6/28/19		2,830	2,859,017
Novelis, Inc., New Term Loan, 3.75%, 3/10/17		1,591	1,599,488
SunCoke Energy, Inc., Term Loan B, 4.00%, 7/26/18		258	257,839
		Par	
Floating Rate Loan Interests (c)		Par (000)	Value
Floating Rate Loan Interests (c) Metals & Mining (concluded)			Value
	USD		Value \$ 282,907
Metals & Mining (concluded)	USD	(000)	
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18	USD	(000) 294	\$ 282,907
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18	USD	(000) 294	\$ 282,907
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5%	USD	(000) 294	\$ 282,907 1,660,134
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17	USD	(000) 294	\$ 282,907 1,660,134
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20	USD	(000) 294 1,620	\$ 282,907 1,660,134 11,138,797
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.:	USD	294 1,620 1,131 1,275	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19	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
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20	USD	294 1,620 1,131 1,275	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV:		(000) 294 1,620 1,131 1,275 1,089 375	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18	USD	294 1,620 1,131 1,275 1,089 375 3,800	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17		1,131 1,275 1,089 375 3,800 161	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17		294 1,620 1,131 1,275 1,089 375 3,800	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.:	EUR	1,131 1,275 1,089 375 3,800 161 148	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 4.75%, 11/04/20		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 1,145,278
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 4.75%, 11/04/20 2nd Lien Term Loan, 8.25%, 11/04/21	EUR	1,131 1,275 1,089 375 3,800 161 148 1,130 90	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 4.75%, 11/04/20 2nd Lien Term Loan, 8.25%, 11/04/21 JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18	EUR	1,131 1,275 1,089 375 3,800 161 148 1,130 90 657	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 4.75%, 11/04/20 2nd Lien Term Loan, 8.25%, 11/04/21	EUR	1,131 1,275 1,089 375 3,800 161 148 1,130 90	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 4.75%, 11/04/20 2nd Lien Term Loan, 8.25%, 11/04/21 JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18	EUR	1,131 1,275 1,089 375 3,800 161 148 1,130 90 657	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316 1,507,696
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 4.75%, 11/04/20 2nd Lien Term Loan, 8.25%, 11/04/21 JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18 The Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20	EUR	1,131 1,275 1,089 375 3,800 161 148 1,130 90 657	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 4.75%, 11/04/20 2nd Lien Term Loan, 8.25%, 11/04/21 JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18 The Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20	EUR	1,131 1,275 1,089 375 3,800 161 148 1,130 90 657 1,491	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316 1,507,696
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 4.75%, 11/04/20 2nd Lien Term Loan, 8.25%, 11/04/21 JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18 The Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20 Oil, Gas & Consumable Fuels 5.0% Chesapeake Energy Corp., New Unsecured Term Loan, 5.75%, 12/01/17	EUR	1,131 1,275 1,089 375 3,800 161 148 1,130 90 657 1,491	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316 1,507,696 12,449,506 2,162,334
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 4.75%, 11/04/20 2nd Lien Term Loan, 8.25%, 11/04/21 JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18 The Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20 Oil, Gas & Consumable Fuels 5.0% Chesapeake Energy Corp., New Unsecured Term Loan, 5.75%, 12/01/17 Drillships Financing Holding, Inc., Term Loan B2, 5.50%, 7/15/16	EUR	1,131 1,275 1,089 375 3,800 161 148 1,130 90 657 1,491	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316 1,507,696 12,449,506 2,162,334 1,592,191
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 4.75%, 11/04/20 2nd Lien Term Loan, 8.25%, 11/04/21 JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18 The Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20 Oil, Gas & Consumable Fuels 5.0% Chesapeake Energy Corp., New Unsecured Term Loan, 5.75%, 12/01/17 Drillships Financing Holding, Inc., Term Loan B2, 5.50%, 7/15/16 EP Energy LLC, Term Loan B3, 3.50%, 5/24/18	EUR	1,131 1,275 1,089 375 3,800 161 148 1,130 90 657 1,491 2,115 1,574 1,170	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316 1,507,696 12,449,506 2,162,334 1,592,191 1,172,925
Metals & Mining (concluded) Walter Energy, Inc., Term Loan B, 6.75%, 4/02/18 Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17 Multiline Retail 3.5% 99 Cents Only Stores, New Term Loan, 4.50%, 1/11/19 Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20 BJ s Wholesale Club, Inc.: New 1st Lien Term Loan, 4.50%, 9/26/19 New 2nd Lien Term Loan, 8.50%, 3/26/20 HEMA Holding BV: Extended 2nd Lien Term Loan, 5.96%, 1/05/18 Extended Term Loan B, 4.59%, 12/06/17 Extended Term Loan C, 4.59%, 12/06/17 Hudson s Bay Co.: 1st Lien Term Loan, 4.75%, 11/04/20 2nd Lien Term Loan, 8.25%, 11/04/21 JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18 The Neiman Marcus Group, Inc., New Term Loan B, 5.00%, 10/26/20 Oil, Gas & Consumable Fuels 5.0% Chesapeake Energy Corp., New Unsecured Term Loan, 5.75%, 12/01/17 Drillships Financing Holding, Inc., Term Loan B2, 5.50%, 7/15/16	EUR	1,131 1,275 1,089 375 3,800 161 148 1,130 90 657 1,491	\$ 282,907 1,660,134 11,138,797 1,139,962 1,280,540 1,098,419 385,470 4,749,238 216,000 197,812 1,145,278 92,775 636,316 1,507,696 12,449,506 2,162,334 1,592,191

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

10 BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Oil, Gas & Consumable Fuels (concluded)		(000)	v aluc
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 Publy Wastern Pinaling Heldings LLC, Term Loan P. 3.50%, 2/07/20		455 725	458,412 727,076
Ruby Western Pipeline Holdings LLC, Term Loan B, 3.50%, 3/27/20 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.:		090	090,900
1st Lien Term Loan, 4.75%, 1/15/21		375	377,655
2nd Lien Term Loan, 8.50%, 1/15/22		85	85,637
		00	,,
			17 590 742
Pharmaceuticals 3.6%			17,580,743
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	1,283,210
		Par	
Floating Rate Loan Interests (c)			Value
Floating Rate Loan Interests (c) Pharmaceuticals (concluded)		Par (000)	Value
Pharmaceuticals (concluded)			Value
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.:	USD		Value \$ 1,137,044
Pharmaceuticals (concluded)	USD	(000)	
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19	USD	(000)	\$ 1,137,044
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19	USD	(000) 1,129 1,092	\$ 1,137,044 1,099,704
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19	USD	(000) 1,129 1,092	\$ 1,137,044 1,099,704 1,457,540
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19	USD	(000) 1,129 1,092	\$ 1,137,044 1,099,704
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20	USD	(000) 1,129 1,092	\$ 1,137,044 1,099,704 1,457,540
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8%	USD	1,129 1,092 1,443	\$ 1,137,044 1,099,704 1,457,540 12,594,414
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18		(000) 1,129 1,092 1,443	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20	EUR	1,129 1,092 1,443 1,259 1,000 478 1,122	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123 1,355,065
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20	EUR	1,129 1,092 1,443 1,259 1,000 478	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123 1,355,065 478,429
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19	EUR	1,129 1,092 1,443 1,259 1,000 478 1,122	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123 1,355,065 478,429 1,143,955
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20	EUR	1,129 1,092 1,443 1,259 1,000 478 1,122 653	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19	EUR	1,129 1,092 1,443 1,259 1,000 478 1,122 653	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19 Real Estate Investment Trusts (REITs) 0.5%	EUR	1,129 1,092 1,443 1,259 1,000 478 1,122 653 1,340	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075 6,239,910
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19	EUR	1,129 1,092 1,443 1,259 1,000 478 1,122 653	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075 6,239,910 1,355,758
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19 Real Estate Investment Trusts (REITs) 0.5% iStar Financial, Inc., Term Loan, 4.50%, 10/16/17	EUR	1,129 1,092 1,443 1,259 1,000 478 1,122 653 1,340	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075 6,239,910
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19 Real Estate Investment Trusts (REITs) 0.5% iStar Financial, Inc., Term Loan, 4.50%, 10/16/17	EUR	1,129 1,092 1,443 1,259 1,000 478 1,122 653 1,340	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075 6,239,910 1,355,758 333,690
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19 Real Estate Investment Trusts (REITs) 0.5% iStar Financial, Inc., Term Loan, 4.50%, 10/16/17 Starwood Property Trust, Inc., Term Loan B, 3.50%, 4/17/20	EUR	1,129 1,092 1,443 1,259 1,000 478 1,122 653 1,340	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075 6,239,910 1,355,758
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19 Real Estate Investment Trusts (REITs) 0.5% iStar Financial, Inc., Term Loan, 4.50%, 10/16/17 Starwood Property Trust, Inc., Term Loan B, 3.50%, 4/17/20 Real Estate Management & Development 1.2%	EUR	1,129 1,092 1,443 1,259 1,000 478 1,122 653 1,340 1,349 334	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075 6,239,910 1,355,758 333,690 1,689,448
Pharmaceuticals (concluded) Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Series D2 Term Loan B, 3.75%, 2/13/19 Term Loan E, 4.50%, 8/05/20 Professional Services 1.8% Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18 Intertrust Group Holding BV, Term Loan B1, 4.77%, 4/02/20 ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20 SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19 TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20 Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19 Real Estate Investment Trusts (REITs) 0.5% iStar Financial, Inc., Term Loan, 4.50%, 10/16/17 Starwood Property Trust, Inc., Term Loan B, 3.50%, 4/17/20	EUR	1,129 1,092 1,443 1,259 1,000 478 1,122 653 1,340	\$ 1,137,044 1,099,704 1,457,540 12,594,414 1,262,123 1,355,065 478,429 1,143,955 658,263 1,342,075 6,239,910 1,355,758 333,690

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

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2014

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BlackRock Floating Rate Income Trust (BGT)

Road Infrastructure Investment LLC, Term Loan B, 6.25%, 3/80/18	Floating Rate Loan Interests (c) Road & Rail (concluded)	Par (000)	Value
Semiconductors & Semiconductor Equipment 0.9% Freescale Semiconductor. Inc. Freescale Se		USD 609	\$ 612,266
Press Pres			4,032,089
Term Loan B4, 500%, 212820	• •		
Term Loan B5, 500%, 1/1521 434 439, 102 NNP B V, Term Loan D, 3,25%, 1/1/20 868 867, 825 Software 4.1% 3,016,831 BMC Software Finance, Inc., Term Loan, 5,00%, 9/10/20 1,490 1,487,676 GCA Services Group, Inc.: 318 317,402 GCA Services Group, Inc.: 400 405,000 New Term Loan B, 4,25%, 1/10/219 400 405,000 New Term Loan B, 4,25%, 1/10/219 1,114 1,11996 New Term Loan B, 4,25%, 1/10/19 1,08 1,131,466 Minchel International, Inc.: 675 681,466 New Ist Lien Term Loan, 5,05%, 40/3/20 675 681,466 Krones, Inc., 2nd Lien Term Loan, 5,05%, 40/3/20 675 681,466 New Jack Lien Term Loan, 4,50%, 10/1/22 675 681,466 New Term Loan B, 4,50%, 70/1/22 675 681,466 New Term Loan B, 4,50%, 70/1/21 1,00 1,010 New Term Loan B, 4,50%, 70/19/18 1,32 1,30 371,555 Spohle LP, New Term Loan B, 4,50%, 70/19/18 1,70 1,70 1,763 449 451,55		1.607	1 700 004
NXP BV, Term Loan D, 3.25%, 1/11/20 S68 S67.825			
Software 4.1%			· · · · · · · · · · · · · · · · · · ·
Software Finance, Inc., Term Loan, 5.00%, 9/10/20	1 to		007,020
BMC Software Finance, Inc., Term Loan, 5.0%, 9/10/20 COmputCom Systems, Inc., Refinancing Term Loan B, 4.25%, 5/11/20 GCA Services Group, Inc.:	0.0		3,016,831
Computeon Systems, Inc., Refinancing Term Loan B, 4.25%, 5/11/20 318 317,402 GCA Services Group, Inc.: 2 2nd Lien Term Loan, 9.25%, 10/22/20 40 405,000 New Term Loan B, 4.25%, 11/01/19 1,114 1,119,956 Infor US, Inc., Term Loan B, 5.375%, 6/03/20 2,005 2,009,459 Kronos, Inc., 2nd Lien Term Loan, 9.75%, 4/30/20 675 681,466 New Stal Lien Term Loan, 4.50%, 10/12/20 675 681,466 New 2nd Lien Term Loan, 5.00%, 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%, 12/72/1 420 421,575 Sophia LP, New Term Loan B, 4.50%, 7/19/18 1,23 1,340,872 SSeX Technologies, Inc.: 1 7 New Term Loan BJ, 3.25%, 6007/19 176 176,44 Stonestev Holdings, Inc.: 1 16 176,44 Stonestev Holdings, Inc.: 1 491 489,413 Stotage Concluded 2 392 394,548 Websnete, Inc.: 1 46		1.400	1 497 676
GCA Services Group, Inc: 201 dian Term Loan 9,25%, 10/21/20 New Term Loan B, 4.25%, 11/01/19 New Term Loan B, 4.25%, 11/01/19 New Term Loan B, 4.25%, 11/01/19 New Term Loan BS, 3.75%, 6/03/20 Nichell International, Inc: New Ist lain Term Loan, 9.57%, 4/30/20 New Jack Lien Term Loan, 9.57%, 4/30/20 New Jack Lien Term Loan, 9.57%, 4/30/20 New Jack Lien Term Loan, 9.50%, 10/12/20 New Jack Lien Term Loan, 8.50%, 10/12/20 New Jack Lien Term Loan, 8.50%, 10/12/20 New Jack Lien Term Loan, 8.50%, 10/11/21 New Jack Lien Term Loan, 5.00%, 1/27/21 Shield Finance Co. Sarl, New Term Loan B, 5.00%, 1/27/21 Shield Finance Co. Sarl, New Term Loan B, 5.00%, 1/27/21 Shield Finance Co. Sarl, New Term Loan B, 5.00%, 1/27/21 New Term Loan BJ, 3.25%, 60/71/9 New Term Loan BJ, 5.00%, 60/25/20 New		,	
2nd Lien Term Loan, 9,25%, 10/22/20 400 405,000 New Term Loan B4, 4,25%, 11/01/19 1.114 1.119.95 Infor US. Inc., Term Loan B5, 3,75%, 6/03/20 2.009, 459 Kronos, Inc., 2nd Lien Term Loan, 9,75%, 4/30/20 68, 1,131.466 Michell International, Inc.: New Ist Lien Term Loan, 4,50%, 10/12/20 675 681,466 681,466 682,466	• •	318	317,402
New Term Loan B. \$1.25%, 10/10/19 1,114 1,119.95 Infor U.S. Inc., Term Loan B. \$1.37%, 6/03/20 2,005 2,009,49 Kronos, Inc., 2nd Lien Term Loan, 9.75%, 4/30/20 1,088 1,131.466 Mitchell International, Inc. 5 681.466 New Jack Lien Term Loan, 4.50%, 10/12/20 65 681.466 New Jack Lien Term Loan, 5.00%, 1/22/118 963 971.755 Shield Finance Co. Sarl, New Term Loan, 5.00%, 1/27/21 420 421.755 Shield Finance Co. Sarl, New Term Loan, 5.00%, 1/27/21 1,703 1,705.530 Swe Term Loan B. 4.50%, 7/19/18 1,703 1,705.530 New Term Loan B. 1.3.25%, 607/19 1,70 1,703 1,705.530 New Term Loan B. 3.25%, 607/19 491 489.413 304 304 304.348 <td>1</td> <td>400</td> <td>405,000</td>	1	400	405,000
Infor US, Inc., Term Loan BS, 3.75%, 6/03/20 2,005 2,009,499 Kronos, Inc., 2nd Lien Term Loan, 9.75%, 4/30/20 1,088 1,131,466 Mitchell International, Inc.: ************************************			· · · · · · · · · · · · · · · · · · ·
Kronos, İnc., 2nd Lien Term Loan, 9.75%, 4/30/20 1,088 1,131,466 Mitthell International, Inc.: New Ist Lien Term Loan, 4.50%, 10/12/20 675 681,466 New Jat 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 1,340,822 SS&C Technologies, Inc.:			
Mitchel International, Inc.: 675 681, 466 New 1st Lien Term Loan, 4.50%, 10/11/21 1,000 1,019,170 RP Crown Parent LLC, 2013 Term Loan, 6.00%, 12/21/18 963 971,755 Shield Finance Co. Sarl, New Term Loan, 5.00%, 1/27/21 420 421,575 Sophia LP, New Term Loan B. 4.50%, 7/19/18 1,328 1,340,872 SS&C Technologies, Inc.: 1,703 1,705,530 New Term Loan B. 3, 25%, 607/19 1,70 1,705,530 New Term Loan B. 3, 25%, 607/19 1,70 176,434 StoneRiver Holdings, Inc.: 1 176 176,434 StoneRiver Holdings, Inc.: 1 1 491 489,413 StoneRiver (concluded) 1 1 491 489,418 488 488,769 Floating Rate Loan Interests (c) 0 0 488 488,769 44			
New Ist Lien Term Loan, 4.50%, 10/11/20 675 681.466 New 2nd Lien Term Loan, 8.50%, 10/11/21 1,000 1,019,70 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 1,703 1,705,530 New Term Loan B. 3, 25%, 607/19 1,703 1,705,530 New Term Loan B. 3, 25%, 607/19 176,434 176,434 StoneRiver Holdings, Inc. 1 176,434 Is Lien Term Loan, 4.50%, 1/129/19 491 489,413 2nd Lien Term Loan, 8.50%, 5/29/20 392 394,58 Place Term Loan, 8.50%, 5/29/20 392 394,58 Place Term Loan, 8.50%, 5/29/20 491 489,413 2nd Lien Term Loan, 8.50%, 5/29/20 482 488,769 Ploating Rate Loan Interests (c) 600 Value Software (concluded) 1,862 1,862 1,864,444 Term Loan B. 4.50%, 6/25/20 488 488,769 146,649,35 Specialty Retail 4.4% 1,862 1,862		1,000	1,131,100
New 2nd Lien Term Loan, 8.50%, 10/11/21 1,000 1,019, 170 1,70	· · · · · · · · · · · · · · · · · · ·	675	681.466
RP Crown Parent LLC, 2013 Term Loan, 6.00%, 1/21/18 963 971,755 971,			· ·
Shield Finance Co. Sarl, New Term Loan, 5.00%, 1/27/21 328 1,348,872 3,508 1,318 1,328 1,348,872 3,508 1,328 1,340,872 3,508 1,328 1,340,872 3,508 1,705,530			
Sophia LP, New Term Loan B, 4.50%, 7/19/18 1,328 1,340,872 SS&C Technologies, Inc.: 1,703 1,705,530 New Term Loan B1, 3.25%, 6/07/19 176 176,434 StoneRiver Holdings, Inc.: 1 1 Ist Lien Term Loan, 4.50%, 11/29/19 491 489,413 2nd Lien Term Loan, 8.50%, 5/29/20 392 394,548 Floating Rate Loan Interests (c) (000) Value Software (concluded) Websence, Inc.: 2nd Lien Term Loan, 8.25%, 12/24/20 USD 445 444,444 Term Loan B, 4.50%, 6/25/20 488 488,769 Specialty Retail 4.4% Academy Ltd., Term Loan, 4.50%, 8/03/18 1,862 1,875,102 Burlington Coat Factory Warehouse Corp., New Term Loan B, 24,25%, 2/23/17 349 351,727 David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19 2,014 2,024,941 Equinor Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20 1,201 1,213,691 Gymboree Corp., Initial Term Loan, 5,00%, 2/23/18 70 63,099 Harbor Freig			· ·
New Term Loan B1, 3.25%, 607/19 1,703 1,705,30 New Term Loan B2, 3.25%, 607/19 176 176,434 StoneRiver Holdings, Inc. 1 176,434 StoneRiver Holdings, Inc. 392 394,548 2nd Lien Term Loan, 8.50%, 5/29/20 392 394,548 Part (000 Value Software (concluded) 2 Value Websence, Inc.: USD 445 \$444,444 Term Loan B, 4.50%, 6/25/20 488 488,769 Specialty Retail 4.46 489,493 Specialty Retail 4.46 444,444 Academy Ltd., Term Loan, 8.25%, 8/03/18 1,862 1,875,102 Altantic Aviation FBO, Inc., Term Loan B, 3.25%, 6/01/20 418 351,727 David a Bridal, Inc., New Term Loan B, 5.00%, 10/11/19 2,014 2,024,941 Equinox Holdings, Inc., New Term Loan B, 4.50%, 1/31/20 1,201 1,213,691 Gymboree Corp., Initial Term Loan, 8,450%, 1/31/20 1,201 1,213,691 Gymboree Corp., Initial Term Loan, 8,450%, 1/18/10 1,04 3,099 Harbor Freight Tools USA, Inc		1,328	
New Term Loan B2, 3.25%, 6/07/19 176 176,434 StoneRiver Holdings, Inc.: 491 489,413 2nd Lien Term Loan, 4.50%, 11/29/19 392 394,548 2nd Lien Term Loan, 8.50%, 5/29/20 7000 Value Floating Rate Loan Interests (c) (000) Value Software (concluded) Websence, Inc.: USD 445 \$444,444 Term Loan B, 4.50%, 6/25/20 488 488,769 Specialty Retail 4.4% 488 488,769 Specialty Retail 4.4% 488 488,769 Specialty Retail 4.4% 488 488,769 Academy Ld., Term Loan, 4.50%, 8/03/18 1,862 1,875,102 Hallington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17 349 351,727 David a Bridal, Inc., New Term Loan B, 5.00%, 10/11/19 2,014 2,024,941 Equinox Holdings, Inc., Repriced Term Loan B, 4.55%, 1/31/20 1,201 1,213,691 Gymborce Corp., Initial Term Loan, 5.00%, 2/23/18 70 63.099 Harbo	SS&C Technologies, Inc.:	·	
StoneRiver Holdings, Inc.: Ist Lien Term Loan, 4.50%, 1/129/19 491 489,413 394,548 394 394,548 394 394,548 394 394,548 394 394,548 394 394,548 394 394,548 394 394,548	New Term Loan B1, 3.25%, 6/07/19	1,703	1,705,530
1st Lien Term Loan, 4.50%, 1/129/19 491 489,413 2nd Lien Term Loan, 8.50%, 5/29/20 392 394,548 Floating Rate Loan Interests (c) (000) Value Software (concluded) Websence, Inc. 2nd Lien Term Loan, 8.25%, 12/24/20 USD 445 \$ 444,444 Term Loan B, 4.50%, 6/25/20 488 488,769 Specialty Retail 4.4% Academy Ltd., Term Loan, 4.50%, 8/03/18 1,862 1,875,102 Surlington Coaf Factory Warehouse Corp., New Term Loan B, 2.25%, 6/01/20 Burlington Coaf Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17 349 351,727 David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19 2,014 2,024,941 Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20 1,213,691 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%, 7/26/19 968 981,04 Jo-Ann Stores, Inc., Term Loan, 4.00%, 316/18 <td>New Term Loan B2, 3.25%, 6/07/19</td> <td>176</td> <td>176,434</td>	New Term Loan B2, 3.25%, 6/07/19	176	176,434
2nd Lien Term Loan, 8.50%, 5/29/20 392 394,548 Floating Rate Loan Interests (c) (000) Value Software (concluded) Websence, Inc.: USD 445 \$ 444,444 2nd Lien Term Loan, 8.25%, 12/24/20 USD 445 \$ 444,444 Term Loan B, 4.50%, 6/25/20 488 488,769 Specialty Retail 4.4% Academy Ltd., Term Loan, 4.50%, 8/03/18 1,862 1,875,102 Specialty Retail 6.4% 1,862 1,875,102 Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17 349 351,727 David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19 2,014 2,024,941 Equinox Holdings, Inc., Repriced Term Loan, B, 4.50%, 1/31/20 1,201 1,213,691 Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18 70 63,099 Harbor Freight Tools USA, Inc., New 1st Lien Term Loan, 4.75%, 7/26/19 968 981,704 Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18 580 580,925 Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19 1,234 1,241,822 Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20 1,045 <td>StoneRiver Holdings, Inc.:</td> <td></td> <td></td>	StoneRiver Holdings, Inc.:		
Par (000) Value	1st Lien Term Loan, 4.50%, 11/29/19	491	489,413
Floating Rate Loan Interests (c) C000 Value	2nd Lien Term Loan, 8.50%, 5/29/20		394,548
Software (concluded) Websence, Inc.: USD 445 \$ 444,444 2nd Lien Term Loan, 8.25%, 12/24/20 488 488,769 I 4,604,935 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%, 6/01/20 349 351,727 Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17 349 351,727 David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19 2,014 2,024,941 Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20 1,201 1,213,691 Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18 70 63,099 Harbor Freight Tools USA, Inc., New Ist Lien Term Loan, 4.75%, 7/26/19 968 981,704 Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18 580 580,925 Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19 1,234 1,241,822 Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20 1,045 1,049,693 Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19 2,672 2,686,445 Petco Animal Supplies, Inc., Ne			
Websence, Inc.: 2nd Lien Term Loan, 8.25%, 12/24/20 USD 445 \$ 444,444 Term Loan B, 4.50%, 6/25/20 488 488,769 14,604,935 Specialty Retail 4.4% Academy Ltd., Term Loan, 4.50%, 8/03/18 1,862 1,875,102 Atlantic Aviation FBO, Inc., Term Loan B, 3.25%, 6/01/20 Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17 349 351,727 David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19 2,014 2,024,941 Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20 1,201 1,213,691 Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18 70 63,099 Harbor Freight Tools USA, Inc., New 1st Lien Term Loan, 4.75%, 7/26/19 968 981,704 Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18 580 580,925 Leslies Poolmart, Inc., New Term Loan, 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%,	· ·	(000)	Value
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Specialty Retail 4.4% Academy Ltd., Term Loan, 4.50%, 8/03/18 1,862 1,875,102 Atlantic Aviation FBO, Inc., Term Loan B, 3.25%, 6/01/20 349 351,727 Burlington Coat Factory Warehouse Corp., New Term Loan B2, 4.25%, 2/23/17 349 351,727 David s Bridal, Inc., New Term Loan B, 5.00%, 10/11/19 2,014 2,024,941 Equinox Holdings, Inc., Repriced Term Loan B, 4.50%, 1/31/20 1,201 1,213,691 Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18 70 63,099 Harbor Freight Tools USA, Inc., New Ist Lien Term Loan, 4.75%, 7/26/19 968 981,704 Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18 580 580,925 Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19 1,234 1,241,822 Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20 1,045 1,049,693 Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19 2,672 2,686,445 Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17 1,492 1,501,001 Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20 366 367,913 SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20 253 253,543 Things Remembered, Inc., New Term Loan B, 8.00	Term Loan B, 4.50%, 6/25/20	488	488,769
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Gymboree Corp., Initial Term Loan, 5.00%, 2/23/18 70 63,099 Harbor Freight Tools USA, Inc., New 1st Lien Term Loan, 4.75%, 7/26/19 968 981,704 Jo-Ann Stores, Inc., Term Loan, 4.00%, 3/16/18 580 580,925 Leslies Poolmart, Inc., New Term Loan, 4.25%, 10/16/19 1,234 1,241,822 Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20 1,045 1,049,693 Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19 2,672 2,686,445 Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17 1,492 1,501,001 Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20 366 367,913 SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20 253 253,543 Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18 1,013 1,007,612 Toys R Us-Delaware, Inc.: Incremental Term Loan B2, 5.25%, 5/25/18 469 382,326			
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Michaels Stores, Inc., New Term Loan, 3.75%, 1/28/20 1,045 1,049,693 Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19 2,672 2,686,445 Petco Animal Supplies, Inc., New Term Loan, 4.00%, 11/24/17 1,492 1,501,001 Sprouts Farmers Markets Holdings LLC, New Term Loan, 4.00%, 4/23/20 366 367,913 SRAM LLC, New Term Loan B, 4.00% - 5.25%, 4/10/20 253 253,543 Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18 1,013 1,007,612 Toys R Us-Delaware, Inc.: Us-Delaware, Inc.: 469 382,326			
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Things Remembered, Inc., New Term Loan B, 8.00%, 5/24/18 1,013 1,007,612 Toys R Us-Delaware, Inc.: 1 1 Incremental Term Loan B2, 5.25%, 5/25/18 469 382,326			· · · · · · · · · · · · · · · · · · ·
Toys R Us-Delaware, Inc.: Incremental Term Loan B2, 5.25%, 5/25/18 469 382,326			/
Incremental Term Loan B2, 5.25%, 5/25/18 469 382,326	· · ·	1,013	1,007,012
	· · ·	469	382-326
	Term Loan B3, 5.25%, 5/25/18	98	80,237

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

12 BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

(Percentages shown are based on Net Assets)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Textiles, Apparel & Luxury Goods (concluded) Phillips-Van Heusen Corp., Term Loan B, 3.25%, 2/13/20	USD	266	\$ 267,380
Thimps-van Heusen Corp., Term Loan B, 3.23 %, 2/13/20	OSD	200	\$ 207,380
Thrifts & Mortgage Finance 0.6%			2,321,174
IG Investments Holdings LLC, 1st Lien Term Loan, 5.25%, 10/31/19		1,193	1,194,441
Ocwen Financial Corp., Term Loan, 5.00%, 2/15/18		993	1,000,768
			2,195,209
Trading Companies & Distributors 0.1%		1.45	146 621
Fly Funding II Sarl, Term Loan B, 4.50%, 8/09/19 WESCO Distribution, Inc. Term Loan B, 3.75%, 12/12/19		145 338	146,631 340,127
WESCO Distribution, Inc., Term Loan B, 3.75%, 12/12/19		336	340,127
Transportation Infrastructure 12%			486,758
Transportation Infrastructure 1.2% Autobahn Tank & Rast GmbH, Term Loan B, 1.00%, 12/04/19	EUR	3,000	4,078,710
Wireless Telecommunication Services 0.7%	LUK	3,000	7,070,710
Cricket Communications, Inc., Term Loan, 4.75%, 10/10/19	USD	993	995,300
Light Tower Fiber LLC, 1st Lien Term Loan, 4.00%, 4/13/20		1,622	1,625,905
			2,621,205
Total Floating Rate Loan Interests 118.6%			417,937,428
Foreign Agency Obligations 0.5% Indonesia Government International Bond, 6.88%, 1/17/18		1,500	1,670,625
indoiesia Government International Bond, 0.00 /0, 1/1//10		1,500	1,070,023
Non-Agency Mortgage-Backed Securities 0.2%			
Collateralized Mortgage Obligations 0.2%			
Hilton USA Trust, Series 2013-HLT, Class EFX, 4.45%, 11/05/30 (b)(c)		813 Beneficial Interest	829,163
Other Interests (g)		(000)	Value
Auto Components 0.0%		500.000	
Lear Corp. Escrow	USD	500,000	\$ 4,375
Construction Materials 0.0% USI Senior Holdings		8,067	
Diversified Financial Services 0.2%		3,007	
J.G. Wentworth LLC Preferred Equity Interests (135-day lock), (Acquired 11/18/13, cost \$837,899)		12,282	198,355
J.G. Wentworth LLC Preferred Equity Interests (180-day lock), (Acquired 11/18/13, cost			
\$837,899) J.G. Wentworth LLC Preferred Equity Interests (90-day lock), (Acquired 11/18/13, cost \$837,898)		12,282 12,282	198,354 198,354
			595,063
Hotels, Restaurants & Leisure 0.3% Wembley Contingent	USD	1,500	1,068,750
Household Durables 0.0% Berkline Benchcraft Equity LLC		6,155	
Total Other Interests 0.5%		3,133	1,668,188
			,,

Warrants (h) Shares

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

BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

(Percentages shown are based on Net Assets)

\$ 352,362,722

Investment Companies	Shares	Value
Capital Markets 0.0%		
Eaton Vance Floating-Rate Income Trust	34	\$ 525
Eaton Vance Senior Income Trust	8,925	63,011
Total Investment Companies 0.0%		63,536
Total Long-Term Investments		
(Cost \$502,335,399) 144.1%		507,793,357
Short-Term Securities		
~	5.075.222	5 075 222
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.03% (i)(j) Total Short-Term Securities	5,975,233	5,975,233
		5.075.222
(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)

^{*} As of January 31, 2014, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

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

Notes to Schedule of Investments

Net Assets 100.0%

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

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

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

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

Portfolio Abbreviations

14

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

CAD Canadian Dollar

CHF Swiss Franc

CLO Collateralized Loan Obligation

EUR Euro

GBP British Pound

BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

PIK Payment-In-Kind.USD US Dollar

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

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

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

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

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

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

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

Issuer	Receive Fixed Rate	Counterparty	Expiration Date	Credit Rating ¹	Notional Amo (000) ²	unt	Market Value	Premiums (Received)	Unrealized Depreciation
Caesars Entertainment Operating Co., Inc.	5.00%	Barclays Bank PLC	9/20/15	CCC-	USD 2	50	\$ (51,828)	\$ (46,869)	\$ (4,959)
Caesars Entertainment Operating Co., Inc.	5.00%	JPMorgan Securities LLC	12/20/15	CCC-	USD 3	31	(79,643)	(77,857)	(1,786)
Caesars Entertainment Operating Co., Inc.	5.00%	Citibank N.A.	12/20/15	CCC-	USD 1	89	(45,484)	(39,680)	(5,804)

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BlackRock Floating Rate Income Trust (BGT)

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

	Receive		Expiration	Credit	Notional .	Amount	Market	Premiums	Unrealized
Issuer	Fixed Rate	Counterparty	Date	Rating ¹	(000)) ²	Value	(Received)	Depreciation
Caesars Entertainment Operating	5.00%	JPMorgan Securities LLC	12/20/15	CCC-	USD	77	\$ (18,454)	(15,639)	\$ (2,815)
Co., Inc.									
Caesars Entertainment Operating	5.00%	Citibank N.A.	12/20/15	CCC-	USD	91	(21,917)	(17,134)	(4,783)
Co., Inc.	5.000		12/20/15	aaa	LICD	20.4	(40,022)	(22.7(2)	(25.260)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	12/20/15	CCC-	USD	204	(49,032)	(23,763)	(25,269)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/16	CCC-	USD	131	(36,067)	(26,189)	(9,878)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/16	CCC-	USD	131	(36,067)	(26,189)	(9,878)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/16	CCC-	USD	385	(105,934)	(73,315)	(32,619)
Caesars Entertainment Operating Co., Inc.	5.00%	Citibank N.A.	3/20/16	CCC-	USD	73	(20,036)	(10,815)	(9,221)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	6/20/16	CCC-	USD	500	(152,021)	(103,266)	(48,755)
Caesars Entertainment Operating Co., Inc.	5.00%	JPMorgan Securities LLC	6/20/16	CCC-	USD	220	(66,749)	(37,935)	(28,814)
Caesars Entertainment Operating Co., Inc.	5.00%	Citibank N.A.	9/20/16	CCC-	USD	175	(58,317)	(51,863)	(6,454)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	9/20/16	CCC-	USD	1,126	(375,331)	(221,549)	(153,782)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/17	CCC-	USD	238	(93,190)	(57,986)	(35,204)

BLACKROCK FLOATING RATE INCOME TRUST

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BlackRock Floating Rate Income Trust (BGT)

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

	Receive		Expiration	Credit N	Notional A	mount	Market	Premiums	Unrealized
Issuer	Fixed Rate	Counterparty	Date	Rating1	$(000)^2$	2	Value	(Received)	Depreciation
Caesars Entertainment Operating Co.,	5.00%	Deutsche Bank AG	6/20/17	CCC-	USD	339	\$ (139,490)	(88,830)	\$ (50,660)
Inc.									
Total							\$ (1,349,560)	\$ (918,879)	\$ (430,681)

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

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

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

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

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

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

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

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

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

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

BLACKROCK FLOATING RATE INCOME TRUST

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Consolidated Schedule of Investments (continued)

BlackRock Floating Rate Income Trust (BGT)

Warrants		\$ 4,399	\$ 1,549	\$ 5,948
Investment Companies	\$ 63,536			63,536
Short-Term Securities	5,975,233			5,975,233
Unfunded Loan Comittments			164	164
Total	\$ 6,867,623	\$ 475,847,586	\$ 31,053,545	\$ 513,768,754

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments ¹				
Assets:				
Foreign currency exchange contracts		\$ 505,020		\$ 505,020
Liabilities:				
Credit contracts		(511,554)		(511,554)
Foreign currency exchange contracts		(53,963)		(53,963)
Total		\$ (60,497)		\$ (60,497)

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

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

	Level 1	Level 2	Level 3	Total
Assets:				
Foreign currency at value	\$ 1,170,934			\$ 1,170,934
Cash pledged for centrally cleared swaps	140,000			140,000
Cash pledged as collateral for OTC derivatives	620,000			620,000
Liabilities:				
Bank overdraft		\$ (374,695)		(374,695)
Loan payable		(152,000,000)		(152,000,000)
Total	\$ 1,930,934	\$ (152,374,695)		\$ (150,443,761)

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BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

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

Unfunded Unfunded Loan Loan

		Common	Floating		Commitments Commitments			s
	Asset-Backed Securities	Stocks	Rate Loan Interests	Other Interests	Warrants	Assets	(Liabilities)	Total
Assets:								
Opening Balance, as of								
October 31, 2013	\$ 14,250,070	\$ 2,637,960	\$ 28,839,567	\$ 1,426,987	\$ 1,549	\$ 14,706	\$ (903)	\$ 47,169,936
Transfers into Level 32			12,609,371					12,609,371
Transfers out of Level 33	(13,040,270)	(2,357,445)	(13,407,112)	(1,424,486)		(14,706)		(30,244,019)
Accrued discounts/premiums	433		23,250					23,683
Net realized gain (loss)		240,328	51,982					292,310
Net change in unrealized								
appreciation/depreciation	9,968	(102,933)	149,022	1,874		164	903	58,998
Purchases			4,753,439					4,753,439
Sales		(329,168)	(3,281,005)					(3,610,173)
Closing Balance, as of January 31, 2014	\$ 1,220,201	\$ 88,742	\$ 29,738,514	\$ 4,375	\$ 1,549	\$ 164		\$ 31,053,545
Net change in unrealized appreciation/depreciation on investments held as of January 31, 2014	\$ 9,968	\$ 80,675	\$ 190,057	\$ 1,874		\$ 164	\$ 903	\$ 283,641

² As of October 31, 2013, the Trust used observable inputs in determining the value of certain investments. As of January 31, 2014, the Trust used significant unobservable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$12,609,371 transferred from Level 2 to Level 3 in the disclosure hierarchy.

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

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2014

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³ As of October 31, 2013, the Trust used significant unobservable inputs in determining the value of certain investments. As of January 31, 2014, the Trust used observable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$30,244,019 transferred from Level 3 to Level 2 in the disclosure hierarchy.

Item 2 Controls and Procedures

- The registrant s principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant s disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the 1940 Act)) are effective as of a date within 90 days of the filing of this report based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act and Rule 13a-15(b) under the Securities Exchange Act of 1934, as amended.
- 2(b) There were no changes in the registrant s internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) that occurred during the registrant s last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant s internal control over financial reporting.

Item 3 Exhibits

Certifications Attached hereto

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

BlackRock Floating Rate Income Trust

By: /s/ John M. Perlowski John M. Perlowski

Chief Executive Officer (principal executive officer) of

BlackRock Floating Rate Income Trust

Date: March 25, 2014

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ John M. Perlowski John M. Perlowski

Chief Executive Officer (principal executive officer) of

BlackRock Floating Rate Income Trust

Date: March 25, 2014

By: /s/ NEAL J. ANDREWS

Neal J. Andrews

Chief Financial Officer (principal financial officer) of

BlackRock Floating Rate Income Trust

Date: March 25, 2014