BLACKROCK FLOATING RATE INCOME TRUST

Form N-Q March 23, 2017

#### **UNITED STATES**

#### SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

#### **FORM N-Q**

#### QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

#### MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-21566

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

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

Date of fiscal year end: 10/31/2017

Date of reporting period: 01/31/2017

Item 1 Schedule of Investments

## Schedule of Investments January 31, 2017 (Unaudited)

BlackRock Floating Rate Income Trust (BGT)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
Electric Utilities 0.2%		
Vistra Energy Corp.	28,707	\$ 465,340
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc.(a)	9,191	9,770
Household Durables 0.0%		
Berkline Benchcraft Equity LLC (a)	6,155	
Oil, Gas & Consumable Fuels 0.0%		
Southcross Holdings LP	63	18,900
Specialty Retail 0.0%		
Things Remembered, Inc. (a)	551,052	6
Total Common Stocks 0.2%		494,016

	Par		
Asset-Backed Securities (b)(c)	(000)		
Asset-Backed Securities 2.3%			
ALM Loan Funding, Series 2012-5A, Class BR, 4.02%, 10/18/27	USD	310	310,659
ALM VII R Ltd., Series 2013-7RA, Class BR, 3.72%, 10/15/28		250	251,141
ALM XIV Ltd., Series 2014-14A, Class C, 4.49%, 7/28/26		463	456,358
ALM XVII Ltd., Series 2015-17A, Class C1, 5.17%, 1/15/28		250	250,148
AMMC CLO Ltd., Series 2014-15A, Class D, 5.15%, 12/09/26		250	254,560
Ares XXXIII CLO Ltd., Series 2015-1A, Class A2R, 2.91%, 12/05/25		300	299,339
Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.72%, 10/15/26		525	523,531
Atrium CDO Corp., Series 9A, Class D, 4.44%, 2/28/24		500	497,800
Carlyle Global Market Strategies CLO Ltd., Class C:			
Series 2013-1A, 5.04%, 2/14/25		250	250,560
Series 2014-5A, 5.17%, 10/16/25		1,250	1,242,746
CIFC Funding Ltd.:			
Series 2013-1A, Class A2, 2.92%, 4/16/25		290	290,429
Series 2014-2A, Class A3L, 3.78%, 5/24/26		275	275,699
Highbridge Loan Management Ltd., Series 2015-7A, Class C, 4.42%, 11/15/26		250	250,199
	Par		
Asset-Backed Securities	(000	0)	Value
Asset-Backed Securities (continued)			
LCM XVIII LP, Series 18A, Class INC, 11.42%, 4/20/27	USD	750	\$ 525,000
Pinnacle Park CLO Ltd., Series 2014-1A, Class CR, 3.60%, 4/15/26		250	250,000
Symphony CLO Ltd., Series 2016-17A, Class D, 5.82%, 4/15/28		250	251,839
TCI-Cent Clo Ltd., Series 2016-1A, Class A2, 3.32%, 12/21/29		250	249,022
Treman Park CLO LLC, Series 2015-1A, Class D, 4.89%, 4/20/27		700	702,412
Voya CLO Ltd., Series 2013-3A, Class A2, 2.82%, 1/18/26		250	250,169
Webster Park CLO Ltd., Series 2015-1A:			
Class B1, 4.13%, 1/20/27		250	250,435
Class C, 5.08%, 1/20/27		250	248,499
Total Asset-Backed Securities 2.3%			7,880,545

Corporate Bonds		
Airlines 0.4%		
US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 6/03/18	1,585	1,620,662
Building Products 0.1%		
Building Materials Corp. of America, 6.00%, 10/15/25 (c)	200	211,000
Capital Markets 0.2%		
Blackstone CQP Holdco LP, 9.30%, 3/19/19	649	654,028
Chemicals 0.1%		

Momentive Performance Materials, Inc., 3.88%, 10/24/21	390	379,275
Communications Equipment 0.2%		
Avaya, Inc., 7.00%, 4/01/19 (a)(c)(d)	827	684,342
Consumer Finance 0.1%		
Ally Financial, Inc., 8.00%, 11/01/31	150	178,125
Containers & Packaging 1.2%		
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. (b)(c):		
3.96%, 12/15/19	220	223,209

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Corporate Bonds	(000)		Value
Containers & Packaging (continued)			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. (b)(c) (continued):			
4.29%, 5/15/21		680	\$ 697,850
Reynolds Group Issuer, Inc., 4.52%, 7/15/21 (b)(c)	3,	,125	3,214,844
			4,135,903
Diversified Telecommunication Services 0.3%			
Level 3 Financing, Inc.:			
4.76%, 1/15/18 (b)		607	607,758
6.13%, 1/15/21		337	348,374
SBA Communications Corp., 4.88%, 9/01/24 (c)		200	195,220
			1,151,352
Electric Utilities 0.0%			
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., 11.50%, 10/01/20		654	13,080
Electronic Equipment, Instruments & Components 0.1%		200	200 271
CDW LLC/CDW Finance Corp., 5.50%, 12/01/24		200	208,250
Energy Equipment & Services 0.3%		076	1.000.000
Fransocean, Inc., 9.00%, 7/15/23 (c)		976	1,038,830
Weatherford International Ltd., 9.88%, 2/15/24 (c)		200	216,000
			1,254,830
Environmental, Maintenance, & Security Service 0.1%			
Tervita Escrow Corp., 7.63%, 12/01/21 (c)		310	321,625
Health Care Providers & Services 0.1%			
HCA, Inc., 5.25%, 6/15/26		200	208,500
HealthSouth Corp., 5.75%, 11/01/24		200	203,250
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (c)		45	46,463
			458,213
Household Durables 0.1%			438,213
Berkline/Benchcraft LLC, 4.50%, 6/01/17 (a)(d)		400	
Lennar Corp., 4.75%, 5/30/25		225	226,687
Taylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (c)		200	205,438
a aylor informson Communities, mc./Monarch Communities, mc., 3.23 /0, 4/13/21 (c)		200	203,438
	n.		432,125
	Par		
Corporate Bonds	(000)		Value
Household Products 0.1%			
Spectrum Brands, Inc., 5.75%, 7/15/25	USD	200	\$ 209,000
independent Power and Renewable Electricity Producers 0.2%			
NRG Energy, Inc., 6.25%, 7/15/22		925	952,750
Internet Software & Services 0.1%			
Equinix, Inc., 5.75%, 1/01/25		200	211,000
Media 0.8%			
Altice Financing SA, 6.63%, 2/15/23 (c)		335	350,912
Hare I manering 5/1, 0.05 /0, 2/15/25 (c)		200	205,000
		_00	
Altice US Finance I Corp., 5.50%, 5/15/26 (c) Clear Channel Worldwide Holdings, Inc., Series B, 7.63%, 3/15/20		175	175,438
Altice US Finance I Corp., 5.50%, 5/15/26 (c) Clear Channel Worldwide Holdings, Inc., Series B, 7.63%, 3/15/20			175,438 238,000
Altice US Finance I Corp., 5.50%, 5/15/26 (c) Clear Channel Worldwide Holdings, Inc., Series B, 7.63%, 3/15/20 CSC Holdings LLC, 10.88%, 10/15/25 (c) SFR Group SA (c):		175	
Altice US Finance I Corp., 5.50%, 5/15/26 (c) Clear Channel Worldwide Holdings, Inc., Series B, 7.63%, 3/15/20 CSC Holdings LLC, 10.88%, 10/15/25 (c) SFR Group SA (c):		175	
Altice US Finance I Corp., 5.50%, 5/15/26 (c) Clear Channel Worldwide Holdings, Inc., Series B, 7.63%, 3/15/20 CSC Holdings LLC, 10.88%, 10/15/25 (c) SFR Group SA (c): 5.00%, 5/15/22		175 200	238,000
Altice US Finance I Corp., 5.50%, 5/15/26 (c) Clear Channel Worldwide Holdings, Inc., Series B, 7.63%, 3/15/20 CSC Holdings LLC, 10.88%, 10/15/25 (c) SFR Group SA (c): 6.00%, 5/15/22 6.25%, 5/15/24		175 200 512	238,000 526,720
Altice US Finance I Corp., 5.50%, 5/15/26 (c) Clear Channel Worldwide Holdings, Inc., Series B, 7.63%, 3/15/20 CSC Holdings LLC, 10.88%, 10/15/25 (c) SFR Group SA (c): 6.00%, 5/15/22 6.25%, 5/15/24 7.38%, 5/01/26 Sirius XM Radio, Inc., 6.00%, 7/15/24 (c)		175 200 512 630	238,000 526,720 633,937

		2,882,220
Metals & Mining 0.7%		
Freeport-McMoRan, Inc.:		
2.38%, 3/15/18	858	855,426
3.10%, 3/15/20	725	719,563
Teck Resources Ltd.:		
4.50%, 1/15/21	514	522,995
3.75%, 2/01/23	365	354,506
		2,452,490
Oil, Gas & Consumable Fuels 1.5%		
Cheniere Corpus Christi Holdings LLC, 7.00%, 6/30/24 (c)	415	463,244
CONSOL Energy, Inc., 5.88%, 4/15/22	1,385	1,339,987
Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 (c)	95	101,650
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 9/30/21 (c)	615	651,900
Halcon Resources Corp., 8.63%, 2/01/20 (c)	125	130,625
MEG Energy Corp., 6.50%, 1/15/25 (c)	849	857,490

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		Par	
Corporate Bonds		(000)	Value
Oil, Gas & Consumable Fuels (continued)		(000)	, 4240
NGPL PipeCo LLC, 7.12%, 12/15/17 (c)	USD	234	\$ 241,020
Noble Holding International, Ltd., 7.75%, 1/15/24		570	566,438
Rowan Cos., Inc., 7.38%, 6/15/25		210	219,450
Sabine Pass Liquefaction LLC, 5.63%, 3/01/25		200	217,250
Sanchez Energy Corp., 6.13%, 1/15/23		153	146,880
Whiting Petroleum Corp., 5.75%, 3/15/21		180	181,800
			5,117,734
Road & Rail 0.1%		170	170.000
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 3.68%, 12/01/17 (b)		179	179,000
Software 0.1%		200	100.000
MSCI, Inc., 4.75%, 8/01/26 (c)		200	199,000
Wireless Telecommunication Services 0.1%		200	
Sprint Communications, Inc., 7.00%, 8/15/20		200	214,000
Total Corporate Bonds 7.0%			24,120,004
Floating Rate Loan Interests (b)			
Aerospace & Defense 2.1%			
BE Aerospace, Inc., 2014 Term Loan B, 3.94%, 12/16/21		1,355	1,359,469
Engility Corp.:		1,333	1,339,409
Term Loan B1, 5.03%, 8/12/20		215	214,835
Term Loan B2, 5.75%, 8/12/23		393	
		393	394,025
TransDigm, Inc.:		500	400 140
2015 Term Loan E, 3.78%, 5/14/22		500	498,148
2016 Extended Term Loan F, 3.78%, 6/09/23		3,945	3,933,047
Term Loan D, 4.00%, 6/04/21		699	696,288
			7,095,812
Air Freight & Logistics 2.0%			
Avolon Holdings Ltd. (Luxembourg) S.a.r.l., Term Loan B2, 3.50%, 1/13/22		3,865	3,914,852
CEVA Group PLC, Synthetic LOC, 6.50%, 3/19/21		447	389,182
CEVA Intercompany BV, Dutch Term Loan, 6.54%, 3/19/21		458	399,183
		Par	
Floating Rate Loan Interests (b)		(000)	Value
Air Freight & Logistics (continued)			
CEVA Logistics Canada ULC, Canadian Term Loan, 6.54%, 3/19/21	USD	82	\$ 71,010
CEVA Logistics US Holdings, Inc., Term Loan, 6.54%, 3/19/21		610	531,645
XPO Logistics, Inc., Term Loan B2, 4.25%, 11/01/21		1,597	1,607,192
			6,913,064
Airlines 0.1%			
Northwest Airlines, Inc.:			
3.08%, 3/10/17		79	78,700
2.46%, 9/10/18		289	284,221
			362,921
Auto Components 1.2%			
Anchor Glass Container Corp.:			
2016 1st Lien Term Loan, 4.25%, 12/07/23		325	327,844
2016 2nd Lien Term Loan, 8.75%, 12/07/24		240	243,199
FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19		681	647,584
,,		001	0.7,501

Gates Global, Inc., Term Loan B, 4.25%, 7/06/21	2,434	2,425,003
Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.77%, 4/30/19	374	378,428
GPX International Tire Corp., Term Loan (a)(d):		
12.25%, 3/31/2012	274	
PIK, 13.00%, 3/30/2012 (e)	4	
		4,022,058
Automobiles 0.8%		
CH Hold Corp.:		
1st Lien Term Loan, 4.03%, 1/18/24	725	730,437
2nd Lien Term Loan, 9.00%, 1/18/25	150	151,500
Delayed Draw Term Loan B, 4.50%, 1/18/24	75	75,563
FCA US LLC, Term Loan B:		
2018, 3.27%, 12/31/18	291	290,883
3.53%, 5/24/17	1,642	1,642,575
		2,890,958
Biotechnology 0.1%		
AMAG Pharmaceuticals, Inc., 2015 1st Lien Term Loan, 4.75%, 8/13/21	488	486,281

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		Par	
Floating Rate Loan Interests (b)		(000)	Value
Building Materials 1.0%			
USAGM HoldCo LLC:			
2015 2nd Lien Term Loan, 9.54%, 7/28/23	USD	395	\$ 401,913
2015 Term Loan, 4.79%, 7/28/22		518	519,433
2016 Incremental Delayed Draw Term Loan, 5.50%, 7/28/22		221	222,043
2016 Incremental Term Loan, 5.50%, 7/28/22		2,255	2,268,902
			3,412,291
Building Products 2.9%			
Continental Building Products LLC, 1st Lien Term Loan, 3.75%, 8/10/23		686	693,517
CPG International, Inc., Term Loan, 4.75%, 9/30/20		3,196	3,222,191
GYP Holdings III Corp., 1st Lien Term Loan, 4.54%, 4/01/21		955	961,318
Jeld-Wen Inc., Term Loan B2, 4.75%, 7/01/22		1,428	1,435,266
Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21		564	571,193
Quikrete Holdings, Inc., 2016 1st Lien Term Loan, 4.02%, 11/15/23		1,355	1,371,003
Wilsonart LLC, 2016 Term Loan, 4.50%, 12/19/23		1,640	1,649,546
			9,904,034
Capital Markets 0.4%			
Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18		389	387,501
RPI Finance Trust, Term Loan B5, 3.50%, 10/14/22		842	848,530
			1,236,031
Chemicals 4.3%			
Allnex (Luxembourg) & Cy SCA, 2016 Term Loan B2, 5.29%, 9/13/23		262	264,310
Allnex USA, Inc., Term Loan B3, 5.29%, 9/13/23		197	199,129
Atotech B.V., 2017 Term Loan B1, 4.53%, 1/24/24		630	633,150
Axalta Coating Systems US Holdings, Inc.,			
Term Loan B1,			
3.50%, 2/01/23		992	1,002,730
CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/30/20		69	69,804
Charter NEX US Holdings, Inc., Term Loan B, 5.25%, 2/07/22		663	664,479
		Par	
Floating Rate Loan Interests (b)		(000)	Value
Chemicals (continued)			
Chemours Co., Term Loan B, 3.78%, 5/12/22	USD	732	\$ 729,545
Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19		182	167,572
Huntsman International LLC, Term Loan B2, 3.96%, 4/01/23		1,351	1,362,758
Klockner-Pentaplast of America, Inc.:			
1st Lien Term Loan, 4.25%, 4/28/20		682	686,697
German Borrower, 4.25%, 4/28/20		291	293,460
MacDermid, Inc.:			
2016 Term Loan, 5.00%, 6/07/23		1,037	1,049,852
Term Loan B5, 4.50%, 6/07/20		1,180	1,194,657
OXEA Finance LLC, Term Loan B2, 4.25%, 1/15/20		1,777	1,734,139
PQ Corp., 2016 Term Loan, 5.29%, 11/04/22		853	863,558
Royal Holdings, Inc.:			,
2015 1st Lien Term Loan, 4.50%, 6/19/22		685	687,710
2015 2nd Lien Term Loan, 8.50%, 6/19/23		285	285,713
Solenis International LP:			,
1st Lien Term Loan, 4.25%, 7/31/21		913	916,078
2nd Lien Term Loan, 7.75%, 7/31/22		1,055	1,040,494
Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20		277	276,977
Versum Materials, Inc., Term Loan, 3.50%, 9/29/23		589	595,699
			14,718,511
Commercial Services & Supplies 7.7%			14,/10,311

ADMI Corp., 2015 Term Loan B, 5.29%, 4/30/22	718	723,420
Advanced Disposal Services, Inc., Term Loan B3, 3.50%, 11/10/23	2,030	2,048,603
Aramark Services, Inc.:		
Term Loan E, 3.28%, 9/07/19	1,059	1,067,588
Term Loan F, 3.50%, 2/24/21	518	522,087
Asurion LLC:		
2016 Term Loan B2, 4.03%, 7/08/20	350	352,821
Term Loan B4, 4.25%, 8/04/22	1,243	1,255,635

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		Par	
Floating Rate Loan Interests (b)		(000)	Value
Commercial Services & Supplies (continued)		(000)	, 11111
Asurion LLC (continued):			
Term Loan B5, 4.75%, 11/03/23	USD	1,496	\$ 1,510,898
Brand Energy & Infrastructure Services, Inc.,			
Term Loan B,			
4.79%, 11/26/20		1,725	1,721,353
Camelot UK Holdco Ltd., Term Loan B, 4.75%, 10/03/23		1,317	1,327,668
Casella Waste Systems, Inc., Term Loan B, 4.00%, 10/17/23		580	585,800
Catalent Pharma Solutions, Inc., Term Loan B, 3.75%, 5/20/21		2,260 627	2,279,952
Creative Artists Agency LLC, Term Loan B, 5.00%, 12/17/21  Dealer Tire LLC, 2016 Term Loan B, 4.75%, 12/22/21		637	634,317 645,440
Employbridge LLC, Exit Term Loan, 7.50%, 5/16/20		230	212,979
GCA Services Group, Inc., 2016 Term Loan, 5.99%, 3/01/23		1,152	1,163,827
KAR Auction Services, Inc.:		1,102	1,100,027
Term Loan B2, 4.19%, 3/11/21		802	812,413
Term Loan B3, 4.50%, 3/09/23		1,067	1,079,271
Livingston International, Inc., 1st Lien Term Loan, 5.50%, 4/18/19		791	766,572
Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, 4.25%, 5/02/22		853	860,862
PSSI Holdings LLC, Term Loan B, 4.75%, 12/02/21		985	997,256
Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19		2,215	2,205,209
TruGreen Limited Partnership, 1st Lien Term Loan B, 6.50%, 4/13/23		627	634,686
US Ecology, Inc., Term Loan, 3.78%, 6/17/21		392	392,163
US Security Associates Holdings, Inc., 2016 Term Loan, 6.00%, 7/14/23		1,307	1,317,051
Waste Industries USA, Inc., 2016 Term Loan, 3.53%, 2/27/20		1,244	1,247,984
			26,365,855
Communications Equipment 0.8%			
Applied Systems, Inc.:			
1st Lien Term Loan, 4.00%, 1/25/21 2nd Lien Term Loan, 7.50%, 1/24/22		560	565,431
2nd Lien Term Loan, 7.50%, 1/24/22		227 <b>Par</b>	228,411
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)		227	
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)		227 <b>Par</b>	228,411
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:		227 Par (000)	228,411 <b>Value</b>
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18	USD	227 Par (000)	228,411 Value \$ 35,996
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)	USD	227 Par (000)	228,411 Value \$ 35,996 126,280
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)  CommScope, Inc., Term Loan B5, 3.28%, 12/29/22	USD	227 Par (000)  35 153 553	228,411  Value  \$ 35,996 126,280 558,298
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)	USD	227 Par (000)	228,411 Value \$ 35,996 126,280
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)  CommScope, Inc., Term Loan B5, 3.28%, 12/29/22  Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22	USD	227 Par (000)  35 153 553	228,411  Value  \$ 35,996 126,280 558,298
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)  CommScope, Inc., Term Loan B5, 3.28%, 12/29/22  Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0%	USD	227 Par (000)  35 153 553 1,209	\$ 35,996 126,280 558,298 1,216,923 2,731,339
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)  CommScope, Inc., Term Loan B5, 3.28%, 12/29/22  Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0%  AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21	USD	227 Par (000)  35 153 553 1,209	\$ 35,996 126,280 558,298 1,216,923 2,731,339 86,554
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)  CommScope, Inc., Term Loan B5, 3.28%, 12/29/22  Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0%  AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21  CNT Holdings III Corp., 2017 Term Loan, 4.25%, 1/22/23	USD	227 Par (000)  35 153 553 1,209	\$ 35,996 126,280 558,298 1,216,923 2,731,339 86,554 826,864
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)  CommScope, Inc., Term Loan B5, 3.28%, 12/29/22  Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0%  AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21	USD	227 Par (000)  35 153 553 1,209	\$ 35,996 126,280 558,298 1,216,923 2,731,339 86,554
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)  CommScope, Inc., Term Loan B5, 3.28%, 12/29/22  Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0%  AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21  CNT Holdings III Corp., 2017 Term Loan, 4.25%, 1/22/23  Safway Group Holding LLC, Term Loan B, 5.75%, 8/19/23	USD	227 Par (000)  35 153 553 1,209  86 824 2,085	\$ 35,996 126,280 558,298 1,216,923 2,731,339 86,554 826,864 2,107,353
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)  CommScope, Inc., Term Loan B5, 3.28%, 12/29/22  Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0%  AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21  CNT Holdings III Corp., 2017 Term Loan, 4.25%, 1/22/23  Safway Group Holding LLC, Term Loan B, 5.75%, 8/19/23	USD	227 Par (000)  35 153 553 1,209  86 824 2,085	\$ 35,996 126,280 558,298 1,216,923 2,731,339 86,554 826,864 2,107,353 528,717
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)  CommScope, Inc., Term Loan B5, 3.28%, 12/29/22  Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0%  AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21  CNT Holdings III Corp., 2017 Term Loan, 4.25%, 1/22/23  Safway Group Holding LLC, Term Loan B, 5.75%, 8/19/23  USIC Holdings, Inc., 2016 1st Lien Term Loan, 4.75%, 12/08/23  Construction Materials 0.8%	USD	227 Par (000)  35 153 553 1,209  86 824 2,085	\$ 35,996 126,280 558,298 1,216,923 2,731,339 86,554 826,864 2,107,353 528,717
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)  CommScope, Inc., Term Loan B5, 3.28%, 12/29/22  Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0%  AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21  CNT Holdings III Corp., 2017 Term Loan, 4.25%, 1/22/23  Safway Group Holding LLC, Term Loan B, 5.75%, 8/19/23  USIC Holdings, Inc., 2016 1st Lien Term Loan, 4.75%, 12/08/23  Construction Materials 0.8%  Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20  Headwaters, Inc., 2016 Term Loan B, 4.00%, 3/24/22	USD	227 Par (000)  35 153 553 1,209  86 824 2,085 525	228,411  Value  \$ 35,996 126,280 558,298 1,216,923  2,731,339  86,554 826,864 2,107,353 528,717  3,549,488  2,171,147 436,353
Ploating Rate Loan Interests (b) Communications Equipment (continued) Avaya, Inc.: DIP Term Loan, 8.50%, 1/23/18 Term Loan B7, 6.28%, 5/29/20 (a)(d) CommScope, Inc., Term Loan B5, 3.28%, 12/29/22 Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0% AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21 CNT Holdings III Corp., 2017 Term Loan, 4.25%, 1/22/23 Safway Group Holding LLC, Term Loan B, 5.75%, 8/19/23 USIC Holdings, Inc., 2016 1st Lien Term Loan, 4.75%, 12/08/23  Construction Materials 0.8% Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20	USD	227 Par (000)  35 153 553 1,209  86 824 2,085 525	228,411  Value  \$ 35,996 126,280 558,298 1,216,923  2,731,339  86,554 826,864 2,107,353 528,717  3,549,488  2,171,147
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b) Communications Equipment (continued) Avaya, Inc.: DIP Term Loan, 8.50%, 1/23/18 Term Loan B7, 6.28%, 5/29/20 (a)(d) CommScope, Inc., Term Loan B5, 3.28%, 12/29/22 Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0% AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21 CNT Holdings III Corp., 2017 Term Loan, 4.25%, 1/22/23 Safway Group Holding LLC, Term Loan B, 5.75%, 8/19/23 USIC Holdings, Inc., 2016 1st Lien Term Loan, 4.75%, 12/08/23  Construction Materials 0.8% Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 Headwaters, Inc., 2016 Term Loan B, 4.00%, 3/24/22 McJunkin Red Man Corp., Term Loan, 5.00%, 11/08/19	USD	227 Par (000)  35 153 553 1,209  86 824 2,085 525	228,411  Value  \$ 35,996 126,280 558,298 1,216,923  2,731,339  86,554 826,864 2,107,353 528,717  3,549,488  2,171,147 436,353
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b) Communications Equipment (continued) Avaya, Inc.: DIP Term Loan, 8.50%, 1/23/18 Term Loan B7, 6.28%, 5/29/20 (a)(d) CommScope, Inc., Term Loan B5, 3.28%, 12/29/22 Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0% AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21 CNT Holdings III Corp., 2017 Term Loan B, 5.75%, 8/19/23 USIC Holdings, Inc., 2016 1st Lien Term Loan, 4.75%, 12/08/23  Construction Materials 0.8% Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 Headwaters, Inc., 2016 Term Loan B, 4.00%, 3/24/22 McJunkin Red Man Corp., Term Loan, 5.00%, 11/08/19  Containers & Packaging 2.4%	USD	227 Par (000)  35 153 553 1,209  86 824 2,085 525  2,151 435 211	228,411  Value  \$ 35,996 126,280 558,298 1,216,923  2,731,339  86,554 826,864 2,107,353 528,717  3,549,488  2,171,147 436,353 211,181  2,818,681
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b) Communications Equipment (continued) Avaya, Inc.: DIP Term Loan, 8.50%, 1/23/18 Term Loan B7, 6.28%, 5/29/20 (a)(d) CommScope, Inc., Term Loan B5, 3.28%, 12/29/22 Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0% AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21 CNT Holdings III Corp., 2017 Term Loan, 4.25%, 1/22/23 Safway Group Holding LLC, Term Loan B, 5.75%, 8/19/23 USIC Holdings, Inc., 2016 1st Lien Term Loan, 4.75%, 12/08/23  Construction Materials 0.8% Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 Headwaters, Inc., 2016 Term Loan B, 4.00%, 3/24/22 McJunkin Red Man Corp., Term Loan, 5.00%, 11/08/19  Containers & Packaging 2.4% Ardagh Holdings USA, Inc., Incremental Term Loan, 4.01%, 12/17/21	USD	227 Par (000)  35 153 553 1,209  86 824 2,085 525  2,151 435 211	228,411  Value  \$ 35,996 126,280 558,298 1,216,923  2,731,339  86,554 826,864 2,107,353 528,717  3,549,488  2,171,147 436,353 211,181  2,818,681 1,109,867
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)  CommScope, Inc., Term Loan B5, 3.28%, 12/29/22  Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0%  AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21  CNT Holdings III Corp., 2017 Term Loan, 4.25%, 1/22/23  Safway Group Holding LLC, Term Loan B, 5.75%, 8/19/23  USIC Holdings, Inc., 2016 1st Lien Term Loan, 4.75%, 12/08/23  Construction Materials 0.8%  Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20  Headwaters, Inc., 2016 Term Loan B, 4.00%, 3/24/22  McJunkin Red Man Corp., Term Loan, 5.00%, 11/08/19  Containers & Packaging 2.4%  Ardagh Holdings USA, Inc., Incremental Term Loan, 4.01%, 12/17/21  Berlin Packaging LLC, 2014 1st Lien Term Loan, 4.50%, 10/01/21	USD	227 Par (000)  35 153 553 1,209  86 824 2,085 525  2,151 435 211	228,411  Value  \$ 35,996 126,280 558,298 1,216,923  2,731,339  86,554 826,864 2,107,353 528,717  3,549,488  2,171,147 436,353 211,181  2,818,681
2nd Lien Term Loan, 7.50%, 1/24/22  Floating Rate Loan Interests (b)  Communications Equipment (continued)  Avaya, Inc.:  DIP Term Loan, 8.50%, 1/23/18  Term Loan B7, 6.28%, 5/29/20 (a)(d)  CommScope, Inc., Term Loan B5, 3.28%, 12/29/22  Riverbed Technology, Inc., 2016 Term Loan, 4.25%, 4/24/22  Construction & Engineering 1.0%  AECOM Technology Corp., 2014 Term Loan B, 3.78%, 10/15/21  CNT Holdings III Corp., 2017 Term Loan, 4.25%, 1/22/23  Safway Group Holding LLC, Term Loan B, 5.75%, 8/19/23  USIC Holdings, Inc., 2016 1st Lien Term Loan, 4.75%, 12/08/23  Construction Materials 0.8%  Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20  Headwaters, Inc., 2016 Term Loan B, 4.00%, 3/24/22  McJunkin Red Man Corp., Term Loan, 5.00%, 11/08/19  Containers & Packaging 2.4%  Ardagh Holdings USA, Inc., Incremental Term Loan, 4.01%, 12/17/21	USD	227 Par (000)  35 153 553 1,209  86 824 2,085 525  2,151 435 211	228,411  Value  \$ 35,996 126,280 558,298 1,216,923  2,731,339  86,554 826,864 2,107,353 528,717  3,549,488  2,171,147 436,353 211,181  2,818,681 1,109,867

Term Loan J, 3.52%, 1/19/24	235	236,469
BWAY Holding Company, 2016 Term Loan B, 4.75%, 8/14/23	2,319	2,333,389
Flex Acquisition Company, Inc., 1st Lien Term Loan, 4.25%, 12/29/23	730	735,935
Prolampac Intermediate Inc., 2016 1st Lien Term Loan, 5.00%, 11/18/23	235	238,231

8,208,274

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2017

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	(00	00)	Value
Floating Rate Loan Interests (b) Distributors 0.6%	(00	••)	, aiuc
American Builders & Contractors Supply Co., Term Loan B, 3.53%, 10/31/23	USD	1,621	\$ 1,633,764
American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21		570	567,272
			2,201,036
Diversified Consumer Services 2.7%  Bright Horizons Family Solutions, Inc., 2016 Term Loan B, 3.52%, 11/07/23		2,010	2,030,478
CT Technologies Intermediate Holdings, Inc., 2010 Term Loan B, 3.22 %, 11/07/23		727	688,373
J.D. Power and Associates, 1st Lien Term Loan, 5.25%, 9/07/23		778	783,885
Nomad Foods Europe Midco Ltd., Term Loan C1, 3.50%, 6/30/20	EUR	606	657,800
Serta Simmons Holdings LLC, 2nd Lien Term Loan, 9.00%, 11/08/24	USD	655	662,094
ServiceMaster Company, 2016 Term Loan B, 3.28%, 11/08/23	บรม	2,575	2,586,793
1 1		792	
Wand Intermediate I LP, 1st Lien Term Loan, 4.75%, 9/17/21  Weight Watsham Intermediate I Le, Term Loan P2, 4.25%, 4/02/20			797,838
Weight Watchers International, Inc., Term Loan B2, 4.25%, 4/02/20		1,366	1,213,648
			9,420,909
Diversified Financial Services 1.3%			, ,,,,,,,,
AlixPartners LLP, 2016 Term Loan B, 4.00%, 7/28/22		1,165	1,174,019
Diamond US Holding LLC, Term Loan B, 4.75%, 12/17/21		588	593,880
Jefferies Finance LLC, Term Loan, 4.56%, 5/14/20		1,675	1,661,941
SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20		1,015	1,016,957
			4 444 =0=
Diversified Telecommunication Services 6.2%			4,446,797
Consolidated Communications, Inc.:			
2016 Term Loan B, 4.00%, 10/04/23		414	416,993
Term Loan B2, 4.00%, 10/05/23		280	282,050
Hawaiian Telcom Communications, Inc., Term Loan B, 5.29%, 6/06/19		1,408	1,417,382
2	Pai		1,117,502
Floating Rate Loan Interests (b)	(00	0)	Value
Diversified Telecommunication Services (continued) Integra Telecom, Inc.:			
integra refeccin, me			
2015 1st Lien Term Loan 5 29% 8/14/20	USD	1 371	\$ 1371910
2015 1st Lien Term Loan, 5.29%, 8/14/20 2nd Lien Term Loan, 9.75%, 2/12/21	USD	1,371	\$ 1,371,910 458,397
2nd Lien Term Loan, 9.75%, 2/12/21	USD	1,371 459	\$ 1,371,910 458,397
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.:	USD	459	458,397
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20	USD	459 4,685	458,397 4,742,391
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19	USD	459 4,685 2,452	458,397 4,742,391 2,480,911
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24	USD	459 4,685 2,452 1,785	458,397 4,742,391 2,480,911 1,787,231
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25	USD	4,685 2,452 1,785 2,475	458,397 4,742,391 2,480,911 1,787,231 2,496,211
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23	USD	459 4,685 2,452 1,785 2,475 703	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25	USD	4,685 2,452 1,785 2,475	458,397 4,742,391 2,480,911 1,787,231 2,496,211
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC:	USD	4,685 2,452 1,785 2,475 703 2,415	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC: 2017 Delayed Draw Term Loan B3, 3.50%, 1/12/24	USD	459 4,685 2,452 1,785 2,475 703 2,415	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC:	USD	4,685 2,452 1,785 2,475 703 2,415	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC: 2017 Delayed Draw Term Loan B3, 3.50%, 1/12/24	USD	459 4,685 2,452 1,785 2,475 703 2,415	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC: 2017 Delayed Draw Term Loan B3, 3.50%, 1/12/24 2017 Term Loan B2, 3.53%, 1/19/24  Electric Utilities 2.3%	USD	4,685 2,452 1,785 2,475 703 2,415 825 1,710	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534 1,723,543 21,140,055
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC: 2017 Delayed Draw Term Loan B3, 3.50%, 1/12/24 2017 Term Loan B2, 3.53%, 1/19/24  Electric Utilities 2.3% Energy Future Intermediate Holding Co. LLC, 2016 DIP Term Loan, 4.25%, 6/30/17	USD	459 4,685 2,452 1,785 2,475 703 2,415	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534 1,723,543
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC: 2017 Delayed Draw Term Loan B3, 3.50%, 1/12/24 2017 Term Loan B2, 3.53%, 1/19/24  Electric Utilities 2.3% Energy Future Intermediate Holding Co. LLC, 2016 DIP Term Loan, 4.25%, 6/30/17 Lightstone Generation LLC:	USD	4,685 2,452 1,785 2,475 703 2,415 825 1,710	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534 1,723,543 21,140,055 3,781,738
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC: 2017 Delayed Draw Term Loan B3, 3.50%, 1/12/24 2017 Term Loan B2, 3.53%, 1/19/24  Electric Utilities 2.3% Energy Future Intermediate Holding Co. LLC, 2016 DIP Term Loan, 4.25%, 6/30/17 Lightstone Generation LLC: Term Loan B, 6.50%, 11/22/23	USD	459 4,685 2,452 1,785 2,475 703 2,415 825 1,710	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534 1,723,543 21,140,055 3,781,738 620,854
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC: 2017 Delayed Draw Term Loan B3, 3.50%, 1/12/24 2017 Term Loan B2, 3.53%, 1/19/24  Electric Utilities 2.3% Energy Future Intermediate Holding Co. LLC, 2016 DIP Term Loan, 4.25%, 6/30/17 Lightstone Generation LLC: Term Loan B, 6.50%, 11/22/23 Term Loan C, 6.50%, 11/22/23	USD	459  4,685 2,452 1,785 2,475 703 2,415  825 1,710  3,761  614 58	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534 1,723,543 21,140,055 3,781,738 620,854 59,129
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC: 2017 Delayed Draw Term Loan B3, 3.50%, 1/12/24 2017 Term Loan B2, 3.53%, 1/19/24  Electric Utilities 2.3% Energy Future Intermediate Holding Co. LLC, 2016 DIP Term Loan, 4.25%, 6/30/17 Lightstone Generation LLC: Term Loan B, 6.50%, 11/22/23 Term Loan C, 6.50%, 11/22/23 PrimeLine Utility Services LLC, Term Loan, 6.50%, 11/12/22	USD	459 4,685 2,452 1,785 2,475 703 2,415 825 1,710	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534 1,723,543 21,140,055 3,781,738 620,854
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC: 2017 Delayed Draw Term Loan B3, 3.50%, 1/12/24 2017 Term Loan B2, 3.53%, 1/19/24  Electric Utilities 2.3% Energy Future Intermediate Holding Co. LLC, 2016 DIP Term Loan, 4.25%, 6/30/17 Lightstone Generation LLC: Term Loan B, 6.50%, 11/22/23 Term Loan C, 6.50%, 11/22/23 PrimeLine Utility Services LLC, Term Loan, 6.50%, 11/12/22 TEX Operations Co. LLC:	USD	459 4,685 2,452 1,785 2,475 703 2,415 825 1,710 3,761 614 58 847	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534 1,723,543 21,140,055 3,781,738 620,854 59,129 855,295
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC: 2017 Delayed Draw Term Loan B3, 3.50%, 1/12/24 2017 Term Loan B2, 3.53%, 1/19/24  Electric Utilities 2.3% Energy Future Intermediate Holding Co. LLC, 2016 DIP Term Loan, 4.25%, 6/30/17 Lightstone Generation LLC: Term Loan B, 6.50%, 11/22/23 Term Loan C, 6.50%, 11/22/23 PrimeLine Utility Services LLC, Term Loan, 6.50%, 11/12/22 TEX Operations Co. LLC: Exit Term Loan B, 5.00%, 8/04/23	USD	459 4,685 2,452 1,785 2,475 703 2,415 825 1,710 3,761 614 58 847 1,678	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534 1,723,543 21,140,055 3,781,738 620,854 59,129 855,295 1,685,521
2nd Lien Term Loan, 9.75%, 2/12/21 Level 3 Financing, Inc.: 2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19 Sprint Communications, Inc., 1st Lien Term Loan B, 3.25%, 1/13/24 Telenet International Finance Sarl, Term Loan AF, 3.77%, 1/31/25 Telesat Canada, Term Loan B, 4.78%, 11/17/23 Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 Zayo Group LLC: 2017 Delayed Draw Term Loan B3, 3.50%, 1/12/24 2017 Term Loan B2, 3.53%, 1/19/24  Electric Utilities 2.3% Energy Future Intermediate Holding Co. LLC, 2016 DIP Term Loan, 4.25%, 6/30/17 Lightstone Generation LLC: Term Loan B, 6.50%, 11/22/23 Term Loan C, 6.50%, 11/22/23		459 4,685 2,452 1,785 2,475 703 2,415 825 1,710 3,761 614 58 847	458,397 4,742,391 2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534 1,723,543 21,140,055 3,781,738 620,854 59,129 855,295

7,862,697

6 BLACKROCK FLOATING RATE INCOME TRUST

		Par	
Floating Rate Loan Interests (b)		(000)	Value
Electronic Equipment, Instruments & Components 0.1%			
CPI Acquisition, Inc., Term Loan B, 5.83%, 8/17/22	USD	398	\$ 359,447
Energy Equipment & Services 0.4%			
Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21		528	363,140
Weatherford International Ltd., Term Loan, 3.08%, 7/13/20		1,010	967,339
			1,330,479
Food & Staples Retailing 4.1%			
Albertsons LLC:			
2016 Term Loan B4, 3.78%, 8/22/21		2,774	2,785,667
2016 Term Loan B5, 4.25%, 12/22/22		217	218,805
BJ s Wholesale Club, Inc.:			
2017 1st Lien Term Loan, 5.04%, 1/26/24		2,330	2,323,453
2017 2nd Lien Term Loan, 9.04%, 1/26/25		680	686,800
Hostess Brands LLC, 2016 1st Lien Term Loan, 4.00%, 8/03/22		1,697	1,711,869
Rite Aid Corp.:			
5.75%, 8/21/20		681	683,007
4.88%, 6/21/21		1,629	1,634,299
US Foods, Inc., 2016 Term Loan B, 3.78%, 6/27/23		4,030	4,056,185
			14,100,085
Food Products 3.4%			11,100,005
Blue Ribbon LLC, Term Loan, 5.00%, 11/13/21		889	884,605
Chobani LLC, 1st Lien Term Loan, 5.25%, 10/07/23		965	977,062
CTI Foods Holding Co. LLC, 1st Lien Term Loan, 4.50%, 6/29/20		486	481,416
Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18		1,506	1,512,666
JBS USA LLC, 2017 Term Loan B, 3.50%, 10/30/22		1,245	1,247,590
Pinnacle Foods Finance LLC:		1,243	1,247,590
2016 Term Loan I, 3.53%, 1/13/23		336	335,619
2017 Term Loan B, 2.25%, 1/27/24		1,620	1,623,046
Term Loan G, 3.28%, 4/29/20		995	994,938
Reddy Ice Corp.:		775	<i>77</i> 1,750
1st Lien Term Loan, 6.75%, 5/01/19		967	944,649
2nd Lien Term Loan, 10.75%, 11/01/19		328	282,080
and after Term Boun, 10.75 %, 11/01/17		Par	202,000
Floating Rate Loan Interests (b)		(000)	Value
Food Products (continued)		(000)	
Reynolds Group Holdings, Inc., 2016 Term Loan, 4.25%, 2/05/23	USD	2,546	\$ 2,552,521
, <u></u>		,-	. , ,-
			11 926 102
Health Care Equipment & Cumplies 2.0%			11,836,192
Health Care Equipment & Supplies 3.9%			
Alere, Inc.:		201	280.620
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20		281	280,629
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22		1,168	1,167,770
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22		1,168 1,506	1,167,770 1,516,186
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21		1,168 1,506 2,326	1,167,770 1,516,186 2,330,956
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 Cotiviti Corp., Term Loan B, 3.75%, 9/28/23		1,168 1,506 2,326 1,599	1,167,770 1,516,186 2,330,956 1,609,176
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 Cotiviti Corp., Term Loan B, 3.75%, 9/28/23 DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20		1,168 1,506 2,326 1,599 1,385	1,167,770 1,516,186 2,330,956 1,609,176 1,349,423
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 Cotiviti Corp., Term Loan B, 3.75%, 9/28/23 DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18		1,168 1,506 2,326 1,599 1,385 1,391	1,167,770 1,516,186 2,330,956 1,609,176 1,349,423 1,356,644
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 Cotiviti Corp., Term Loan B, 3.75%, 9/28/23 DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 Mallinckrodt International Finance SA, Term Loan B, 3.44%, 3/19/21		1,168 1,506 2,326 1,599 1,385 1,391 205	1,167,770 1,516,186 2,330,956 1,609,176 1,349,423 1,356,644 205,000
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 Cotiviti Corp., Term Loan B, 3.75%, 9/28/23 DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 Mallinckrodt International Finance SA, Term Loan B, 3.44%, 3/19/21 National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21		1,168 1,506 2,326 1,599 1,385 1,391 205 2,096	1,167,770 1,516,186 2,330,956 1,609,176 1,349,423 1,356,644 205,000 2,089,940
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 Cotiviti Corp., Term Loan B, 3.75%, 9/28/23 DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 Mallinckrodt International Finance SA, Term Loan B, 3.44%, 3/19/21		1,168 1,506 2,326 1,599 1,385 1,391 205	1,167,770 1,516,186 2,330,956 1,609,176 1,349,423 1,356,644 205,000
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 Cotiviti Corp., Term Loan B, 3.75%, 9/28/23 DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 Mallinckrodt International Finance SA, Term Loan B, 3.44%, 3/19/21 National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21		1,168 1,506 2,326 1,599 1,385 1,391 205 2,096	1,167,770 1,516,186 2,330,956 1,609,176 1,349,423 1,356,644 205,000 2,089,940 1,372,555
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 Cotiviti Corp., Term Loan B, 3.75%, 9/28/23 DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 Mallinckrodt International Finance SA, Term Loan B, 3.44%, 3/19/21 National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21 Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21		1,168 1,506 2,326 1,599 1,385 1,391 205 2,096	1,167,770 1,516,186 2,330,956 1,609,176 1,349,423 1,356,644 205,000 2,089,940
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 Cotiviti Corp., Term Loan B, 3.75%, 9/28/23 DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 Mallinckrodt International Finance SA, Term Loan B, 3.44%, 3/19/21 National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21 Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21  Health Care Providers & Services 10.4%		1,168 1,506 2,326 1,599 1,385 1,391 205 2,096	1,167,770 1,516,186 2,330,956 1,609,176 1,349,423 1,356,644 205,000 2,089,940 1,372,555
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 Cotiviti Corp., Term Loan B, 3.75%, 9/28/23 DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 Mallinckrodt International Finance SA, Term Loan B, 3.44%, 3/19/21 National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21 Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21  Health Care Providers & Services 10.4% Acadia Healthcare Co., Inc.:		1,168 1,506 2,326 1,599 1,385 1,391 205 2,096 1,384	1,167,770 1,516,186 2,330,956 1,609,176 1,349,423 1,356,644 205,000 2,089,940 1,372,555
Alere, Inc.: 2015 Term Loan A, 3.78%, 6/18/20 2015 Term Loan B, 4.25%, 6/18/22 Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22 Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21 Cotiviti Corp., Term Loan B, 3.75%, 9/28/23 DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 Mallinckrodt International Finance SA, Term Loan B, 3.44%, 3/19/21 National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21 Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21  Health Care Providers & Services 10.4% Acadia Healthcare Co., Inc.: Term Loan B, 3.78%, 2/11/22		1,168 1,506 2,326 1,599 1,385 1,391 205 2,096 1,384	1,167,770 1,516,186 2,330,956 1,609,176 1,349,423 1,356,644 205,000 2,089,940 1,372,555 13,278,279
Alere, Inc.:  2015 Term Loan A, 3.78%, 6/18/20  2015 Term Loan B, 4.25%, 6/18/22  Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22  Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21  Cotiviti Corp., Term Loan B, 3.75%, 9/28/23  DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20  Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18  Mallinckrodt International Finance SA, Term Loan B, 3.44%, 3/19/21  National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21  Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21  Health Care Providers & Services 10.4%  Acadia Healthcare Co., Inc.:		1,168 1,506 2,326 1,599 1,385 1,391 205 2,096 1,384	1,167,770 1,516,186 2,330,956 1,609,176 1,349,423 1,356,644 205,000 2,089,940 1,372,555

Term Loan F, 4.19%, 12/31/18	1,566	1,545,297
Term Loan G, 3.75%, 12/31/19	1,164	1,104,068
Term Loan H, 4.00%, 1/27/21	160	151,505
Curo Health Services Holdings, Inc., 2015 1st Lien Term Loan, 6.50%, 2/07/22	933	940,375
DaVita HealthCare Partners, Inc., Term Loan B, 3.53%, 6/24/21	3,418	3,456,148
Envision Healthcare Corp., 2016 Term Loan B, 4.00%, 12/01/23	4,675	4,720,301
HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22	884	851,075

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2017

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Health Care Providers & Services (continued)   ICA, Inc. Term Loon B6, 4.03%, 31/1723   ICA, Inc. Term Loon B6, 4.03%, 81/1721   ICA, Inc. Term Loon B6, 4.03%, 81/1721   ICA, Inc. Term Loon, 4.75%, 81/1721   ICA, Inc. Term Loon, 4.75%, 81/1721   ICA, Inc. Term Loon, 5.05%, 81/1721   ICA, Inc. Term Loon, 5.05%, 81/1721   ICA, Inc. Term Loon, 5.05%, 81/1721   ICA, Inc. Term Loon, 4.75%, 11/1724   ICA, Inc. Term Loon, 5.05%, 21/1323   ICA, Inc. Term Loon, 5.05%, 21/1324   ICA, Inc. Term Loon, 5.05%, 21/1324   ICA, Inc. Term Loon, 5.05%, 8.01/12		Par	
HCA. Inc. Term Loan B.6. J.03%, 31/723   S. 3.130.28   S. 3.130.28   Michael Health, E.c., 2016 Term Loan B. 4.75%, 1109/23   2.528   2.548.924   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.921   2.95.9	Floating Rate Loan Interests (b)	(000)	) Value
inventiv Health, Inc., 2016 Term Lana B, 475%, 1109/23 MPH Acquisition Holdings LLC, 2016 Term Loan B, 50%, 607/23 National Menter Holdings, Inc., 1001 Ferm Loan B, 425%, 1/31/21  181 Lien Term Loan, 4.75%, 8/14/21  181 Lien Term Loan, 2016 Ist Lien Term Loan, 6.09%, 10/20/22  181 Lien Term Loan, 2016 Lien Lien Term Loan, 6.09%, 10/20/22  181 Lien Term Loan, 2016 Ist Lien Term Loan, 6.09%, 10/20/22  181 Lien Term Loan, 2016 Ist Lien Term Loan, 4.75%, 11/03/20  181 Lien Term Loan, 2016 Ist Lien Term Loan, 4.75%, 11/03/20  181 Lien Term Loan, 3.75%, 11/17/24  181 Lien Term Loan, 8.50%, 2/13/23  181 Lien Term Loan, 8.50%, 2/13/23  181 Lien Term Loan, 8.50%, 2/13/23  181 Lien Term Loan, 8.50%, 3/17/21  181 Lien Term Loan, 8.50%, 3/17/21  181 Lien Term Loan, 4.55%, 10/21/23  281 Lien Term Loan, 4.55%, 10/21/24  281 Lien Term Loan, 4.55%, 10/21/23  281 Lien Term Loan, 8.50%, 8/10/21/24  281 Lien Term Loan, 8.50%, 8/10/21  281 Lien Term Loan, 8.00%, 8	· · · ·	LICD 2.10	na de 2.212.020
MPH Acquisition Holdings LLC, 2016 Term Loan B, 5,00%, 60/0723  NA Holdings, Inc.:  Is Lien Term Loan B, 425%, 1/31/21  2016 Term Loan, 5,50%, 8/14/21  Ext Lien Term Loan, 4,75%, 8/14/21  2016 Term Loan, 5,50%, 8/14/21  Ext Lien Term Loan, 18, 425%, 1/15/22  1,801  1,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,803, 11,80			
National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21  1st Lien Term Loan, 4.75%, 8/14/21  1st Lien Term Loan, 2.916 1st Lien Term Loan, 6.00%, 1/20/22  1st Lien Term Loan, 2.916 1st Lien Term Loan, 6.00%, 1/20/22  1st Lien Term Loan, 2.916 1st Lien Term Loan, 4.75%, 11/03/20  1st Lien Term Loan, 2.75%, 11/724  1st Lien Term Loan, 3.75%, 11/724  1st Lien Term Loan, 2.015 Term Loan B, 5.25%, 12/31/22  1st Lien Term Loan, 2.015 Term Loan B, 5.25%, 12/31/22  1st Lien Term Loan, 2.015 Term Loan B, 5.25%, 12/31/22  1st Lien Term Loan, 2.015 Term Loan B, 5.25%, 12/31/22  1st Lien Term Loan, 2.015 Term Loan B, 5.25%, 12/31/22  1st Lien Term Loan, 2.015 Term Loan B, 5.25%, 12/31/22  1st Lien Term Loan, 8.25%, 10/21/24  2st Lien Term Loan, 8.00%, 80/122  2st Li			
NNA Holdings, Inc.:  Ist Lien Frem Loan, 4.5%, 8/14/21 2016 Term Loan, 5.50%, 8/14/21 Precyse Acquisition Corp., 2016 1st Lien Term Loan, 6.50%, 10/20/22 1.04 1.05, 138 Sterigenies-Nordino Holdings, LLC, 2015 Term Loan B. 4.2%, 5/15/22 1.861 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.863,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,764 1.864,76			
SELIENT FOTM LOAN, 475%, 811421   301, 202,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,002   501,0	•	29	293,921
2016 Term Loan, 5.50%, 8.714/21   559   56.1203		30	302 620
Precyse Acquisition Corp., 2016 1st Lien Term Loan, 6.50%, 10/20/22  \$1,861   1,863,764 \$Surgeirs Corner Holdings, Inc., 1st Lien Term Loan, 4,75%, 11/03/20 \$1,180   1,863,764 \$Surgeirs Center Holdings, Inc., 1st Lien Term Loan B, 3,75%, 3/17/22 \$1,240   1,841   1,520,161 \$1   1,841   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841,550 \$1   1,841			
Sterigenes-Nordion Holdings I.I.C., 2015 Term Loan B, 425%, 51/522   1,86   1,9292 Surgicel Care Affiliates, Inc., Int. Lien Term Loan, 475%, 11/0320   1,180   1,19292 Surgicel Care Affiliates, Inc., Incremental Term Loan B, 3.75%, 3/1722   1,58   1,52,016   1,520   1,530   1,330   1,334   1,3496   1,520   1,66   1,56   1,56   1,56   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50   1,50			
Surgest Center Holdings, Inc., Ist Lien Term Loan B, 3.75%, 3/17/22   1,548   1,552,016   1,548   1,552,016   1,548   1,552,016   1,548   1,552,016   1,548   1,552,016   1,548   1,552,016   1,548   1,552,016   1,548   1,552,016   1,548   1,552,016   1,548   1,552,016   1,548   1,552,016   1,548   1,552,016   1,548   1,541,55   1,550,016   1,548   1,541,55   1,550,016   1,548   1,541,55   1,550,016   1,548   1,541,55   1,550,016   1,548   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,55   1,541,5			
Surgical Care Affiliates, Inc., Incremental Term Loan B, 3.75%, 3/17/22   1,548   1,552,016   Term Heath Inc:   181 Lien Term Loan, 3.75%, 1/17/24   1,845   1,841,550   2016 Term Loan, 3.75%, 1/17/24   1,330   1,324,966   2016 Term Loan, B, 5.00%, 2/13/23   1,102   307,752   1,102   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,805   30,80	· ·		
Team Health, Inc.			
St. Lien Ferm Loam, 3.75%, 1/17/24   1,845   1,841,530   1,324,960   1,330   1,324,960   1,330   1,324,960   1,330   1,324,960   1,330   1,324,960   1,330   1,324,960   1,330   1,324,960   1,330   1,324,960   1,330   1,324,960   1,330   1,324,960   1,330   1,324,960   1,330   1,324,960   1,330   1,324,960   1,330   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331   1,331		1,5	1,552,010
2016 Term Loan, 3,78%, 11/23/22   1,330   1,324,966   1,0218   967,755   1,0218   967,755   1,0218   967,755   1,0218   967,755   1,0218   967,755   1,0218   1,117   1,131,318   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,025,055   1,0219   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218   1,0218		1.84	5 1.841.550
U.S. Renal Care, Inc., 2015 Term Loan B, 5.25%, 1/23/23  Vizient, Inc., 2016 Term Loan B, 5.00%, 2/13/23  Health Care Technology 1.0%  Emdeon Business Services LLC, Term Loan B3, 3.75%, 11/02/18  Emdeon Business Services LLC, Term Loan B3, 3.75%, 11/02/18  Emdeon Business Services LLC, Term Loan B3, 3.75%, 11/02/18  Emdeon Business Services LLC, Term Loan B3, 3.75%, 11/02/18  Emdeon Business Services LLC, Term Loan B3, 3.75%, 11/02/18  Emdeon Business Services LLC, Term Loan B3, 3.75%, 11/02/18  Emdeon Business Services LLC, Term Loan B3, 3.75%, 11/02/18  Emdeon Business Services LLC, Term Loan B3, 3.75%, 11/02/18  Emdeon Business Services LLC, Term Loan B3, 3.75%, 11/02/18  Est Lien Term Loan, 4.25%, 10/21/24  Est Lien Term Loan, 8.25%, 10/21/24  End Lien Term Loan, 8.25%, 10/21/24  End Lien Term Loan, 8.25%, 10/21/24  End Lien Term Loan, 5.00%, 8/01/22  End Lien Term Loan, 5.00%, 8/01/23  End Loan B, 4.00%, 8/01/20  End Loan B, 4.			
Beath Care Technology   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%   1.0%			
Health Care Technology   1.0%   1.9%   1.9%   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.95   1.9	Vizient, inc., 2010 Term Edun D, 3.00%, 2/13/23	1,11	1,131,301
Emdoon Business Services LLC, Term Loan B3, 375%, 11/02/18   195   1,965   658   1,965   658   1,965   658   1,965   658   1,965   658   1,965   658   1,965   658   1,965   658   1,965   1,965   658   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,965   1,9	Health Core Technology 10%		35,898,005
MS Heath, Inc., 2016 Term Loan B, 3.50%, 3/17/21   1,965, 965   Peres Caney Holdings, Inc.:  Ist Lien Term Loan, 4.25%, 10/21/24   310   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037   315,037	9,	10	105 561
Press Ganey Holdings, Inc.:         840         841,579           Ist Lien Term Loan, 4,25%, 10/21/23         840         841,579           2nd Lien Term Loan, 8,25%, 10/21/24         310         315,037           Floating Rate Loan Interests (b)         Par (000)         Value           Holdings Rus           Language Loan Interests (b)         USD 1,633         \$1,640,921           Holding BV:           Language Loan, 8,00%, 8/01/21         USD 1,633         \$1,640,921           Language Loan, 8,00%, 8/01/22         USD 1,633         \$1,640,921           Capt. Lien Term Loan, 8,00%, 8/01/23         USD 1,633         \$1,640,921           Language Capt.         USD 1,633         \$1,640,921           Language Capt.         USD 1,640,921         USD 1,640,921           Language Capt.         USD 1,640,921         USD 1,643         \$1,640,921           USD 1,641,641,641,641,641,641,641,641,641,64			
Ist Lien Term Loan, 425%, 10/21/24         840         841,579           2nd Lien Term Loan, 8.25%, 10/21/24         310         315,037           Floating Rate Loan Interests (b)         "Value           Holdings Rate Loan Interests (b)         "Value           Holdings BV:           Ist Lien Term Loan, 5,00%, 8/01/21         USD 1,633         \$1,640,921           2nd Lien Term Loan, 8,00%, 8/01/22         602         603,818           AMF Bowling Centers, Inc., 2016 Term Loan, 6,00%, 8/17/23         176         717,551           Boyd Gaming Corp.:         Term Loan B, 4,00%, 8/14/20         497         480,555           Term Loan B, 4,00%, 8/14/20         497         480,555           Term Loan B, 2, 3.76%, 9/15/23         1,047         1,058,173           Bronco Midstream Funding LLC, Term Loan B, 2,00%, 8/15/20         1,440         1,446,980           Burger King Newco Unlimited Liability Co., Term Loan B, 2,375%, 12/10/21         2,860         2,886,099           Caesars Entertainment Pesort Properties LLC, Term Loan B, 7,00%, 30/117         1,495         1,784,342           Caesars Entertainment Resort Properties LLC, Term Loan B, 7,00%, 30/11/20         4,57         4,625,999           Eldorado Resorts LLC,		1,93	1,903,903
Care		9.4	0 941 570
Same			
Par (000	21d Elen Term Loan, 6.25 /6, 10/21/24	31	313,037
Floating Rate Loan Interests (b)   Value   Hotels, Restaurants & Leisure   7.7%   Floating BV:   Station Term Loan, 5.00%, 8/01/21   USD   1,633   1,640,921   1,621   1,621   1,622   1,623   1,640,921   1,623   1,640,921   1,623   1,620,921   1,623   1,620,921   1,623   1,620,921   1,623   1,620,921   1,623   1,620,921   1,623   1,620,921   1,623   1,620,921   1,623   1,620,921   1,623   1,620,921   1,623   1,620,921   1,623   1,620,921   1,623   1,620,921   1,623   1,620,921   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1,623   1			2 210 142
Hotels, Restaurants & Leisure   7.7%		Dow	3,318,142
Amaya Holdings BV:   Ist Lien Term Loan, 5.00%, 8/01/21   USD 1,633   \$1,640,921     20th Lien Term Loan, 8.00%, 8/01/22   602   603,818     20th Lien Term Loan, 8.00%, 8/01/22   716   717,551     20th Lien Term Loan, 8.00%, 8/01/23   716   717,551     20th Lien Term Loan, 8.00%, 8/14/20   717   717,551     20th Lien Term Loan B, 4.00%, 8/14/20   719   710,555     20th Lien Bey, 3.76%, 9/15/23   1,047   1,058,173     20th Lien Bey, 3.76%, 9/15/23   1,047   1,058,173     20th Lien Bey, 3.76%, 9/15/23   1,440   1,446,980     20th Lien Lien Lien Lien Lien Lien Lien Lien	Floating Data Lean Interacts (b)		
Ist Lien Term Loan, 5.00%, 8/01/21         USD 1,633         \$ 1,640,921           2nd Lien Term Loan, 8.00%, 8/01/22         602         603,818           AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23         716         717,551           Boyd Gaming Corp:         716         717,551           Term Loan B. 4.00%, 8/14/20         479         480,555           Term Loan B. 2, 3.76%, 9/15/23         1,047         1,058,173           Bronco Midstream Funding LLC, Term Loan B. 5.00%, 8/15/20         1,440         1,446,980           Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21         2,860         2,886,069           Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17         1,495         1,784,342           Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20         4,587         4,626,599           CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21         821         827,159           Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22         1,469         1,478,530           ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23         1,95         2,002,122           Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23         1,09         1,017,913           La Quinta Intermediate Holdings LLC, Term Loan B, 3.78%, 8/11/32/4         235         236,664			
2nd Lien Term Loan, 8.00%, 8/01/22       602       603,818         AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23       716       717,551         Boyd Gaming Corp:       Term Loan B, 4.00%, 8/14/20       479       480,555         Term Loan B, 4.00%, 8/14/20       479       480,555         Term Loan B2, 3.76%, 9/15/23       1,047       1,058,173         Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20       1,440       1,446,980         Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21       2,860       2,886,069         Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17       1,495       1,784,342         Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20       4,587       4,626,599         CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21       821       827,159         Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22       1,469       1,478,530         ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23       1,995       2,002,122         Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23       140       141,707         Hilton Worldwide Finance LLC:       105       106,213         Term Loan B1, 3.50%, 10/26/20       105       105,213         Term Loan B2, 3.27%, 10/25/23       1,09       1,017	Hotels, Restaurants & Leisure 7.7%		
AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23 Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20 Term Loan B, 2, 3.76%, 9/15/23 Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20 Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21 Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17 Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17 Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21 Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22 1,469 ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23 Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23 Hilton Worldwide Finance LLC:  Term Loan B1, 3.50%, 10/26/20 Term Loan B3, 3.57%, 10/25/23 La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21 505 507,395 Penn National Gaming, Inc., 2017 Term Loan B, 3.75%, 1/15/21 Sabre, Inc.:  Incremental Term Loan, 4.50%, 2/19/19 Scientific Games International, Inc.:  Term Loan B4, 4.00%, 2/19/19 Scientific Games International, Inc.:  2014 Term Loan B1, 6.00%, 10/18/20 712 718,019	Hotels, Restaurants & Leisure 7.7% Amaya Holdings BV:	(000	) Value
Boyd Gaming Corp.:       Term Loan B, 4.00%, 8/14/20       479       480,555         Term Loan B, 2, 3.76%, 9/15/23       1,047       1,058,173         Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20       1,440       1,446,980         Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21       2,860       2,886,069         Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17       1,495       1,784,342         Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20       4,587       4,626,599         CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21       821       827,159         Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22       1,469       1,478,530         ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23       1,995       2,002,122         Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23       1,40       141,707         Hilton Worldwide Finance LLC:       105       106,213         Term Loan B1, 3.50%, 10/26/20       105       106,213         Term Loan B2, 3.27%, 10/25/23       1,009       1,017,913         La Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 1/13/24       235       236,664         RFH Hotel Properties LP, Term Loan B, 3.75%, 1/15/21       770       779,401         Sabre, Inc.:       1       77	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV: 1st Lien Term Loan, 5.00%, 8/01/21	USD 1,63	Value 33 \$ 1,640,921
Term Loan B, 4.00%, 8/14/20       479       480,555         Term Loan B2, 3.76%, 9/15/23       1,047       1,058,173         Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20       1,440       1,446,980         Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21       2,860       2,886,069         Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17       1,495       1,784,342         Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20       4,587       4,626,599         CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21       821       827,159         Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22       1,469       1,478,530         ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23       1,995       2,002,122         Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23       140       141,707         Hilton Worldwide Finance LLC:       105       106,213         Term Loan B1, 3.50%, 10/26/20       105       106,213         Term Loan B2, 3.27%, 10/25/23       1,009       1,017,913         La Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 1/13/24       235       236,664         RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21       770       779,401         Sabre, Inc.:       1       250       250,398 <td>Hotels, Restaurants &amp; Leisure 7.7%  Amaya Holdings BV: 1st Lien Term Loan, 5.00%, 8/01/21 2nd Lien Term Loan, 8.00%, 8/01/22</td> <td>USD 1,63</td> <td>Value  33 \$ 1,640,921 22 603,818</td>	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV: 1st Lien Term Loan, 5.00%, 8/01/21 2nd Lien Term Loan, 8.00%, 8/01/22	USD 1,63	Value  33 \$ 1,640,921 22 603,818
Term Loan B2, 3.76%, 9/15/23       1,047       1,058,173         Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20       1,440       1,446,980         Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21       2,860       2,886,069         Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17       1,495       1,784,342         Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20       4,587       4,626,599         CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21       821       827,159         Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22       1,469       1,478,530         ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23       1,995       2,002,122         Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23       140       141,707         Hilton Worldwide Finance LLC:       105       106,213         Term Loan B1, 3.50%, 10/26/20       105       106,213         Term Loan B2, 3.27%, 10/25/23       1,009       1,017,913         La Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 1/13/24       235       236,664         RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21       770       779,401         Sabre, Inc.:       1       250       250,398         Term Loan B, 4.00%, 2/19/19       1,332       1,338,060	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23	USD 1,63	Value  33 \$ 1,640,921 22 603,818
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20       1,440       1,446,980         Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21       2,860       2,886,069         Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17       1,495       1,784,342         Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20       4,587       4,626,599         CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21       821       827,159         Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22       1,469       1,478,530         ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23       1,995       2,002,122         Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23       140       141,707         Hilton Worldwide Finance LLC:       105       106,213         Term Loan B1, 3.50%, 10/26/20       105       106,213         Term Loan B2, 3.27%, 10/25/23       1,009       1,017,913         La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21       505       507,395         Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24       235       236,664         RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21       770       779,401         Sabre, Inc.:       1       250       250,398         Term Loan B, 4.00%, 2/19/19       1,332	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:	USD 1,63	Value  33 \$ 1,640,921  22 603,818  16 717,551
Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21       2,860       2,886,069         Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17       1,495       1,784,342         Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20       4,587       4,626,599         CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21       821       827,159         Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22       1,469       1,478,530         ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23       1,995       2,002,122         Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23       140       141,707         Hilton Worldwide Finance LLC:       105       106,213         Term Loan B1, 3.50%, 10/26/20       105       106,213         Term Loan B2, 3.27%, 10/25/23       1,009       1,017,913         La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21       505       507,395         Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24       235       236,664         RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21       770       779,401         Sabre, Inc:       1       1,332       1,338,060         Term Loan B, 4.00%, 2/19/19       250       250,398         Term Loan B, 4.00%, 2/19/19       1,332       1,338,060     <	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20	USD 1,63	Value  33 \$ 1,640,921 22 603,818 26 717,551 27 480,555
Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17       1,495       1,784,342         Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20       4,587       4,626,599         CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21       821       827,159         Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22       1,469       1,478,530         ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23       1,995       2,002,122         Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23       140       141,707         Hilton Worldwide Finance LLC:       105       106,213         Term Loan B1, 3.50%, 10/26/20       105       106,213         Term Loan B2, 3.27%, 10/25/23       1,009       1,017,913         La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21       505       507,395         Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24       235       236,664         RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21       770       779,401         Sabre, Inc.:       1       250       250,398         Term Loan B, 4.00%, 2/19/19       250       250,398         Term Loan B, 4.00%, 2/19/19       1,332       1,338,060         Scientific Games International, Inc.:       2014 Term Loan B1, 6.00%, 10/18/20       712       718,019 <td>Hotels, Restaurants &amp; Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23</td> <td>USD 1,63 60 7 4' 1,04</td> <td>Value  33 \$ 1,640,921 22 603,818 26 717,551 27 480,555 27 1,058,173</td>	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23	USD 1,63 60 7 4' 1,04	Value  33 \$ 1,640,921 22 603,818 26 717,551 27 480,555 27 1,058,173
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20       4,587       4,626,599         CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21       821       827,159         Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22       1,469       1,478,530         ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23       1,995       2,002,122         Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23       140       141,707         Hilton Worldwide Finance LLC:       Term Loan B1, 3.50%, 10/26/20       105       106,213         Term Loan B2, 3.27%, 10/25/23       1,009       1,017,913         La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21       505       507,395         Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24       235       236,664         RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21       770       779,401         Sabre, Inc:       Incremental Term Loan, 4.50%, 2/19/19       250       250,398         Term Loan B, 4.00%, 2/19/19       1,332       1,338,060         Scientific Games International, Inc.:       2014 Term Loan B1, 6.00%, 10/18/20       712       718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20	USD 1,63 60 7 4' 1,04	Value  33 \$ 1,640,921 22 603,818 26 717,551 27 480,555 27 1,058,173 28 40 1,446,980
CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21       821       827,159         Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22       1,469       1,478,530         ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23       1,995       2,002,122         Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23       140       141,707         Hilton Worldwide Finance LLC:       Term Loan B1, 3.50%, 10/26/20       105       106,213         Term Loan B2, 3.27%, 10/25/23       1,009       1,017,913         La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21       505       507,395         Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24       235       236,664         RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21       770       779,401         Sabre, Inc.:       Incremental Term Loan, 4.50%, 2/19/19       250       250,398         Term Loan B, 4.00%, 2/19/19       250       250,398         Term Loan B, 4.00%, 2/19/19       1,332       1,338,060         Scientific Games International, Inc.:       2014 Term Loan B1, 6.00%, 10/18/20       712       718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21	USD 1,60 60 7 4 1,04 1,44 2,80	Value  33 \$ 1,640,921 22 603,818 26 717,551 27 480,555 247 1,058,173 240 1,446,980 2,886,069
Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22       1,469       1,478,530         ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23       1,995       2,002,122         Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23       140       141,707         Hilton Worldwide Finance LLC:       Term Loan B1, 3.50%, 10/26/20       105       106,213         Term Loan B2, 3.27%, 10/25/23       1,009       1,017,913         La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21       505       507,395         Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24       235       236,664         RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21       770       779,401         Sabre, Inc.:       Incremental Term Loan, 4.50%, 2/19/19       250       250,398         Term Loan B, 4.00%, 2/19/19       1,332       1,338,060         Scientific Games International, Inc.:       2014 Term Loan B1, 6.00%, 10/18/20       712       718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17	USD 1,66 60 7 4 1,04 1,44 2,86 1,44	Value  33 \$ 1,640,921 22 603,818 26 717,551 27 480,555 247 1,058,173 240 1,446,980 2,886,069 25 1,784,342
ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23 Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23 Hilton Worldwide Finance LLC: Term Loan B1, 3.50%, 10/26/20 105 106,213 Term Loan B2, 3.27%, 10/25/23 1,009 1,017,913 La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21 505 507,395 Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24 RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21 Sabre, Inc.: Incremental Term Loan, 4.50%, 2/19/19 250 250,398 Term Loan B, 4.00%, 2/19/19 1,332 1,338,060 Scientific Games International, Inc.: 2014 Term Loan B1, 6.00%, 10/18/20 712 718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20	USD 1,6: 60 7 4' 1,0- 1,4- 2,80 1,49 4,5:	Value  33 \$ 1,640,921 22 603,818 26 717,551 27 480,555 27 1,058,173 28 1,446,980 28 2,886,069 29 1,784,342 28 4,626,599
Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23  Hilton Worldwide Finance LLC: Term Loan B1, 3.50%, 10/26/20  105 106,213 Term Loan B2, 3.27%, 10/25/23 1,009 1,017,913 La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21 505 507,395 Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24 235 236,664 RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21 770 779,401 Sabre, Inc.: Incremental Term Loan, 4.50%, 2/19/19 250 250,398 Term Loan B, 4.00%, 2/19/19 1,332 1,338,060 Scientific Games International, Inc.: 2014 Term Loan B1, 6.00%, 10/18/20 712 718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21	USD 1,66 66 7 4 1,04 1,44 2,86 1,44 4,53	Value  33 \$ 1,640,921 22 603,818 26 717,551 27 480,555 247 1,058,173 240 1,446,980 2,886,069 25 1,784,342 26 4,626,599 21 827,159
Hilton Worldwide Finance LLC: Term Loan B1, 3.50%, 10/26/20 105 106,213 Term Loan B2, 3.27%, 10/25/23 1,009 1,017,913 La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21 505 507,395 Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24 235 236,664 RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21 770 779,401 Sabre, Inc.: Incremental Term Loan, 4.50%, 2/19/19 250 250,398 Term Loan B, 4.00%, 2/19/19 1,332 1,338,060 Scientific Games International, Inc.: 2014 Term Loan B1, 6.00%, 10/18/20 712 718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21  Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22	USD 1,63 60 7 44 1,04 1,44 2,88 1,44 4,53 83 1,44	Value  33 \$ 1,640,921 22 603,818 16 717,551  79 480,555 47 1,058,173 40 1,446,980 50 2,886,069 95 1,784,342 87 4,626,599 21 827,159 59 1,478,530
Term Loan B1, 3.50%, 10/26/20       105       106,213         Term Loan B2, 3.27%, 10/25/23       1,009       1,017,913         La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21       505       507,395         Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24       235       236,664         RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21       770       779,401         Sabre, Inc.:       Incremental Term Loan, 4.50%, 2/19/19       250       250,398         Term Loan B, 4.00%, 2/19/19       1,332       1,338,060         Scientific Games International, Inc.:       2014 Term Loan B1, 6.00%, 10/18/20       712       718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21  Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22  ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23	USD 1,63 60 7 44 1,04 1,44 2,88 1,44 4,53 83 1,44 1,99	Value  33 \$ 1,640,921 20 603,818 216 717,551  79 480,555 247 1,058,173 240 1,446,980 2,886,069 25 1,784,342 267 4,626,599 21 827,159 25 1,478,530 25 2,002,122
Term Loan B2, 3.27%, 10/25/23       1,009       1,017,913         La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21       505       507,395         Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24       235       236,664         RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21       770       779,401         Sabre, Inc.:       Incremental Term Loan, 4.50%, 2/19/19       250       250,398         Term Loan B, 4.00%, 2/19/19       1,332       1,338,060         Scientific Games International, Inc.:       2014 Term Loan B1, 6.00%, 10/18/20       712       718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21  Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22  ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23  Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23	USD 1,63 60 7 44 1,04 1,44 2,88 1,44 4,53 83 1,44 1,99	Value  33 \$ 1,640,921 20 603,818 216 717,551  79 480,555 247 1,058,173 240 1,446,980 2,886,069 25 1,784,342 267 4,626,599 21 827,159 25 1,478,530 25 2,002,122
La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21 505 507,395 Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24 235 236,664 RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21 770 779,401 Sabre, Inc.: Incremental Term Loan, 4.50%, 2/19/19 250 250,398 Term Loan B, 4.00%, 2/19/19 1,332 1,338,060 Scientific Games International, Inc.: 2014 Term Loan B1, 6.00%, 10/18/20 712 718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21  Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22  ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23  Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23  Hilton Worldwide Finance LLC:	USD 1,62 60 7. 44 1,02 1,44 2,86 1,44 4,55 8,8 1,44 1,99	Value  33 \$ 1,640,921 20 603,818 216 717,551  279 480,555 247 1,058,173 240 1,446,980 2,886,069 25 1,784,342 26 4,626,599 21 827,159 21 827,159 21 827,159 22 141,707
Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24  RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21  Sabre, Inc.: Incremental Term Loan, 4.50%, 2/19/19  250  250,398  Term Loan B, 4.00%, 2/19/19  1,332  1,338,060  Scientific Games International, Inc.: 2014 Term Loan B1, 6.00%, 10/18/20  712  718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21  Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22  ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23  Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23  Hilton Worldwide Finance LLC:  Term Loan B1, 3.50%, 10/26/20	USD 1,62 60 7, 4, 1,04 2,86 1,44 4,53 8,2 1,44 1,99	Value  33 \$ 1,640,921 20 603,818 216 717,551  29 480,555 247 1,058,173 240 1,446,980 2,886,069 25 1,784,342 21 827,159 21 827,159 21 827,159 21 827,159 21 40 141,707 25 106,213
RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21 779,401 Sabre, Inc.: Incremental Term Loan, 4.50%, 2/19/19 250 250,398 Term Loan B, 4.00%, 2/19/19 1,332 1,338,060 Scientific Games International, Inc.: 2014 Term Loan B1, 6.00%, 10/18/20 712 718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21  Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22  ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23  Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23  Hilton Worldwide Finance LLC:  Term Loan B1, 3.50%, 10/26/20  Term Loan B2, 3.27%, 10/25/23	USD 1,62 60 7, 4, 1,04 2,86 1,44 4,53 8, 1,44 1,99 14	Value  33 \$ 1,640,921  22 603,818  23 603,818  24 80,555  25 1,058,173  26 1,446,980  26 2,886,069  27 1,784,342  28 4,626,599  21 827,159  21 827,159  21 827,159  21 40 141,707  25 106,213  29 1,017,913
Sabre, Inc.:       250       250,398         Incremental Term Loan, 4.50%, 2/19/19       1,332       1,338,060         Term Loan B, 4.00%, 2/19/19       1,332       1,338,060         Scientific Games International, Inc.:       2014 Term Loan B1, 6.00%, 10/18/20       712       718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21  Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22  ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23  Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23  Hilton Worldwide Finance LLC:  Term Loan B1, 3.50%, 10/26/20  Term Loan B2, 3.27%, 10/25/23  La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21	USD 1,62 60 7. 44 1,02 1,44 2,86 1,44 4,53 8,2 1,44 1,99 14 10 1,00 50	Value  33 \$ 1,640,921  22 603,818  26 603,818  27 17,551  29 480,555  47 1,058,173  40 1,446,980  20,886,069  20,813  4,626,599  21 827,159  1,478,530  20,002,122  40 141,707  205 106,213  209 1,017,913  205 507,395
Incremental Term Loan, 4.50%, 2/19/19     250     250,398       Term Loan B, 4.00%, 2/19/19     1,332     1,338,060       Scientific Games International, Inc.:     2014 Term Loan B1, 6.00%, 10/18/20     712     718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21  Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22  ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23  Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23  Hilton Worldwide Finance LLC:  Term Loan B1, 3.50%, 10/26/20  Term Loan B2, 3.27%, 10/25/23  La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21  Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24	USD 1,62 60 7. 44 1,00 1,44 2,88 1,44 4,53 82 1,44 1,99 14	Value  33 \$ 1,640,921  22 603,818  26 603,818  27 17,551  29 480,555  47 1,058,173  40 1,446,980  2,886,069  2,886,069  2,840,426,599  21 827,159  1,478,530  2,002,122  40 141,707  25 106,213  29 1,017,913  20 507,395  35 236,664
Term Loan B, 4.00%, 2/19/19       1,332       1,338,060         Scientific Games International, Inc.:         2014 Term Loan B1, 6.00%, 10/18/20       712       718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21  Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22  ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23  Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23  Hilton Worldwide Finance LLC:  Term Loan B1, 3.50%, 10/26/20  Term Loan B2, 3.27%, 10/25/23  La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21  Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24  RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21	USD 1,62 60 7. 44 1,00 1,44 2,88 1,44 4,53 82 1,44 1,99 14	Value  33 \$ 1,640,921 02 603,818 16 717,551  79 480,555 47 1,058,173 40 1,446,980 05 1,784,342 87 4,626,599 21 827,159 1,478,530 95 2,002,122 40 141,707  05 106,213 09 1,017,913 05 507,395 335 236,664
Scientific Games International, Inc.:         2014 Term Loan B1, 6.00%, 10/18/20       712       718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21  Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22  ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23  Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23  Hilton Worldwide Finance LLC:  Term Loan B1, 3.50%, 10/26/20  Term Loan B2, 3.27%, 10/25/23  La Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 4/14/21  Penn National Gaming, Inc., 2017 Term Loan B, 3.25 %, 1/13/24  RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21  Sabre, Inc.:	USD 1,62 60 7,4 1,0,0 1,44 2,88 1,44 4,53 8,2 1,44 1,99 14 11 1,00 50 22,7	Value  33 \$ 1,640,921 22 603,818 25 603,818 26 717,551  27 480,555 247 1,058,173 240 1,446,980 2,886,069 25 1,784,342 26 4,626,599 21 827,159 21 827,159 21 827,159 21 478,530 25 2,002,122 240 141,707 25 106,213 29 1,017,913 205 507,395 236,664 270 779,401
2014 Term Loan B1, 6.00%, 10/18/20 718,019	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21  Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22  ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23  Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23  Hilton Worldwide Finance LLC:  Term Loan B1, 3.50%, 10/26/20  Term Loan B2, 3.27%, 10/25/23  La Quinta Intermediate Holdings LLC, Term Loan B, 3.25%, 1/13/24  RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21  Sabre, Inc.:  Incremental Term Loan, 4.50%, 2/19/19	USD 1,62 60 7,4 1,00 1,44 2,88 1,44 4,53 82 1,44 1,99 14 11 1,00 50 22 7,7	Value  33 \$ 1,640,921 603,818 16 717,551  79 480,555 47 1,058,173 40 1,446,980 60 2,886,069 95 1,784,342 87 4,626,599 21 827,159 69 1,478,530 95 2,002,122 40 141,707  05 106,213 09 1,017,913 05 507,395 335 236,664 70 779,401
	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21  2nd Lien Term Loan, 8.00%, 8/01/22  AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23  Boyd Gaming Corp.:  Term Loan B, 4.00%, 8/14/20  Term Loan B2, 3.76%, 9/15/23  Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20  Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21  Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17  Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20  CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21  Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22  ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23  Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23  Hilton Worldwide Finance LLC:  Term Loan B1, 3.50%, 10/26/20  Term Loan B2, 3.27%, 10/25/23  La Quinta Intermediate Holdings LLC, Term Loan B, 3.25%, 1/13/24  RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21  Sabre, Inc.:  Incremental Term Loan, 4.50%, 2/19/19  Term Loan B, 4.00%, 2/19/19	USD 1,62 60 7,4 1,00 1,44 2,88 1,44 4,53 82 1,44 1,99 14 11 1,00 50 22 7,7	Value  33 \$ 1,640,921 603,818 16 717,551  79 480,555 47 1,058,173 40 1,446,980 60 2,886,069 95 1,784,342 87 4,626,599 21 827,159 69 1,478,530 95 2,002,122 40 141,707  05 106,213 09 1,017,913 05 507,395 335 236,664 70 779,401
	Floating Rate Loan Interests (b) Hotels, Restaurants & Leisure 7.7% Amaya Holdings BV:  1st Lien Term Loan, 5.00%, 8/01/21 2nd Lien Term Loan, 8.00%, 8/01/22 AMF Bowling Centers, Inc., 2016 Term Loan, 6.00%, 8/17/23 Boyd Gaming Corp.: Term Loan B, 4.00%, 8/14/20 Term Loan B2, 3.76%, 9/15/23 Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20 Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21 Caesars Entertainment Operating Co., Inc., Term Loan B7, 6.00%, 3/01/17 Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 CCM Merger, Inc., Term Loan B, 4.03%, 8/08/21 Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22 ESH Hospitality, Inc., 2016 Term Loan B, 3.78%, 8/30/23 Four Seasons Holdings, Inc., 1st Lien Term Loan, 4.00%, 11/30/23 Hilton Worldwide Finance LLC: Term Loan B1, 3.50%, 10/26/20 Term Loan B2, 3.27%, 10/25/23 La Quinta Intermediate Holdings LLC, Term Loan B, 3.77%, 4/14/21 Penn National Gaming, Inc., 2017 Term Loan B, 3.75%, 1/15/21 Sabre, Inc: Incremental Term Loan, 4.50%, 2/19/19 Term Loan B1, 6.00%, 10/18/20 Scientific Games International, Inc.: 2014 Term Loan B1 L6 00%, 10/18/20	USD 1,63 60 7 44 1,04 1,44 2,86 1,44 1,99 14 11 1,00 50 22 77 22 1,33	Value  33 \$ 1,640,921 22 603,818 26 717,551 27 480,555 247 1,058,173 240 1,446,980 2,886,069 25 1,784,342 26 4,626,599 21 827,159 21 827,159 21 827,159 21 40 141,707 20 106,213 20 1,017,913 20 5 507,395 236,664 270 779,401 250 250,398 23 1,338,060

BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

		Par	
Floating Rate Loan Interests (b)		(000)	Value
Hotels, Restaurants & Leisure (continued)	Hab	504	e 525 100
Station Casinos LLC, 2016 Term Loan B, 3.77%, 6/08/23	USD	524	\$ 525,190
Yum! Brands, Inc., 1st Lien Term Loan B, 3.52%, 6/16/23		896	908,655
			26 570 211
Household Products 1.4%			26,579,311
Serta Simmons Bedding LLC, 1st Lien Term Loan, 4.50%, 11/08/23		2,920	2,913,751
Spectrum Brands, Inc., 2016 Term Loan, 3.31%, 6/23/22		2,008	2,030,663
Spectrum Brands, 1161, 2010 Term Boun, 010176, 0120122		2,000	2,000,000
			4,944,414
Independent Power and Renewable Electricity Producers 2.8%			4,244,414
Aria Energy Operating LLC, Term Loan, 5.50%, 5/27/22		736	730,687
Calpine Construction Finance Co., LP, Term Loan B1, 3.03%, 5/03/20		641	640,695
Calpine Corp.:			
Term Loan B5, 3.75%, 1/15/24		690	692,706
Term Loan B6, 3.75%, 1/15/23		1,307	1,313,831
Term Loan B7, 3.75%, 5/31/23		473	475,573
Dynegy, Inc.:		207	207.010
2017 Term Loan C, 4.25%, 6/27/23		305	307,010
Escrow, 5.00%, 6/27/23 Granite Acquisition, Inc.:		1,959	1,972,111
Term Loan B, 5.00%, 12/19/21		2,031	2,047,771
Term Loan C, 5.00%, 12/19/21		91	91,940
NRG Energy, Inc., 2016 Term Loan B, 3.03%, 6/30/23		740	742,100
Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21		669	615,521
			•
			9,629,945
Industrial Conglomerates 0.8%			2,022,210
Cortes NP Acquisition Corp., Term Loan B, 6.04%, 11/30/23		1,865	1,874,325
Power Products LLC, Term Loan, 5.50%, 1/24/23		515	517,575
Sequa Corp., Term Loan B, 5.25%, 6/19/17		317	302,927
			2,694,827
		Par	
Floating Rate Loan Interests (b)		(000)	Value
Insurance 2.3%	Heb	1.025	ф. 1 020 222
Alliant Holdings I, Inc., 2015 Term Loan B, 4.50%, 8/12/22	USD	1,035	\$ 1,039,332
AmWINS Group LLC: 2017 2nd Lien Term Loan, 8.50%, 1/17/25		180	182,700
2017 Zhu Elon Tehn Loan, 8.30%, 1717/25 2017 Term Loan B, 4.00%, 1/05/24		1,155	1,159,042
AssuredPartners, Inc., 2016 Term Loan B, 5.25%, 10/21/22		1,354	1,369,128
Hub International Ltd., Term Loan B, 4.00%, 10/02/20		555	557,250
Lonestar Intermediate Super Holdings LLC, PIK Term Loan B, 10.00%, 8/31/21 (e)		720	749,700
Sedgwick Claims Management Services, Inc.:			
1st Lien Term Loan, 3.75%, 3/01/21		1,143	1,146,493
2016 1st Lien Term Loan, 4.25%, 3/01/21		527	532,297
2nd Lien Term Loan, 6.75%, 2/28/22		1,230	1,232,054
			7,967,996
Internet & Direct Marketing Retail 0.5%		1.055	1.004.506
Harbor Freight Tools USA, Inc., 2016 Term Loan B, 3.78%, 8/19/23		1,877	1,884,596
Internet Software & Services 1.4%		1.526	1 520 000
Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21 GTT Communications, Inc., 2016 Term Loan B, 5.00%, 1/09/24		1,536 223	1,538,098
Rackspace Hosting, Inc., 1st Lien Term Loan, 4.50%, 11/03/23		2,050	225,787 2,066,113
Rackspace 1105ting, me., 1st Elen Term Eban, 7.50/0, 11/05/25			
W3 Co. 2nd Lien Term Loan, 9.25%, 9/11/20			
W3 Co., 2nd Lien Term Loan, 9.25%, 9/11/20 WaveDivision Holdings LLC, Term Loan B, 4.04%, 10/15/19		419 894	65,356 898,000

4,793,354

IT Services 6.0%		
Abacus Innovations Corp., Term Loan B,		
3.53%, 8/16/23	2,510	2,526,742
Cision US, Inc., Term Loan B, 7.00%, 6/16/23	756	754,786
First Data Corp.:		
2016 Term Loan, 3.78%, 3/24/21	7,487	7,530,302
Term Loan A, 2.78%, 6/02/20	920	919,236
Global Payments, Inc., Reprice Term Loan B, 3.28%, 4/22/23	1,010	1,019,195

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2017

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TSCPICES (CONTINUED)			Par	
Name	Floating Rate Loan Interests (b)		(000)	Value
107 Famil Loan, 1879, 1718/24   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   128   12	IT Services (continued)			
17 Pem Loan, 475%, 11323	TKC Holdings, Inc.:			
Samity ILC, 2014 Term Loan B, 3.27%, 10/14/23		USD		. ,
February	2017 Term Loan, 4.75%, 1/13/23		1,235	1,238,088
Action   A	Vantiv LLC, 2014 Term Loan B, 3.27%, 10/14/23		675	679,901
Action   A	VF Holding Corp., Reprice Term Loan, 4.25%, 6/30/23		2,958	2,976,072
Acida Food Soliton Sa LCC, 1st Lien Term Loan, 5.50%, 12/20/23   23/770   246/20/23   23/770   246/20/23   23/770   246/20/23   23/770   246/20/23   23/770   246/20/23   23/770   246/20/23   23/770   246/20/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23	VEX, Inc., Term Loan B, 4.28%, 7/01/23		2,318	2,344,431
Acida Food Soliton Sa LCC, 1st Lien Term Loan, 5.50%, 12/20/23   23/770   246/20/23   23/770   246/20/23   23/770   246/20/23   23/770   246/20/23   23/770   246/20/23   23/770   246/20/23   23/770   246/20/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23   24/23				
Institute   Inst				20,449,753
Machinery 2.7%	Leisure Products 0.1%			
	Zodiac Pool Solutions LLC, 1st Lien Term Loan, 5.50%, 12/20/23		236	237,770
Cern Loan Bl. 4.25%, 8/30/20         613         616/198           Fern Loan Bl. 4.25%, 8/30/20         186         186,472           Jardace Deaver, Inc., Term Loan, 4.57%, 7/30/20         698         689,538           Jobbal Brass & Copper, Inc., 2016 Term Loan B, 5.25%, 7/18/23         698         705,233           filtitator Systems, Inc., 2016 Term Loan B, 3.00%, 6/20/23         310         311,163           duclier Water Products, Inc., Term Loan B, 5.05%, 8/07/20         585         502,351           devalueler Water Products, Inc., Term Loan B, 6.50%, 8/07/20         585         502,351           devalor LLC, Jolf Term Loan B, 3.75%, 8/21/23         1,336         1,343,481           signed Industrial Group US, Inc., Term Loan B, 4.00%, 501/21         570         573,805           liver II US Holdings LLC, Term Loan, 4.00%, 19/13/19         2,228         2,138,726           Vabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22         3.066         3.099,400           McC Einertainment, Inc., Term Loan B, 3.53%, 12/15/23         445         448,449           McC Einertainment, Inc., Term Loan B, 3.55%, 12/15/23         445         448,449           Particular Communications Operating LLC, 2016 Term Loan, 3.03%, 1/15/24         USD 3,94         5.352,794           Sc Holdings LLC, 2016 Term Loan, 4.50%, 1/10/1/23         329         332,530	Machinery 2.7%			
Ferm Loan B3, 425%, 830/20         186         186,472           airadned Pourre, Inc., Term Loan B, 75%, 7/30/20         698         689,538           310bal Brass & Copper, Inc., 2016 Term Loan B, 5.25%, 7/18/23         698         705,233           fillitator Systems, Inc., 2016 Term Loan B, 4.90%, 5/27/22         915         917,257           fillicron LLC, Amended Term Loan B, 4.00%, 11/26/21         490         495,307           dwister International Corp., Term Loan B, 6.05%, 807/20         585         592,351           dwister International Corp., Term Loan B, 6.05%, 807/20         585         592,351           texpord LLC, 2016 Term Loan B, 4.00%, 807/20         585         592,351           gioned Industrial Group US, Inc., Term Loan B, 4.00%, 501/21         570         573,805           silver IU S Holdings LLC, Term Loan B, 4.00%, 501/21         570         573,805           values International Corp., 2016 Term Loan B, 4.25%, 316/22         3.06         3.099,400           Media 12.3%         3.06         3.099,400           Mice US Finance I Corp., 2016 Term Loan B, 3.55%, 12/15/23         445         448,449           Bas Radio, Inc., Term Loan B, 4.50%, 10/17/23         61         61         62/29           Totaling Rate Loan Interests (b)         70         70         70         70         70         70 <td>Faenza Acquisition GmbH:</td> <td></td> <td></td> <td></td>	Faenza Acquisition GmbH:			
Jardene Denver, Inc., Term Loan, 4.57%, 7/30/20         698         689,538           Jobab Brass & Copper, Inc., 2016 Term Loan B, 5.25%, 7/18/23         698         705,233           nfiltrator Systems, Inc., 2016 Term Loan B, 3.00%, 62/023         310         311,163           dilacion LLC, Amended Term Loan B, 3.00%, 62/023         310         311,163           discler Water Products, Inc., Term Loan B, 6.50%, 8/07/20         858         592,351           vaivatar International Corp., Term Loan B, 6.50%, 8/07/20         585         592,351           vaivatar International Corp., Term Loan B, 4.00%, 501/21         570         573,805           viewer IU SH foldings LLC, Term Loan B, 4.00%, 501/21         570         573,805           vabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22         566         566,988           value Uniform Loan, 4.00%, 1/17/23         30,66         3.099,400           MC Entertainment, Inc., Term Loan B, 3.78%, 1/15/23         445         448,449           MC Entertainment, Inc., Term Loan B, 3.53%, 1/21/5/23         445         448,449           Mc Entertainment, Inc., Term Loan B, 4.50%, 1/01/7/23         97         70           Polating Rate Loan Interests (b)         600         value           Veldiai (continued)         2.00         2.150         2.150           Lanter Communications Operat	Term Loan B1, 4.25%, 8/30/20		613	616,198
Slobal Brass & Copper, Inc., 2016 Term Loan B, 5.25%, 7/18/23   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   915   917,257   917,3805   917,257   917,3805   917,257   917,3805   917,257   917,3805   917,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   918,257   91	Ferm Loan B3, 4.25%, 8/30/20		186	186,472
infiltrator Systems, Inc., 2016 Term Loan B, 4.05%, 5/27/22         915         917, 257           dilacron LLC, Amended Term Loan B, 4.00%, 6/20/23         310         311, 15           dilacron LLC, Amended Term Loan B, 4.03%, 11/26/21         490         495, 307           davistar International Corp., Term Loan B, 5.05%, 8/07/20         855         592, 351           keanord LLC, 2016 Term Loan B, 3.75%, 8/21/23         1,336         1,344, 481           ignode Industrial Group US, Inc., Term Loan B, 4.00%, 5/01/21         570         573,805           ignore Industrial Group US, Inc., Term Loan B, 4.12/13/19         2,258         2,138,726           Vabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22         566         566,988           Media 12.3%         45         448,449           Mide C US Finance I Corp., 2016 Term Loan B, 3.78%, 1/15/25         3,066         3,099,400           MC Entertainment, Inc., Term Loan B, 3.53%, 12/15/23         445         448,449           JBS Radio, Inc., Term Loan B, 4.50%, 10/17/23         181         616,291           Toolating Rate Loan Interests (b)         70         74         74           Modified Continued)         21         2,150         2,163,048           Intercom Radio LLC, 2016 Term Loan, 3.77%, 10/11/24         183         39,35         332,350 <td< td=""><td>Gardner Denver, Inc., Term Loan, 4.57%, 7/30/20</td><td></td><td>698</td><td>689,538</td></td<>	Gardner Denver, Inc., Term Loan, 4.57%, 7/30/20		698	689,538
infiltrator Systems, Inc., 2016 Term Loan B, 4.05%, 5/27/22         915         917, 257           dilacron LLC, Amended Term Loan B, 4.00%, 6/20/23         310         311, 15           dilacron LLC, Amended Term Loan B, 4.03%, 11/26/21         490         495, 307           davistar International Corp., Term Loan B, 5.05%, 8/07/20         855         592, 351           keanord LLC, 2016 Term Loan B, 3.75%, 8/21/23         1,336         1,344, 481           ignode Industrial Group US, Inc., Term Loan B, 4.00%, 5/01/21         570         573,805           ignore Industrial Group US, Inc., Term Loan B, 4.12/13/19         2,258         2,138,726           Vabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22         566         566,988           Media 12.3%         45         448,449           Mide C US Finance I Corp., 2016 Term Loan B, 3.78%, 1/15/25         3,066         3,099,400           MC Entertainment, Inc., Term Loan B, 3.53%, 12/15/23         445         448,449           JBS Radio, Inc., Term Loan B, 4.50%, 10/17/23         181         616,291           Toolating Rate Loan Interests (b)         70         74         74           Modified Continued)         21         2,150         2,163,048           Intercom Radio LLC, 2016 Term Loan, 3.77%, 10/11/24         183         39,35         332,350 <td< td=""><td></td><td></td><td>698</td><td></td></td<>			698	
Affaeron L.C., Amended Term Loan B, 300%, 6/20/23         310         311,163           Aucheller Water Products, Inc., Term Loan B, 6.50%, 8/07/20         585         592,351           Lexnord LLC, 2016 Term Loan B, 6.50%, 8/07/20         585         592,351           Lexnord LLC, 2016 Term Loan B, 3.75%, 8/21/23         1,336         1,334,811           Lignode Industrial Group US, Inc., Term Loan B, 4.00%, 5/01/21         570         573,805           Lilver IUS Holdings LLC, Term Loan, 4.00%, 12/13/19         2,258         2,138,726           Vabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22         3,066         566,988           Afedia: 12.3%         1         611         616,291           Mc Entertainment, Inc., Term Loan B, 3.78%, 1/15/25         3,066         3,099,400           Mc Entertainment, Inc., Term Loan B, 3.75%, 1/215/23         445         448,449           BS Radio, Inc., Term Loan B, 4.50%, 10/17/23         611         616,291           Particulating Rate Loan Interests (b)         (000         Value           Polating Rate Loan Interests (b)         (000         Value           Polating Rate Loan Interests (b)         (000         Value           Polating Continued)         1         1,325           Particular Continued)         1         1,325           Partic	**		915	
Macle   Water   Products, Inc., Term Loan B, 403%, I1/26/21   490   495,307   285   50,251   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   281   2				
cavistar International Corp., Term Loan B, 6.50%, 807/20         \$85         502,351           texnord LLC, 2016 Term Loan B, 3.75%, 8/21/23         1,336         1,3481           ignode Industrial Group US, Inc., Term Loan B, 4.00%, 5/01/21         570         573,805           idver I US Holdings LLC, Term Loan, 4.00%, 12/13/19         2,258         2,138,726           Vabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22         566         566,988           Jeffeld I 12,3%         3,066         3,099,400           MCE Entertainment, Inc., Term Loan B, 3.53%, 12/15/23         445         444,44           MS Radio, Inc., Term Loan B, 4.50%, 10/17/23         611         616,291           BS Radio, Inc., Term Loan B, 4.50%, 10/17/23         70         70           Inatter Communications Operating LLC, 2016 Term Loan, 3.03%, 1/15/24         USD         3,04         \$ 3,952,794           SC Holdings LLC, 2016 Term Loan, 3.77%, 10/11/24         2,150         2,163,048         1,378,105           Sc Holdings LLC, 2016 Term Loan, 4.50%, 11/01/23         329         332,530         1,386,476           Boughton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4,00%, 5/31/21         1,486         1,378,105           Exerteded Term Loan E, 8,28%, 7/30/19         315         262,105           term Loan D, 7,53%, 1/30/19         3,806         3,15				
1,336   1,334,81				
signode Industrial Group US, Inc., Term Loan B, 4,00%, 5/01/21         570         573,805           silver II US Holdings LLC, Term Loan B, 4,00%, 12/13/19         2,258         2,138,726           Vabash National Corp., 2015 Term Loan B, 4,25%, 3/16/22         566         566,988           Additional Corp., 2016 Term Loan B, 3,78%, 1/15/25         3,066         3,099,400           McC Entertainment, Inc., Term Loan B, 3,53%, 12/15/23         445         448,449           BS Radio, Inc., Term Loan B, 4.50%, 10/17/23         611         616,291           Cloading Rate Loan Interests (b)         (000)         Value           Interior Commission Operating LLC, 2016 Term Loan, 3,03%, 1/15/24         USD 3,940         \$ 3,952,794           SC Holdings LLC, 2016 Term Loan, 3,77%, 10/11/24         2,150         2,163,048           Science on Radio LLC, 2016 Term Loan, 3,77%, 10/11/24         2,150         2,163,048           Science on Radio LLC, 2016 Term Loan, 8,50%, 7/30/20         978         98,5476           Goughton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 400%, 5/31/21         1,486         1,378,105           Heart-Communications, Inc., 2016 Term Loan, 2,57%, 6/30/19         3,151,769         2,981         2,923,550           term Loan D, 7,53%, 1/20/19         3,28         2,926,50         2,981         2,923,550           term Loan D, 2,50%, 1				
Act   Communications				
Wabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22         566         566,988           Media 12.3%         1.3,066         3,099,400           MC Entertainment, Inc., Term Loan B, 3.5%, 12/15/23         445         448,449           2BS Radio, Inc., Term Loan B, 4.50%, 10/17/23         611         616,291           Poating Rate Loan Interests (b)         (000)         Value           Identic continued)         1.2,150         3,940         \$ 3,952,794           Conditing Rate Loan Interests (b)         USD 3,940         \$ 3,952,794           Clarier Communications Operating LLC, 2016 Term Loan, 3.03%, 1/15/24         USD 3,940         \$ 3,952,794           Clarier Communications, 10, 10, 11/12         2,150         2,163,048           Entercom Radio LLC, 2016 Term Loan, 4.50%, 11/01/23         329         332,530           Genisphere Media Holdings LLC, Term Loan B, 5,00%, 7/30/20         978         985,476           Heart Communications, Inc.:         2         1,486         1,378,105           Heart Communications, Inc.:         3         262,105         2           Ferm Loan D, 7,53%, 1/30/19         3,50         3,151,769         3,286         3,151,769           Interest Loan E, 8,28%, 7/30/19         3,80         3,151,769         1,128         2,298				
Action   12.3%   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2   1.2	·			
Media   12.3%	vadasii vaddondi Colp., 2013 Teliii Bodii B, 4.25 %, 3/10/22		300	300,700
Media   12.3%				9.136.519
MC Entertainment, Inc., Term Loan B, 3.53%, 12/15/23  MS Radio, Inc., Term Loan B, 4.50%, 10/17/23  Motating Rate Loan Interests (b)  Motating Rate Loan Interests (b)  Motating Continued)  Marker Communications Operating LLC, 2016 Term Loan, 3.03%, 1/15/24  MSC Holdings LLC, 2016 Term Loan, 3.77%, 10/11/24  MSC Holdings LLC, 2016 Term Loan, 4.50%, 11/01/23  MSC Holdings LLC, 2016 Term Loan, 4.50%, 11/01/23  MSC Holdings LLC, 2016 Term Loan, 4.50%, 11/01/23  MSC Holdings LLC, 2016 Term Loan, 8.5.00%, 7/30/20  MSC Holdings LLC, 2016 Term Loan B, 5.00%, 7/30/20  MSC Holdings LLC, 2016 Term Loan B, 5.00%, 7/30/20  MSC Holdings LLC, 2016 Term Loan B, 5.00%, 7/30/20  MSC Holdings LLC, 2016 Term Loan B, 5.00%, 7/30/20  MSC Holdings LLC, 2016 Term Loan B, 5.00%, 7/30/20  MSC Holdings LLC, 2016 Term Loan B, 4.00%, 5/31/21  MSC Holdings SA, Term Loan B2, 3.75%, 6/30/19  MSC Holdings SA, Term Loan B3, 3.31%, 10/31/23  MSC Holdings SA, Term Loan B4, 4.00%, 1/17/24  MSC Holdings SA, Term Loan B5, 4.00%, 1/17/24  MSC Holdings SA, Term Loan B4, 4.00%, 1/17/24  MSC Holdings SA, Term Loan B5, 3.03%, 1/03/24  MSC Holdings SA, Term Loan B1, 3.03%, 3/24/21  MSC Holdings SA, Term Loan B2, 3.03%, 1/03/24  MSC Holdings SA, Term Loan B2, 3.03%, 1/03/24  MSC Holdings SA, Term Loan B2, 3.03%, 1/03/24  MSC Holdings SA, Term Loan B2, 4.00%, 3/01/20  MSC Holdings SA, Term Loan B2, 4.00%, 3/01/20  MSC Holdings SA, Term Loan B2, 4.00%, 3/01/20  MSC Holdings SA, Te	Media 12.3%			.,, .
Bis Radio, Inc., Term Loan B, 4.50%, 10/17/23   Floating Rate Loan Interests (b)   Floating Rate Rate Rate Rate Rate Rate Rate Rate	Altice US Finance I Corp., 2016 Term Loan B, 3.78%, 1/15/25		3,066	3,099,400
Par	AMC Entertainment, Inc., Term Loan B, 3.53%, 12/15/23		445	448,449
Placeting Rate Loan Interests (b)   Value   Placeting (continued)   Value   Placeting (continued)   Value	CBS Radio, Inc., Term Loan B, 4.50%, 10/17/23		611	616,291
Media (continued)           Charter Communications Operating LLC, 2016 Term Loan, 3.03%, 1/15/24         USD         3,940         \$ 3,952,794           SCS CHoldings LLC, 2016 Term Loan, 3.77%, 10/11/23         329         332,530           Identisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20         978         985,476           Idoughton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21         1,486         1,378,105           Heart Communications, Inc.:         ************************************			Par	
Charter Communications Operating LLC, 2016 Term Loan, 3.03%, 1/15/24  CSC Holdings LLC, 2016 Term Loan, 3.77%, 10/11/24  CSC Holdings LLC, 2016 Term Loan, 3.77%, 10/11/24  Entercom Radio LLC, 2016 Term Loan, 4.50%, 11/01/23  Emisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20  Emisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20  Edulation Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21  Edulation Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21  Extended Term Loan E, 8.28%, 7/30/19  Extended Term Loan E, 8.28%, 7/30/19  Extended Term Loan B, 8.28%, 7/30/19  Extended Term Loan B, 5.00%, 11/17/23  Extended Term Loan B, 5.00%, 6/30/19  Extended Term Loan B, 5.00%, 6/30/21  Extended Term Loan B, 5.00%, 6/30/24  Extended Term Loan B, 5.00%, 6/30/24  Extended Term Loan B, 5.00%, 9/28/23  Extended Term Loan B, 5.00%, 9/28/23  Extended Term Loan B, 5.00%, 9/28/23  Extended Term Loan C, 3.78%, 1/27/24  Extended Term Loan B, 5.00%, 9/28/23  Extended Term Loan C, 3.78%, 1/27/24  Extended Term Loan C, 3.78%, 1/27/24  Extended Term Loan C, 3.78%, 1/27/24  Extended Term Loan, 5.00%, 9/28/23  Extended Term Loan C, 5.78%, 1/27/24  Extended Term Loan, 5.00%, 9/28/23  Extended Term Loan C, 5.78%, 1/27/24  Extended Term Loan C, 5.78%, 1/27/24  Extended Term Loan C, 5.78%, 1/2	Floating Rate Loan Interests (b)		(000)	Value
CSC Holdings LLC, 2016 Term Loan, 3.77%, 10/11/24   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,160,045   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160	Media (continued)			
CSC Holdings LLC, 2016 Term Loan, 3.77%, 10/11/24   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,150   2,163,048   2,160,045   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160   2,160	Charter Communications Operating LLC, 2016 Term Loan, 3.03%, 1/15/24	USD	3,940	\$ 3,952,794
Entercom Radio LLC, 2016 Term Loan, 4.50%, 11/01/23         329         332,530           Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20         978         985,476           Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21         1,486         1,378,105           Heart Communications, Inc.:         ****         ****           Extended Term Loan E, 8.28%, 7/30/19         315         262,105           Ferm Loan D, 7.53%, 1/30/19         3,806         3,151,769           ntelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19         2,981         2,932,650           cearfield Communications, Inc., 2016 1st Lien Term Loan, 4.25%, 11/17/23         1,119         1,127,892           ciberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22         735         731,634           cive Nation Entertainment, Inc., Term Loan B, 3,31%, 10/31/23         295         297,693           MCC Iowa LLC, Term Loan J, 3.50%, 6/30/21         317         318,757           Mediacom Communications Corp., Term Loan F, 3,23%, 3/31/18         496         496,287           Messtar Broadcasting, Inc., 2016 Term Loan B2, 4.00%, 1/17/24         255         257,856           Nexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24         2,765         2,798,626           Numericable U.S. LLC:         1,319         1,329,919			2,150	2,163,048
Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20         978         985,476           Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21         1,486         1,378,105           HeartCommunications, Inc.:         315         262,105           Extended Term Loan E, 8.28%, 7/30/19         315         262,105           Ferm Loan D, 7.53%, 1/30/19         3,806         3,151,769           Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19         2,981         2,932,650           Learfield Communications, Inc., 2016 Ist Lien Term Loan, 4.25%, 1/107/22         735         731,634           Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22         735         731,634           Live Nation Entertainment, Inc., Term Loan B, 3,31%, 10/31/23         295         297,693           MCC Iowa LLC, Term Loan J, 3,50%, 6/30/21         317         318,757           Mediacom Communications Corp., Term Loan F, 3,23%, 3/31/18         496         496,287           Mission Broadcasting, Inc., 2016 Term Loan B2, 4,02%, 1/17/24         255         257,856           Vexstar Broadcasting, Inc., 2017 Term Loan B, 4,00%, 1/17/24         255         2,798,626           Verm Loan B10, 4,29%, 1/14/25         1,319         1,329,919           Term Loan B7, 5,29%, 1/15/24         744         752,049           <	Entercom Radio LLC, 2016 Term Loan, 4.50%, 11/01/23		329	332,530
Stock   Computer   C	Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20		978	985,476
HeartCommunications, Inc.: Extended Term Loan E, 8.28%, 7/30/19 Extended Term Loan D, 7.53%, 1/30/19 3,806 3,151,769 1,169 a,161 a,162 a,162 a,165 a,169 a,161 a,162 a,162 a,169 a,161 a,162 a,162 a,169 a,161 a,162 a,1	•		1,486	
Extended Term Loan E, 8.28%, 7/30/19         315         262,105           Cerm Loan D, 7.53%, 1/30/19         3,806         3,151,769           Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19         2,981         2,932,650           Learfield Communications, Inc., 2016 1st Lien Term Loan, 4.25%, 11/17/23         1,119         1,127,892           Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22         735         731,634           Live Nation Entertainment, Inc., Term Loan B, 3.31%, 10/31/23         295         297,693           MCC Iowa LLC, Term Loan J, 3.50%, 6/30/21         317         318,757           Mediacom Communications Corp., Term Loan B, 3.23%, 3/31/18         496         496,287           Mission Broadcasting, Inc., 2016 Term Loan B2, 4.02%, 1/17/24         255         257,856           Nexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24         2,765         2,798,626           Numericable U.S. LLC:         1,319         1,329,919           Term Loan B10, 4.29%, 1/14/25         1,319         1,329,919           Term Loan B7, 5.29%, 1/15/24         744         752,049           BBA Senior Finance II LLC, Term Loan B1, 3.03%, 3/24/21         634         634,836           Trader Corp., Term Loan, 5.00%, 9/28/23         965         974,245           Tribune Media Company, Term Loan C	· · · · · · · · · · · · · · · · · · ·			
Ferm Loan D, 7.53%, 1/30/19       3,806       3,151,769         Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19       2,981       2,932,650         Learfield Communications, Inc., 2016 1st Lien Term Loan, 4.25%, 11/17/23       1,119       1,127,892         Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22       735       731,634         Live Nation Entertainment, Inc., Term Loan B, 3.31%, 10/31/23       295       297,693         MCC Iowa LLC, Term Loan J, 3.50%, 6/30/21       317       318,757         Mediacom Communications Corp., Term Loan F, 3.23%, 3/31/18       496       496,287         Mission Broadcasting, Inc., 2016 Term Loan B2, 4.02%, 1/17/24       255       257,856         Mexistar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24       2765       2,798,626         Mumericable U.S. LLC:       1,319       1,329,919         Ferm Loan B10, 4.29%, 1/14/25       1,319       1,329,919         Ferm Loan B7, 5.29%, 1/15/24       744       752,049         BA Senior Finance II LLC, Term Loan B2, 3.03%, 1/03/24       634       634,836         Friedeir Television Group, Inc., Term Loan B2, 3.03%, 1/03/24       634       634,836         Fribune Media Company, Term Loan C, 3.78%, 1/27/24       2,384       2,400,106         Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20       2	•		315	262,105
Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19       2,981       2,932,650         Learfield Communications, Inc., 2016 1st Lien Term Loan, 4.25%, 11/17/23       1,119       1,127,892         Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22       735       731,634         Live Nation Entertainment, Inc., Term Loan B, 3.31%, 10/31/23       295       297,693         MCC Iowa LLC, Term Loan J, 3.50%, 6/30/21       317       318,757         Mediacom Communications Corp., Term Loan F, 3.23%, 3/31/18       496       496,287         Mission Broadcasting, Inc., 2016 Term Loan B2, 4.02%, 1/17/24       255       257,856         Mexicata Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24       2,765       2,798,626         Mumericable U.S. LLC:       1,319       1,329,919         Ferm Loan B10, 4.29%, 1/14/25       1,319       1,329,919         Ferm Loan B7, 5.29%, 1/15/24       744       752,049         MBA Senior Finance II LLC, Term Loan B1, 3.03%, 3/24/21       2,676       2,682,647         Ginclair Television Group, Inc., Term Loan B2, 3.03%, 1/03/24       634       634,836         Grader Corp., Term Loan, 5.00%, 9/28/23       965       974,245         Gribben Media Company, Term Loan C, 3.78%, 1/27/24       2,384       2,400,106         Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20 <td></td> <td></td> <td></td> <td></td>				
dearfield Communications, Inc., 2016 1st Lien Term Loan, 4.25%, 11/17/23       1,119       1,127,892         diberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22       735       731,634         dive Nation Entertainment, Inc., Term Loan B, 3.31%, 10/31/23       295       297,693         MCC Iowa LLC, Term Loan J, 3.50%, 6/30/21       317       318,757         dediacom Communications Corp., Term Loan F, 3.23%, 3/31/18       496       496,287         dission Broadcasting, Inc., 2016 Term Loan B2, 4.02%, 1/17/24       255       257,856         dex star Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24       2,765       2,798,626         dumericable U.S. LLC:       2       2         derm Loan B10, 4.29%, 1/14/25       1,319       1,329,919         derm Loan B7, 5.29%, 1/15/24       744       752,049         BA Senior Finance II LLC, Term Loan B1, 3.03%, 3/24/21       2,676       2,682,647         direction Group, Inc., Term Loan B2, 3.03%, 1/03/24       634       634,836         derader Corp., Term Loan, 5.00%, 9/28/23       965       974,245         deribute Media Company, Term Loan C4, 4.00%, 3/01/20       2,244       2,249,328				
siberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22       735       731,634         sive Nation Entertainment, Inc., Term Loan B, 3.31%, 10/31/23       295       297,693         MCC Iowa LLC, Term Loan J, 3.50%, 6/30/21       317       318,757         dediacom Communications Corp., Term Loan F, 3.23%, 3/31/18       496       496,287         dission Broadcasting, Inc., 2016 Term Loan B2, 4.02%, 1/17/24       255       257,856         dexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24       2,765       2,798,626         dumericable U.S. LLC:       erm Loan B10, 4.29%, 1/14/25       1,319       1,329,919         derm Loan B7, 5.29%, 1/15/24       744       752,049         BA Senior Finance II LLC, Term Loan B1, 3.03%, 3/24/21       2,676       2,682,647         inclair Television Group, Inc., Term Loan B2, 3.03%, 1/03/24       634       634,836         tribune Media Company, Term Loan, 5.00%, 9/28/23       965       974,245         tribune Media Company, Term Loan C4, 4.00%, 3/01/20       2,244       2,249,328				
Live Nation Entertainment, Inc., Term Loan B, 3.31%, 10/31/23       295       297,693         ACC Iowa LLC, Term Loan J, 3.50%, 6/30/21       317       318,757         Mediacom Communications Corp., Term Loan F, 3.23%, 3/31/18       496       496,287         Mission Broadcasting, Inc., 2016 Term Loan B2, 4.02%, 1/17/24       255       257,856         Mexistar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24       2,765       2,798,626         Mumericable U.S. LLC:       319       1,329,919         Germ Loan B10, 4.29%, 1/14/25       1,319       1,329,919         Germ Loan B7, 5.29%, 1/15/24       744       752,049         MBA Senior Finance II LLC, Term Loan B1, 3.03%, 3/24/21       2,676       2,682,647         Ginclair Television Group, Inc., Term Loan B2, 3.03%, 1/03/24       634       634,836         Grader Corp., Term Loan, 5.00%, 9/28/23       965       974,245         Tribune Media Company, Term Loan C, 3.78%, 1/27/24       2,384       2,400,106         Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20       2,244       2,249,328				
ACC Iowa LLC, Term Loan J, 3.50%, 6/30/21  Addiacom Communications Corp., Term Loan F, 3.23%, 3/31/18  Addiacom Communications Corp., Term Loan B2, 4.02%, 1/17/24  Alission Broadcasting, Inc., 2016 Term Loan B2, 4.02%, 1/17/24  Alission Broadcasting, Inc., 2017 Term Loan B2, 4.02%, 1/17/24  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%, 3/24/21  Alission Broadcasting, Inc., 2016 Term Loan B, 4.00%,	•			
Mediacom Communications Corp., Term Loan F, 3.23%, 3/31/18       496       496,287         Mission Broadcasting, Inc., 2016 Term Loan B2, 4.02%, 1/17/24       255       257,856         Mexistar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24       2,765       2,798,626         Mumericable U.S. LLC:       3       1,319       1,329,919         Germ Loan B10, 4.29%, 1/14/25       1,319       1,329,919         Germ Loan B7, 5.29%, 1/15/24       744       752,049         BBA Senior Finance II LLC, Term Loan B1, 3.03%, 3/24/21       2,676       2,682,647         Ginclair Television Group, Inc., Term Loan B2, 3.03%, 1/03/24       634       634,836         Grader Corp., Term Loan, 5.00%, 9/28/23       965       974,245         Tribune Media Company, Term Loan C, 3.78%, 1/27/24       2,384       2,400,106         Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20       2,244       2,249,328				
Alission Broadcasting, Inc., 2016 Term Loan B2, 4.02%, 1/17/24  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alexstar Broadcasting, Inc., 2016 Term Loan B, 4.00%, 1/17/24  Alexstar Broadcasting, Inc., 2016 Term Loan B, 4.00%, 1/17/24  Alexstar Broadcasting, Inc., 2016 Term Loan B, 4.00%, 1/17/24  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 3/24/21  Alexstar Broadcasting, Inc.,				
Restar Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24       2,765       2,798,626         Rumericable U.S. LLC:       1,319       1,329,919         Ferm Loan B10, 4.29%, 1/14/25       1,319       1,329,919         Ferm Loan B7, 5.29%, 1/15/24       744       752,049         BA Senior Finance II LLC, Term Loan B1, 3.03%, 3/24/21       2,676       2,682,647         Finclair Television Group, Inc., Term Loan B2, 3.03%, 1/03/24       634       634,836         Frader Corp., Term Loan, 5.00%, 9/28/23       965       974,245         Fribune Media Company, Term Loan C, 3.78%, 1/27/24       2,384       2,400,106         Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20       2,244       2,249,328	*			
Rumericable U.S. LLC:         Ferm Loan B10, 4.29%, 1/14/25       1,319       1,329,919         Ferm Loan B7, 5.29%, 1/15/24       744       752,049         BA Senior Finance II LLC, Term Loan B1, 3.03%, 3/24/21       2,676       2,682,647         inclair Television Group, Inc., Term Loan B2, 3.03%, 1/03/24       634       634,836         Frader Corp., Term Loan, 5.00%, 9/28/23       965       974,245         Tribune Media Company, Term Loan C, 3.78%, 1/27/24       2,384       2,400,106         Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20       2,244       2,249,328	· · · · · · · · · · · · · · · · · · ·			
Germ Loan B10, 4.29%, 1/14/25       1,319       1,329,919         Germ Loan B7, 5.29%, 1/15/24       744       752,049         BBA Senior Finance II LLC, Term Loan B1, 3.03%, 3/24/21       2,676       2,682,647         Ginclair Television Group, Inc., Term Loan B2, 3.03%, 1/03/24       634       634,836         Grader Corp., Term Loan, 5.00%, 9/28/23       965       974,245         Gribune Media Company, Term Loan C, 3.78%, 1/27/24       2,384       2,400,106         Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20       2,244       2,249,328			2,765	2,798,626
Ferm Loan B7, 5.29%, 1/15/24       744       752,049         BBA Senior Finance II LLC, Term Loan B1, 3.03%, 3/24/21       2,676       2,682,647         Ginclair Television Group, Inc., Term Loan B2, 3.03%, 1/03/24       634       634,836         Grader Corp., Term Loan, 5.00%, 9/28/23       965       974,245         Gribune Media Company, Term Loan C, 3.78%, 1/27/24       2,384       2,400,106         Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20       2,244       2,249,328			1 210	1 220 010
BBA Senior Finance II LLC, Term Loan B1, 3.03%, 3/24/21 2,676 2,682,647 Sinclair Television Group, Inc., Term Loan B2, 3.03%, 1/03/24 634,836 Grader Corp., Term Loan, 5.00%, 9/28/23 965 974,245 Gribune Media Company, Term Loan C, 3.78%, 1/27/24 2,384 2,400,106 Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20 2,244 2,249,328				<i>/ /</i>
Grader Corp., Term Loan, 5.00%, 9/28/23       634       634,836         Stribune Media Company, Term Loan C, 3.78%, 1/27/24       2,384       2,400,106         Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20       2,244       2,249,328				
Grader Corp., Term Loan, 5.00%, 9/28/23       965       974,245         Gribune Media Company, Term Loan C, 3.78%, 1/27/24       2,384       2,400,106         Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20       2,244       2,249,328				
Tribune Media Company, Term Loan C, 3.78%, 1/27/24       2,384       2,400,106         Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20       2,244       2,249,328				
Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20 2,244 2,249,328	1 · · · · · · · · · · · · · · · · · · ·			
	* *·			
JPC Financing Partnership, Term Loan AN, 3.77%, 8/31/24 753,986	Jnivision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		2,244	
	JPC Financing Partnership, Term Loan AN, 3.77%, 8/31/24		754	753,986