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

BLACKROCK FLOATING RATE INCOME TRUST

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16	u

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., 3.25 /0, 4/15/21 (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 T 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

BLACKROCK FLOATING RATE INCOME TRUST

2

		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

BLACKROCK FLOATING RATE INCOME TRUST

		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

BLACKROCK FLOATING RATE INCOME TRUST

		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	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	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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4 1/M11114 43M14 4/VIII 1111/VI 6/J6/ \U/	(00	0)	Value
Floating Rate Loan Interests (b) Distributors 0.6%	(00		, and
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., 1st Lien Term Loan, 5.25%, 12/01/21		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	USD	2,575	2,586,793
1 •		792	
Wand Intermediate I LP, 1st Lien Term Loan, 4.75%, 9/17/21  Weight Wetchers Intermediated Inc. Term Loan P.2. 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
1	Pai		1,117,502
Floating Rate Loan Interests (b)	(00	0)	Value
Diversified Telecommunication Services (continued) Integra Telecom, Inc.:			
2015 1st Lien Term Loan, 5.29%, 8/14/20	USD	1,371	\$ 1,371,910
2nd Lien Term Loan, 9.75%, 2/12/21	COD	459	458,397
Level 3 Financing, Inc.:		737	730,371
<u> </u>		4 685	4 742 391
2013 Term Loan B, 4.00%, 1/15/20		4,685 2,452	4,742,391 2,480,911
2013 Term Loan B, 4.00%, 1/15/20 2019 Term Loan, 4.00%, 8/01/19		2,452	2,480,911
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		2,452 1,785	2,480,911 1,787,231
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		2,452 1,785 2,475	2,480,911 1,787,231 2,496,211
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		2,452 1,785 2,475 703	2,480,911 1,787,231 2,496,211 702,905
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		2,452 1,785 2,475	2,480,911 1,787,231 2,496,211
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:		2,452 1,785 2,475 703 2,415	2,480,911 1,787,231 2,496,211 702,905 2,428,597
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		2,452 1,785 2,475 703	2,480,911 1,787,231 2,496,211 702,905
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		2,452 1,785 2,475 703 2,415	2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534
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		2,452 1,785 2,475 703 2,415	2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534
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%		2,452 1,785 2,475 703 2,415 825 1,710	2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534 1,723,543 21,140,055
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		2,452 1,785 2,475 703 2,415	2,480,911 1,787,231 2,496,211 702,905 2,428,597 831,534 1,723,543
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:		2,452 1,785 2,475 703 2,415 825 1,710	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
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		2,452 1,785 2,475 703 2,415 825 1,710	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
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		2,452 1,785 2,475 703 2,415 825 1,710 3,761 614 58	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
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		2,452 1,785 2,475 703 2,415 825 1,710	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
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:		2,452 1,785 2,475 703 2,415 825 1,710 3,761 614 58 847	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
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		2,452 1,785 2,475 703 2,415 825 1,710 3,761 614 58 847	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
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:	)	2,452 1,785 2,475 703 2,415 825 1,710 3,761 614 58 847	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%			14,100,000
Blue Ribbon LLC, Term Loan, 5.00%, 11/13/21		889	884,605
		965	· ·
Chobani LLC, 1st Lien Term Loan, 5.25%, 10/07/23		486	977,062
CTI Foods Holding Co. LLC, 1st Lien Term Loan, 4.50%, 6/29/20 Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18		1,506	481,416 1,512,666
JBS USA LLC, 2017 Term Loan B, 3.50%, 10/30/22			
· · · · · · · · · · · · · · · · · · ·		1,245	1,247,590
Pinnacle Foods Finance LLC:		226	225 610
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.:		967	944,649
1st Lien Term Loan, 6.75%, 5/01/19			
2nd Lien Term Loan, 10.75%, 11/01/19		328 Don	282,080
Floating Rate Loan Interests (b)		Par (000)	Value
Food Products (continued)		(000)	v alue
Reynolds Group Holdings, Inc., 2016 Term Loan, 4.25%, 2/05/23	USD	2,546	\$ 2,552,521
Reynolds Group Holdings, Inc., 2010 Term Loan, 4.25 %, 2/03/25	USD	2,340	\$ 2,332,321
			11,836,192
Health Care Equipment & Supplies 3.9%			
Alere, Inc.:			
2015 Term Loan A, 3.78%, 6/18/20		281	280,629
2015 Term Loan B, 4.25%, 6/18/22		1,168	1,167,770
Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22		1,506	1,516,186
Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21		2,326	2,330,956
Cotiviti Corp., Term Loan B, 3.75%, 9/28/23		1,599	1,609,176
DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20		1,385	1,349,423
Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18		1,391	1,356,644
Mallinckrodt International Finance SA, Term Loan B, 3.44%, 3/19/21		205	205,000
National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21		2,096	2,089,940
Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21		1,384	1,372,555
			13,278,279
			, .,
Health Care Providers & Services 10.4%			
Acadia Healthcare Co., Inc.:		288	290.641
Acadia Healthcare Co., Inc.: Term Loan B, 3.78%, 2/11/22		288 1,312	290,641 1,322,677
Acadia Healthcare Co., Inc.:		288 1,312 2,094	290,641 1,322,677 2,114,593

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, 403%, 31/723   ICA, Inc. Term Loon B6, 403%, 81/121   ICA, Inc. Term Loon, 4.75%, 81/421   ICA, Inc. Term Loon, 4.75%, 81/421   ICA, Inc. Term Loon, 5.05%, 81/421   ICA, Inc. Term Loon, 8.05%, 10/2022   ICA, Inc. Term Loon, 8.05%, 10/2023   ICA, Inc. Term Loon, 8.05%, 10/2022   ICA, Inc. Term Loon, 8.05%, 10/2023   ICA, Inc. Term Loon,		Par		
HCA. Inc. Term Loan B.6. J.03%, 31/723   S. 3_13028   McNet Wie Health, inc., 2016 Term Loan B.4.75%, 1109/23   2.528   2.548.924   2.54	Floating Rate Loan Interests (b)	(000)	Value	
inventiv Health, Inc., 2016 Term Lean B, 475%, 1109/23 MPH Acquisition Holdings LLC, 2016 Term Lean B, 50%, 607/23 National Menter Holdings, Inc., 1001 Ferm Lean B, 50%, 607/23 National Menter Holdings, Inc., 1001 Ferm Lean B, 425%, 1/31/21  15 Lie Term Lean, 4.75%, 8/14/21  15 Jin 2016 Term Lean, 5.50%, 8/14/21  15 Jin 2016 Term Lean, 5.50%, 8/14/21  15 Jin 2016 Term Lean, 5.50%, 8/14/21  15 Jin 2016 Term Lean, 2016 Ist Lien Term Lean, 6.50%, 10/20/22  18 Lie Term Lean, 2016 Ist Lien Term Lean, 4.75%, 11/03/20  18 Jin 2016 Term Lean, 1.75%, 11/03/20  19 Jin 2016 Term Lean, 1.75%, 11/03/20  10 Jin 2	·	110D 2.102	r 2 212 020	
MPH Acquisition Holdings LLC, 2016 Term Loan B, 5,00%, 60/0723  NA Holdings, Inc.:  Is Lien Term Loan B, 4,25%, 1/31/21  2016 Term Loan, 5,50%, 8/14/21  2016 Term Loan, 1,10 Term Loan B, 4,25%, 5/15/22  2016 Term Hoal, Lien Term Loan, 4,75%, 1/10/20  2016 Term Loan, 3,75%, 1/17/24  2017 Term Loan B, 5,00%, 2/13/23  2018 Term Loan, 3,75%, 1/17/24  2018 Term Loan, 3,75%, 1/17/24  2019 Term Loan, 2,00%, 2/13/23  2019 Term Loan, 2,00%, 2/13/24  2				
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, 6.95%, 1/20/22  1st Lien Term Loan, 1.75%, 1/17/24  1st Lien Term Loan, 3.75%, 1/17/24  1st Lien Term Loan, 2.015 Term Loan B, 5.25%, 1/23/1/22  1st Lien Term Loan, 2.015 Term Loan B, 5.25%, 1/23/1/22  1st Lien Term Loan, 2.015 Term Loan B, 5.25%, 1/23/1/23  1st Lien Term Loan, 2.015 Term Loan B, 5.25%, 1/23/1/24  1st Lien Term Loan, 8.25%, 1/23/1/25  1st Lien Term Loan, 8.2		· ·		
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 2016 Term Loan, 5.50%, 8/14/21 Precyse Acquisition Corp., 2016 1st Lien Term Loan, 6.50%, 10/20/22 2018 Sterigenies-Nordion Holdings, LLC, 2015 Term Loan B. 4.25%, 5/15/22 30 1, 1861 1.863,764 1.864,764				
SELIEN From Loan, 4.75%, 8.714/21   301, 30.2.600   5016 from Loan, 5.50%, 8.714/21   5016 from Loan, 8.75%, 7.717/22   1.80   1.80   1.192.927   5020 from Loan, 3.75%, 7.717/24   1.815   5020 from Loan, 3.75%, 7.717/24   1.841.550	•	290	293,921	
2016 Term Loan, 5.50%, 8.714/21   559   56,1203		301	302 620	
Precyse Acquisition Corp., 2016 1st Lien Term Loan, 6.50%, 10/20/22				
Serigenes-Nordion Holdings I.I.C., 2015 Term Loan B, 425%, 51/522   1,861   1,802,702   1,180   1,192,927   1,180   1,192,927   1,180   1,192,927   1,180				
Surgest Center Floldings, Inc., Ist Lien Term Loan B, 3.75%, 31/7/22   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   1,541,550   1,541,550   1,541,550   1,541,550   1,541,550   1,541,550   1,541,550   1,541,550   1,541,550   1,541,550   1,541,550   1,541,550   1,541,550   1,541,550   1,541,550   1,542,550   1,541,550				
Surgical Care Affiliates, Inc., Inceremental Term Loan B, 3.75%, 3/17/22   1,548   1,552,016   Terma Health, Inc.;   181 Lien Term Loan, 3.75%, 1/17/24   1,845   1,341,550   2016 Term Loan, 3.75%, 1/17/24   1,330   1,324,966   2016 Term Loan, B, 178%, 1/17/24   1,028   967,752   1,028   967,752   1,028   967,752   1,0216 Term Loan B, 5.00%, 2/13/23   1,117   1,131,381   1,131,381   1,1	· ·			
Team Health, Inc.		·		
St. Lien Ferm Loam, 3.75%, 1/17/24   1,845   1,841,530   1,324,966   1,330   1,324,966   1,330   1,324,966   1,330   1,324,966   1,330   1,324,966   1,330   1,324,966   1,330   1,324,966   1,330   1,324,966   1,330   1,324,966   1,330   1,324,966   1,330   1,324,966   1,330   1,324,966   1,330   1,324,966   1,330   1,331		1,5 10	1,552,010	
2016 Term Loan, 3,78%, 11/23/22   1,330   1,324,966   1,0218   967,752   1,330   1,324,965   1,325		1.845	1.841.550	
U.S. Renal Care, Inc., 2015 Term Loan B, 5.25%, 1/23/22 Vizient, Inc., 2016 Term Loan B, 5.00%, 2/13/23  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  Ist Lien Term Loan, 4.25%, 10/21/23  As 41, 509  Par (000)  P				
		· ·		
Beath Care Technology   1.0%				
Health Care Technology   1.0%   1.0%   1.05%	Vizient, inc., 2010 Term Edun D, 3.00%, 2/13/23	1,117	1,131,301	
Emdoon Business Services LLC, Term Loan B3, 3.75%, 11/02/18   195   1,965, 61   1,965   1,965, 61   1,965, 61   1,965   1,965, 61   1,96	Health Core Technology 10%		35,898,005	
MS Heath, Inc., 2016 Term Loan B, 3.50%, 3/17/21   1,965,965   1	9,	104	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         316         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 Loan, 8,00%, 8/01/21         USD 1,633         1,640,921           AMF Bowling Centers, Inc., 2016 Term Loan, 6,00%, 8/17/23         USD 1,633         1,640,921           Language Centers, Inc., 2016 Term Loan, 6,00%, 8/17/23         USD 1,633         1,640,921           Erem Loan B. 2, 375%, 9/15/23         USD 1,643         1,755           Deap Collimine Loan, 1,600%, 8/15/20         USD 1,644         1,445,980           USD 2,75%, 9/15/23         1,944         1,445,980           USD 2,860         2,886         2,886         2,886         2,886         2,886         2,886         2,886         2,886         2,886         2,886         2,886         2,886         2,886         2,886				
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           Hotels, Restaurants & Leisure         7.7%           Hotels, Restaurants & Leisure 7.7%           Many 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.:         187         187         480,555           Term Loan B, 4,00%, 8/14/20         497         480,555           Term Loan B, 4,00%, 8/14/20         498         480,555           Term Loan B, 4,00%, 8/14/20         1,440         1,446,980           Burger King Newco Unlimited Liability Co., Term Loan B, 2,375%, 12/10/21         2,860         2,886,099           Casears Entertainment Pesort Properties LLC, Term Loan B, 7,00%, 30/117         1,495         1,784,342           Casears Entertainment Derating Co., Inc., Term Loan B, 7,00%, 30/11/20         2,81         2,15		1,955	1,905,905	
Canada Lien Term Loan, 8.25%, 10/21/24   315,037   315		9.10	941 570	
Same				
Par (000	21d Eleft Term Loan, 6.23 /6, 10/21/24	310	313,037	
Floating Rate Loan Interests (b)   Value   Hotels, Restaurants & Leisure   7.7%   Floating BV:   Is Lien 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   1,621   1,623   1,640,921   1,623   1,640,921   1,623   1,640,921   1,623   1,640,921   1,623   1,640,921   1,623   1,640,921   1,623   1,640,921   1,623   1,623   1,640,921   1,624   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     Ist 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   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, 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 B3, 3.75%, 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, 3.75%, 1/15/21   779,401     Sabre, Inc.:   105   106,213     Term Loan B4, 4.50%, 2/19/19   250   250,398     Term Loan B4, 4.50%, 2/19/19   250   250,398     Term Loan B4, 4.50%, 2/19/19   250   250,398     Term Loan B4, 6.00%, 2/19/	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: <td a="" con<="" control="" of="" rows="" strength="" td="" the=""><td></td><td></td><td></td></td>	<td></td> <td></td> <td></td>			
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       106,213         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	Hotels, Restaurants & Leisure 7.7%  Amaya Holdings BV: 1st Lien Term Loan, 5.00%, 8/01/21	(000) USD 1,633	<b>Value</b> 3 \$ 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 3 \$ 1,640,921 2 603,818</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 3 \$ 1,640,921 2 603,818	
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 3 \$ 1,640,921 2 603,818	
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  3 \$ 1,640,921 2 603,818 5 717,551	
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. 60. 71.	Value  3 \$ 1,640,921 2 603,818 5 717,551 9 480,555	
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. 71. 47. 1,04</td> <td>Value  3 \$ 1,640,921 2 603,818 5 717,551 9 480,555 7 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. 71. 47. 1,04	Value  3 \$ 1,640,921 2 603,818 5 717,551 9 480,555 7 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. 71. 47. 1,04.	Value  3 \$ 1,640,921 2 603,818 6 717,551 9 480,555 7 1,058,173 0 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 1,63. 60. 71. 47. 1,04. 1,44. 2,860	Value  3 \$ 1,640,921 2 603,818 6 717,551 9 480,555 7 1,058,173 0 1,446,980 0 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 1,63. 60. 71. 47. 1,04. 1,44. 2,86. 1,49.	Value  3 \$ 1,640,921 2 603,818 6 717,551 9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 5 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 1,63. 60. 71. 47. 1,04. 1,44. 2,86. 1,49. 4,58	Value  3 \$ 1,640,921 2 603,818 6 717,551 9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 5 1,784,342 7 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 1,63. 60. 71. 47. 1,04. 1,44. 2,86. 1,49. 4,58. 82	Value  3 \$ 1,640,921 2 603,818 5 717,551 9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 5 1,784,342 7 4,626,599 1 827,159	
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. 71. 47. 1,04. 1,44. 2,86. 1,49. 4,58. 82. 1,46.	Value  3 \$ 1,640,921 2 603,818 6 717,551 9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 5 1,784,342 7 4,626,599 1 827,159 9 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. 71. 47. 1,04. 1,44. 2,86. 1,49. 4,58 82 1,46. 1,99.	Value  3 \$ 1,640,921 2 603,818 5 717,551 9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 5 1,784,342 7 4,626,599 1 827,159 9 1,478,530 5 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. 71. 47. 1,04. 1,44. 2,86. 1,49. 4,58 82 1,46. 1,99.	Value  3 \$ 1,640,921 2 603,818 5 717,551 9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 5 1,784,342 7 4,626,599 1 827,159 9 1,478,530 5 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:	(000)  USD 1,63: 60: 71: 47: 1,04: 1,44: 2,86: 1,49: 4,58: 82: 1,46: 1,99: 14:	Value  3 \$ 1,640,921 2 603,818 5 717,551 9 480,555 7 1,058,173 0 2,886,069 15 1,7446,980 0 2,886,069 15 1,784,342 7 4,626,599 1 827,159 9 1,478,530 5 2,002,122 0 141,707	
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	(000)  USD 1,63. 60. 71: 47: 1,04 1,44: 2,86: 1,49: 4,58 822 1,46: 1,99: 14:	Value  3 \$ 1,640,921 2 603,818 6 717,551  9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 1,784,342 4,626,599 1 827,159 9 1,478,530 5 2,002,122 0 141,707	
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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	(000)  USD 1,63. 60. 71: 477 1,04 1,444 2,86: 1,49: 4,58 82 1,46: 1,99: 14: 10. 1,000 50.	Value  3 \$ 1,640,921 2 603,818 5 717,551  9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 1,784,342 7 4,626,599 1 827,159 9 1,478,530 5 2,002,122 0 141,707  5 106,213 9 1,017,913 5 507,395	
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, 3.25 %, 1/13/24	(000)  USD 1,63. 60. 71. 477 1,04 1,444 2,866 1,49. 4,58 82 1,466 1,99. 144 10. 1,000 50.	Value  3 \$ 1,640,921 2 603,818 5 717,551  9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 1,784,342 7 4,626,599 1 827,159 9 1,478,530 5 2,002,122 141,707  5 106,213 9 1,017,913 5 507,395 5 236,664	
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, 3.75%, 1/13/24  RHP Hotel Properties LP, Term Loan B, 3.75%, 1/15/21	(000)  USD 1,63. 60. 71. 477 1,04 1,444 2,866 1,49. 4,58 82 1,466 1,99. 144 10. 1,000 50.	Value  3 \$ 1,640,921 2 603,818 5 717,551  9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 1,784,342 7 4,626,599 1 827,159 9 1,478,530 5 2,002,122 141,707  5 106,213 9 1,017,913 5 507,395 5 236,664	
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.:	(000)  USD 1,63. 60. 71. 47. 1,04. 1,44. 2,86. 1,49. 4,58. 82 1,46. 1,99. 14. 10. 1,00. 50. 23. 77.	Value  3 \$ 1,640,921 2 603,818 5 717,551  9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 1,784,342 4,626,599 1 827,159 1,478,530 5 2,002,122 141,707  5 106,213 9 1,017,913 5 507,395 5 236,664 779,401	
2014 Term Loan B1, 6.00%, 10/18/20 718,019	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, 3.75%, 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 B, 4.00%, 2/19/19	(000)  USD 1,63. 60. 71. 47. 1,04. 1,44. 2,86. 1,49. 4,58. 82 1,46. 1,99. 14. 10. 1,00. 50. 23. 77.	Value  3 \$ 1,640,921 2 603,818 5 717,551 9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 5 1,784,342 7 4,626,599 1 827,159 9 1,478,530 5 2,002,122 141,707 5 106,213 9 1,017,913 5 507,395 5 236,664 779,401	
	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	(000)  USD 1,63. 60. 71. 47. 1,04. 1,44. 2,86. 1,49. 4,58. 82 1,46. 1,99. 14. 10. 1,00. 50. 23. 77.	Value  3 \$ 1,640,921 2 603,818 5 717,551 9 480,555 7 1,058,173 0 1,446,980 0 2,886,069 5 1,784,342 7 4,626,599 1 827,159 9 1,478,530 5 2,002,122 141,707 5 106,213 9 1,017,913 5 507,395 5 236,664 779,401	
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BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

		Par	
Floating Rate Loan Interests (b)		(000)	Value
Hotels, Restaurants & Leisure (continued)	Hab	50.4	ф. <b>525</b> 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
IIl. Durakan 1 46/			26,579,311
Household Products 1.4% 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		2,920	2,030,663
Spectrum Brands, Inc., 2010 Term Loan, 3.51 %, 0/25/22		2,008	2,030,003
			4.044.414
Independent Power and Renewable Electricity Producers 2.8%			4,944,414
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.:			0.0,020
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.:			
2017 Term Loan C, 4.25%, 6/27/23		305	307,010
Escrow, 5.00%, 6/27/23		1,959	1,972,111
Granite Acquisition, Inc.:		2.021	2.047.771
Term Loan B, 5.00%, 12/19/21 Term Loan C, 5.00%, 12/19/21		2,031 91	2,047,771
NRG Energy, Inc., 2016 Term Loan B, 3.03%, 6/30/23		740	91,940 742,100
Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21		669	615,521
Total Gen i mance Co. Elec, Term Edan B, 5.25 %, 12/07/21		00)	013,321
			9,629,945
Industrial Conglomerates 0.8%			7,027,743
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%	Hab	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, 6.50 %, 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
Y			7,967,996
Internet & Direct Marketing Retail 0.5%		1.077	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%  Go Doddy Operating Co. LLC. Term Lean P. 4.25% 5/13/21		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
W3 Co., 2nd Lien Term Loan, 9.25%, 9/11/20		419	65,356
WaveDivision Holdings LLC, Term Loan B, 4.04%, 10/15/19		894	898,000
a. 251. 15101 1101dings EDC, 10111 Edui B, 1.0175, 10/15/17		0)4	0,000

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

9

TSCPICES (CONTINUED)			Par	
Name	Floating Rate Loan Interests (b)		(000)	Value
107 Famil Loan, 1879, 1718/24   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	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				
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           valvairs International Corp., Term Loan B, 6.05%, 807/20         585         592,351           devisited In LC, 2016 Term Loan B, 5.05%, 807/20         585         592,351           iliven IU S Holdings LLC, Term Loan B, 4.00%, 501/21         570         573,805           values In LC, 2016 Term Loan B, 4.05%, 316/22         566         566           Vabash National Corp., 2015 Term Loan B, 4.25%, 316/22         3.06         3.099,400           Media         12.3%         445         448,449           Value         17.00         2.258         2.138,726           Vabash National Corp., 2016 Term Loan B, 3.58%, 1715/25         3.06         3.099,400           MC Entertainment, Inc., Term Loan B, 4.50%, 1017/23         61         61           18 B Radio, Inc., Term Loan B, 4.50%, 1017/23         18         61         62           18 C Holdings LLC, 2016 Term Loan, 3.77%, 1011/124	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)         2.150         2.150,48           Lanter Communications Operating LLC, 2016 Term	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   917,3805   917,257   917,3805   917,257   917,3805   917,257   917,3805   917,257   917,3805   917,257   918,257   9	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         332,330 <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           Lipode Industrial Group US, Inc., Term Loan B, 4.00%, 5/01/21         570         573,805           Liber LUS, 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           Afedia: 12.3%         1         611         616,291           Altice US Finance I Corp., 2016 Term Loan B, 3.78%, 1/15/25         3,066         3,099,400           ABS Radio, Inc., Term Loan B, 4.50%, 10/17/23         415         448,449           ABS Radio, Inc., Term Loan B, 4.50%, 10/17/23         401         611         616,291           Abstract Communications Operating LLC, 2016 Term Loan, 3.03%, 1/15/24         USD 3,940         \$ 3,952,794           Abstract Communications Operating LLC, 2016 Term Loan, 8.00%, 7/30/20         978         985,476           Bernsterom Radio LLC, 2016 Term Loan, 8.50%, 7/30/20         978         985,476           Leart Communications, Inc.:         1,378         9.25	**		915	
Auchier Water Products, Inc., Term Loan B, 403%, 11/20/21   490   495, 307   385   50, 251   384   3				
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 Nacio LLC, 2016 Term Loan, 3,77%, 10/11/24         2,150         2,163,048           Sciencio Radio LLC, 2016 Term Loan, 8, 5,00%, 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., 2006         3,151,769         2,981         2,923,650           term Loan D, 7,53%, 1/20/19         3,151,769         2,981         2,932,650           term Loan D, 2,36%, 1/20/19         3,18,757 <th< td=""><td></td><td></td><td></td><td></td></th<>				
State   I US Holdings LLC, Term Loan   4.00%, 12/13/19   2.258   2.138,726   2.258   2.138,726   2.258   2.138,726   2.258				
Wabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22         566         566,988           Media 12.3%         Julice US Finance I Corp., 2016 Term Loan B, 3.5%, 12/15/23         3,066         3,099,400           MC Entertainment, Inc., Term Loan B, 4.50%, 10/17/23         445         448,449           2BS Radio, Inc., Term Loan B, 4.50%, 10/17/23         611         616,291           Poar Coloting Rate Loan Interests (b)         (000)         Value           Indiation Communications Operating LLC, 2016 Term Loan, 3.03%, 1/15/24         USD 3,940         \$ 3,952,794           Conditing LLC, 2016 Term Loan, 4.50%, 11/01/23         329         332,2530           Enter Communications Operating LLC, 2016 Term Loan, 4.50%, 11/01/23         329         332,530           Enter Communications, 100         2,150         2,163,048           Enter Communications, 100         3,200         378         985,476           Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4,00%, 5/31/21         1,486         1,378,105           Heart Communications, Inc.:         2         1,150         2,216           Set mL Coan D, 7,53%, 1/30/19         3,15         262,105         2,216           Term Loan B, 2,88%, 7/30/19         3,80         3,151,769           Interest Loan E, 8,28%, 7/30/19         3,80         3,151,769				
Action   12.3%   1.2	·			
Media   12.3%	vacuusii 1 vaatonaa Corp., 2013 10111 Eodai D, 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  Cloating Rate Loan Interests (b)  Cloating Rate Loan Interest (b)  Cloating Rate Loan Interes	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%, 10/11/24         2,150         2,163,048           intercom Radio LLC, 2016 Term Loan, 4.50%, 11/01/23         329         332,530           lemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20         978         985,476           loughton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21         1,486         1,378,105           Heart Communications, Inc.:         1,486         1,378,105           Extended Term Loan E, 8.28%, 7/30/19         3,806         3,151,769           inclast Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19         3,806         3,151,769           inclast Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19         2,981         2,932,650           cerrifield 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%, 11/07/22         735         731,634           cive Nation Entertainment, Inc., Term Loan B, 3.31%, 10/31/23         295         297,693           MCC Iowa LLC, Term Loan F, 3.23%, 3/31/18         496         496,287           Mediacom Communications Corp., Term Loan B2, 4.02%, 1/17/24         2,75			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	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	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
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21  HeartCommunications, Inc.:  Extended Term Loan E, 8.28%, 7/30/19  315  262,105  Sterm Loan D, 7.53%, 1/30/19  3,806  3,151,769  1,119  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, 4.55%, 1/07/22  Total Communications, Inc., 2016 1st Lien Term Loan, 4.55%, 1/07/22  Total Communication of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22  Total Communication of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22  Total Communication of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22  Total Communication of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22  Total Communication of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22  Total Communication Compunication Scorp., Term Loan B, 3.31%, 10/31/23  Total Communication Compunication Compunication Rico, 2016 Term Loan B, 4.02%, 1/17/24  Total Communication Rico, 2016 Term Loan B, 4.02%, 1/17/24  Total Communication Rico, 2017 Term Loan B, 4.00%, 1/17/24  Total Communication Rico, 2017 Term Loan B, 4.00%, 1/17/24  Total Communication Rico, 2017 Term Loan B, 4.00%, 1/17/24  Total Communication Rico, 2017 Term Loan B, 4.00%, 1/17/24  Total Communication Rico, 2017 Term Loan B, 3.03%, 3/24/21  Total Communication Rico, 2017 Term Loan B, 3.03%, 3/24/21  Total Communication Rico, 2018 Term Loan B, 3.03%, 1/03/24  Total Communication Rico, 2018 Term Loan B, 3.03%, 1/03/24  Total Communication Rico, 2018 Term Loan Rico, 3.78%, 1/27/24  Total Communication Rico, 2015 Term Loan Communication Rico, 244, 249,328	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  Steen Loan D, 7.53%, 1/30/19  Relsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19  Learfield Communications, Inc., 2016 1st Lien Term Loan, 4.25%, 11/17/23  Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 11/17/22  Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.52%, 1/07/22  Table Lackson Holdings SA, Term Loan B, 3.31%, 10/31/23  MCC Iowa LLC, Term Loan J, 3.50%, 6/30/21  Active Nation Entertainment, Inc., Term Loan B, 3.31%, 10/31/23  MCC Iowa LLC, Term Loan J, 3.50%, 6/30/21  Active Nation Entertainment, Inc., Term Loan F, 3.23%, 3/31/18  MCC Iowa LLC, Term Loan J, 3.50%, 6/30/21  Active Nation Entertainment, Inc., 2016 Term Loan F, 3.23%, 3/31/18  MCC Iowa LLC, Term Loan J, 3.50%, 6/30/21  Active Nation Broadcasting, Inc., 2016 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2016 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24  Active Nation B	· •		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         dex star Broadcasting, Inc., 2017 Term Loan B, 4.00%, 1/17/24       2,765       2,798,626         dumericable U.S. LLC:       2       2         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         Grader Corp., 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				
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:       3       1,319       1,329,919         Germ Loan B10, 4.29%, 1/14/25       1,319       1,329,919       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				
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	<u>.</u>			
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 · · · · · · · · · · · · · · · · · · ·			
	Cribune Media Company, Term Loan C, 3.78%, 1/27/24			
JPC Financing Partnership, Term Loan AN, 3.77%, 8/31/24 753,986	Univision 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

BLACKROCK FLOATING RATE INCOME TRUST

10

		Par	
Floating Rate Loan Interests (b) Media (continued)		(000)	Value
Virgin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23	GBP	1,105	\$ 1,390,228
Ziggo Financing Partnership:		-,	, -,-,-,
Term Loan B1, 3.52%, 1/15/22	USD	741	742,164
Term Loan B2A, 3.52%, 1/15/22		444	444,903
Term Loan B3, 4.07%, 1/15/22		138	138,051
Ziggo Secured Finance Partnership,			
Term Loan E, 2.50%, 4/23/25		2,585	2,590,118
			42,433,942
Metals & Mining 0.1%			
Ameriforge Group, Inc., 2nd Lien Term Loan, 8.75%, 12/19/20		265	32,243
WireCo WorldGroup, Inc., 2016 1st Lien Term Loan, 6.50%, 9/30/23		459	463,296
			495,539
Multiline Retail 1.3%			
BJ s Wholesale Club, Inc.:			
1st Lien Term Loan, 4.50%, 9/26/19		2,156	2,155,541
2nd Lien Term Loan, 8.50%, 3/26/20		387	386,463
Hudson s Bay Co., 2015 Term Loan B, 4.25%, 9/30/22		1,360	1,334,957
Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20		742	613,619
			4,490,580
Oil, Gas & Consumable Fuels 5.2%			
California Resources Corp.:			
Second Out Term Loan, 11.38%, 12/31/21		2,075	2,333,109
Term Loan A, 3.78%, 10/01/19		1,601	1,557,086
Chesapeake Energy Corp., Term Loan, 8.50%, 8/23/21		2,125	2,323,359
CITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18		651	661,518
Drillships Financing Holding, Inc., Term Loan B1, 6.06%, 3/31/21		627	485,693
Energy Transfer Equity LP, Term Loan:		642	643,708
2015, 4.14%, 12/02/19 2017 B, 2.50%, 1/24/24		764	762,900
3.39%, 12/02/19		120	119,910
EP Energy LLC, 2016 Term Loan, 9.75%, 6/30/21		107	111,512
El Ellergy Eller, 2010 Termi Edun, 7.73 %, 0/30/21		Par	111,512
Floating Rate Loan Interests (b)		(000)	Value
Floating Rate Loan Interests (b) Oil, Gas & Consumable Fuels (continued)		(000)	Value
	USD	1,019	<b>Value</b> \$ 1,024,866
Oil, Gas & Consumable Fuels (continued)	USD	, í	
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20	USD	1,019 2,441 212	\$ 1,024,866
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20	USD	1,019 2,441 212 305	\$ 1,024,866 2,448,699 208,732 305,115
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20	USD	1,019 2,441 212 305 285	\$ 1,024,866 2,448,699 208,732 305,115 283,575
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21	USD	1,019 2,441 212 305 285 861	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20	USD	1,019 2,441 212 305 285 861 159	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21	USD	1,019 2,441 212 305 285 861 159 1,226	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21  Ultra Resources, Inc., Revolver, 4.61%, 4/06/17 (a)(d)	USD	1,019 2,441 212 305 285 861 159 1,226 754	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765 748,345
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21	USD	1,019 2,441 212 305 285 861 159 1,226	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21  Ultra Resources, Inc., Revolver, 4.61%, 4/06/17 (a)(d)	USD	1,019 2,441 212 305 285 861 159 1,226 754	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765 748,345 1,699,003
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21  Ultra Resources, Inc., Revolver, 4.61%, 4/06/17 (a)(d)  Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22	USD	1,019 2,441 212 305 285 861 159 1,226 754	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765 748,345
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21  Ultra Resources, Inc., Revolver, 4.61%, 4/06/17 (a)(d)  Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22	USD	1,019 2,441 212 305 285 861 159 1,226 754 1,681	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765 748,345 1,699,003
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21  Ultra Resources, Inc., Revolver, 4.61%, 4/06/17 (a)(d)  Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22  Personal Products 0.9%  Prestige Brands, Inc., Term Loan B4, 3.78%, 1/17/24	USD	1,019 2,441 212 305 285 861 159 1,226 754 1,681	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765 748,345 1,699,003 17,921,666
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21  Ultra Resources, Inc., Revolver, 4.61%, 4/06/17 (a)(d)  Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22	USD	1,019 2,441 212 305 285 861 159 1,226 754 1,681	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765 748,345 1,699,003
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21  Ultra Resources, Inc., Revolver, 4.61%, 4/06/17 (a)(d)  Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22  Personal Products 0.9%  Prestige Brands, Inc., Term Loan B4, 3.78%, 1/17/24	USD	1,019 2,441 212 305 285 861 159 1,226 754 1,681	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765 748,345 1,699,003 17,921,666 1,312,017 1,859,916
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21  Ultra Resources, Inc., Revolver, 4.61%, 4/06/17 (a)(d)  Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22  Personal Products 0.9%  Prestige Brands, Inc., Term Loan B4, 3.78%, 1/17/24  Revlon Consumer Products Corp., 2016 Term Loan B, 4.44%, 9/07/23	USD	1,019 2,441 212 305 285 861 159 1,226 754 1,681	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765 748,345 1,699,003 17,921,666
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21  Ultra Resources, Inc., Revolver, 4.61%, 4/06/17 (a)(d)  Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22  Personal Products 0.9%  Prestige Brands, Inc., Term Loan B4, 3.78%, 1/17/24  Revlon Consumer Products Corp., 2016 Term Loan B, 4.44%, 9/07/23	USD	1,019 2,441 212 305 285 861 159 1,226 754 1,681	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765 748,345 1,699,003 17,921,666 1,312,017 1,859,916 3,171,933
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21  Ultra Resources, Inc., Revolver, 4.61%, 4/06/17 (a)(d)  Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22  Personal Products 0.9%  Prestige Brands, Inc., Term Loan B4, 3.78%, 1/17/24  Revlon Consumer Products Corp., 2016 Term Loan B, 4.44%, 9/07/23	USD	1,019 2,441 212 305 285 861 159 1,226 754 1,681	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765 748,345 1,699,003 17,921,666 1,312,017 1,859,916 3,171,933
Oil, Gas & Consumable Fuels (continued)  EWT Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21  MEG Energy Corp., 2017 Term Loan B, 4.75%, 12/31/23  Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20  Power Buyer LLC, 1st Lien Term Loan, 4.25%, 5/06/20  PowerTeam Services LLC, 2nd Lien Term Loan, 8.25%, 11/06/20  Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21  Seventy Seven Operating LLC, Term Loan B, 3.78%, 6/25/20  TPF II Power LLC, Term Loan B, 5.00%, 10/02/21  Ultra Resources, Inc., Revolver, 4.61%, 4/06/17 (a)(d)  Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22  Personal Products 0.9%  Prestige Brands, Inc., Term Loan B4, 3.78%, 1/17/24  Revlon Consumer Products Corp., 2016 Term Loan B, 4.44%, 9/07/23	USD	1,019 2,441 212 305 285 861 159 1,226 754 1,681	\$ 1,024,866 2,448,699 208,732 305,115 283,575 809,496 157,275 1,237,765 748,345 1,699,003 17,921,666 1,312,017 1,859,916 3,171,933

Endo Luxembourg Finance Co. I Sarl, 2015 Term Loan B, 3.81%, 9/26/22	856	853,024
Grifols Worldwide Operations USA, Inc., 2017 Acquisition Term Loan, 2.50%, 12/20/23	3,510	3,528,006
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22	3,916	3,934,483
NBTY, Inc., Term Loan B, 5.00%, 5/05/23	1,076	1,082,503

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2017

11

Series C2 Term Loan B, 5.27%, 12/11/19   2,907   2,9	Floating Rate Loan Interests (b)	Par (000)	Value
seines A Tranche A. 4.5%, 10/20/18			
seines CZ Term Loan B, 5.27%, 12/11/19 seines DZ Term Loan B, 5.27%, 12/11/19 seines DZ Term Loan B, 5.27%, 8/05/20 665 665 seines PZ Term Loan B, 5.27%, 8/05/20 665 665 seines FT Term Loan B, 5.50%, 4/01/22 477 477 478 seines ET Term Loan B, 5.50%, 4/01/22 479 19,91:  Professional Services 2.5% constal Holdso, Inc., 2015 Term Loan, 4.29%, 9/26/21 477 478  Professional Services 2.5% constal Holdso, Inc., 2015 Term Loan, 4.29%, 9/26/21 478 478 478 479 478 seine Business Services 1.1C, Term Loan B, 3.75%, 1/0/218 1.731 1.733		HGD 240	Φ 247 (22
cries D2 Trom Loan B, 5.20%, 2013/19 cries E8 Trum Loan B, 5.20%, 2013/19 cries E8 Trum Loan B, 5.20%, 2005/20 cries E1 Term Loan B, 2.50%, 4.00/22 cries E1 Term Loan E2, 3.75%, 1.00/218 cries E1 Term Loan E2, 3.75%, 1.00/219 cries E1 Term Loan E2, 3.55%, 4.00/23 cries E1 Term Loan E2, 3.55%, 4.00/23 cries E1 Term Loan E2, 3.55%, 4.00/23 cries E1 Term Loan E3, 5.50%, 4.00/22 cries Loan E1 Term Loan E3, 5.55%, 4.00/20 cries E1 Term Loan E3, 3.05%, 7.00/20 cries E1 Term Loan E3, 5.00%, 6.01/23 cries E1 Term L			
Series FI Term Loan B, 5.27%, 805/20   665   666   667   677   678   679   6			2,912,034
Series F1 Term Loan B, 5.50%, 4/01/22   477   479			412,378
Professional Services 2.5%  Pr			666,782
Professional Services   2.5%   370	eries F1 Term Loan B, 5.50%, 4/01/22	477	479,173
Accest A Holdeo, Inc., 2015 Term Loan, A.29%, 926/21   370   376			19,915,625
udwantage Sales & Marketing, Inc., 2014 Ist Lien Ferm Loan, 4.25%, 7/23/21         687         688           midneon Busines Services LLC, Ferm Loan B. 2, 37%, 1/10/218         1,731         1,449         4,449 <td< td=""><td></td><td>270</td><td>256.761</td></td<>		270	256.761
			356,761
Information Resources, Inc., Ist Lien Term Loan, 5.27%, 1/18/24   480	<u> </u>		682,567
terling Infosystems, Inc., 1st Lien Term Loan B, 5.75%, 6/20/22  yen ransUnion LLC, Term Loan B2, 3.53%, 4/09/23  4,473  4,49  teal Estate Investment Trusts (RETIs) 1.4%  communications Sales & Leasing, Inc., Term Loan B, 4.50%, 10/24/22  1,460  1,470  fdGM Growth Properties LLC, 2016 Term Loan B, 3.53%, 4/25/23  3,335  3,36  teal Estate Management & Development 1.5%  Tip/Center Holdings LLC, Term Loan B, 3.75%, 10/16/20  1,319  1,339  1,339  1,339  1,319  1,339  1,319  1,3			1,731,861
TransUnion LLC, Term Loan B2, 3,53%, 4/09/23 4,49  Real Estate Investment Trusts (REITs) 1.4%  Real Estate Investment Trusts (REITs) 1.4%  Rommunications Sales & Leasing, Inc, Term Loan B, 4,50%, 10/24/22 1,460 1,470  AGM Growth Properties LLC, 2016 Term Loan B, 3,53%, 4/25/23 3,335 3,36  Real Estate Management & Development 1.5%  RiyCenter Holdings LLC, Term Loan B, 3,75%, 10/16/20 1,319 1,33  TZC LUS, Borrower LLC, 2015 1st Lien Term Loan, 4.29%, 11/04/21 1,149 1,15  Realegy Corp.:  1017 Term Loan B, 3,03%, 7/20/22 1,914 1,92  2017 Term Loan B, 3,03%, 7/20/22 1,914 1,92  2017 Term Loan A, 2,77%, 10/23/20 664 66.  Par Sound & Rail 0.4%  Road & Rail 0.4%  Road & Rail 0.4%  Road Hinterests (b) (000) Van Road Worldwide, Inc., 2016 Term Loan, 5,00%, 6/13/23 USD 768 \$ 77  ARVA Worldwide, Inc., 2016 Term Loan, 7,50%, 11/14/22 504 44.  Remiconductors & Semiconductor Equipment 1.2%  Road William, Inc., Term Loan B, 3,78%, 8/16/22 503 504  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 USD 768 \$ 77  ARVA Worldwide, Inc., 2016 Term Loan B, 3,78%, 8/16/22 503 503  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Corp., Incremental Term Loan, 5,00%, 6/13/23 1,20  Road Semiconductor Semiconductor Corp., 10,20  R			484,200
Real Estate Investment Trusts (REITs) 1.4% Communications Sales & Leasing, Inc., Term Loan B, 3.5%, 1024/22	· · · · · · · · · · · · · · · · · · ·		994,044
Real Estate Investment Trusts (REITs   1.4%   1.4	TransUnion LLC, Term Loan B2, 3.53%, 4/09/23	4,473	4,492,252
Communications Sales & Leasing, Inc., Term Loan B, 450%, 10/24/22			8,741,685
MGM Growth Properties LLC, 2016 Term Loan B, 3.53%, 4/25/23  3,335  3,36  4,83  City Center Holdings LLC, Term Loan B, 3.75%, 10/16/20  1,319 1,339 1,335 1,319 1,339 1,319 1,319 1,149 1,159 1,210 Term Loan B, 3.03%, 7/20/22 1,914 1,914 1,912 1,914 1,914 1,912 1,914 1,91	· ,	1.460	1.476.004
Real Estate Management & Development   1.5%			1,476,994
State Management & Development   1.5%   1.319   1.319   1.315   1.31	MGM Growth Properties LLC, 2016 Term Loan B, 3.53%, 4/25/23	3,335	3,361,964
			4,838,958
DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.29%, 11/04/21       1,149       1,150         kealogy Corp.:       1,914       1,92         12017 Term Loan B, 3.03%, 7/20/22       1,914       1,92         ferm Loan A, 2.77%, 10/23/20       664       666         Par (000)       Va         Coloring Rate Loan Interests (b)       (000)       Va         Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, 5.00%, 6/13/23       USD 768       \$ 7         SIRVA Worldwide, Inc., 2016 Term Loan, 7.50%, 11/14/22       504       4         Semiconductor Semiconductor Equipment 1.2%       2       503       50         Semiconductor Equipment 1.2%       27       27       27         Semiconductor Equipment 1.2%       27 <t< td=""><td>T I</td><td>1.210</td><td>1 222 021</td></t<>	T I	1.210	1 222 021
Realogy Corp.: 2017 Term Loan B, 3,03%, 7/20/22 1,914 1,92 Term Loan A, 2.77%, 10/23/20 666 666  Find Loan A, 2.77%, 10/23/20 666 6666  Find Loan A, 2.77%, 10/23/20 666 66666666666666666666666666666666		· · · · · · · · · · · · · · · · · · ·	1,332,021
Seri   Loan   A, 2.77%, 10/23/20		1,149	1,154,831
Solution   State   Loan Interests (b)	2017 Term Loan B, 3.03%, 7/20/22	1,914	1,925,876
Par (000	Ferm Loan A, 2.77%, 10/23/20	664	663,797
Cloating Rate Loan Interests (b)			5,076,525
Road & Rail   0.4%   Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, 5.00%, 6/13/23   USD   768   \$ 77   5/18 VA Worldwide, Inc., 2016 Term Loan, 7.50%, 11/14/22   504   49   5/18 VA Worldwide, Inc., 2016 Term Loan, 7.50%, 11/14/22   504   49   5/18 VA Worldwide, Inc., 2016 Term Loan, 7.50%, 11/14/22   503   5/18 VA Worldwide, Inc., Term Loan B, 3.78%, 8/16/22   503   5/18 VA Worldwide, Inc., 2015 Term Loan B, 3.78%, 8/16/22   503   5/18 VA Worldwide, Inc., 2015 Term Loan B, 3.78%, 8/16/22   2/18 VA Worldwide, Inc., 2015 Term Loan B, 3.24%, 12/07/20   2,706   2,70   2,706   2,70   2,706   2,70   2,706   2,70   2,706   2,70   2,706   2,70   2,706   2,70   2,706   2,70   2,	Floating Rate Loan Interests (b)		Value
SIRVA Worldwide, Inc., 2016 Term Loan, 7.50%, 11/14/22 504 49    Inc.		` ′	
SIRVA Worldwide, Inc., 2016 Term Loan, 7.50%, 11/14/22 504 49    Continue   C	Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, 5.00%, 6/13/23	USD 768	\$ 773,067
Semiconductors & Semiconductor Equipment   1.2%			492,660
Cavium, Inc., Term Loan B, 3.78%, 8/16/22  Microsemi Corp., 2015 Term Loan B, 3.77%, 1/15/23  XNY BV, Term Loan F, 3.24%, 12/07/20  XNY BV, Term Loan, 5658  XNY BV, Term Loan F, 5688  XNY BV, Term Loan F, 5688  XNY BV, Term Loan B, 5698  XNY BV, Term Loan B, 5788  XNY BV, Term Loan B, 578			1,265,727
Microsemi Corp., 2015 Term Loan B, 3.77%, 1/15/23 27. 27. 27. 27. 27. 27. 27. 27. 27. 27.	* *		
272 27  NXP BV, Term Loan F, 3.24%, 12/07/20 2,706 2,7  NXP BV, Term Loan F, 3.24%, 12/07/20 2,706 2,7  NXP BV, Term Loan F, 3.24%, 12/07/20 2,706 2,7  NXP BV, Term Loan F, 3.24%, 12/07/20 3,70 2,70  NXP BV, Term Loan F, 3.24%, 12/07/20 3,70  Software 8.5%  Aptean, Inc., 2016 1st Lien Term Loan, 3,50%, 12/20/22 3,55 3,55  BMC Software Finance, Inc., Term Loan, 5,50%, 9/10/20 1,874 1,86  DTI Holdco, Inc., 2016 Term Loan B, 5,50%, 9/21/23 9,58 9,59  Hyland Software, Inc., 2015 Term Loan, 5,75%, 7/01/22 70  Infor US, Inc., Term Loan B5, 5,75%, 6/03/20 2,285 2,285  RASS Software Loan B5, 5,75%, 6/03/20 2,285 2,285	Cavium, Inc., Term Loan B, 3.78%, 8/16/22	503	507,949
XXP BV, Term Loan F, 3.24%, 12/07/20  2,706  2,70  XYP BV, Term Loan F, 3.24%, 12/07/20  XYP Semiconductor Corp., Incremental Term Loan,  2,03%, 3/31/23  4,10  3,007, 3/31/23  4,10  3,007, 12/20/22  3,008, 12/20/22  3,008, 9/10/20  3,00%, 9/10/20  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180	Microsemi Corp., 2015 Term Loan B,		
XXP BV, Term Loan F, 3.24%, 12/07/20  2,706  2,70  XYP BV, Term Loan F, 3.24%, 12/07/20  XYP Semiconductor Corp., Incremental Term Loan,  2,03%, 3/31/23  4,10  3,007, 3/31/23  4,10  3,007, 12/20/22  3,008, 12/20/22  3,008, 9/10/20  3,00%, 9/10/20  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180  3,1874  3,180	3.77%, 1/15/23	272	273,308
ON Semiconductor Corp., Incremental Term Loan, 1.03%, 3/31/23  4,10  658  668  Coftware 8.5% Aptean, Inc., 2016 1st Lien Term Loan, 1.00%, 12/20/22  355  355  368  375  380  381  380  381  381  382  381  383  384  385  385  385  385  387  387  387  388  388		2,706	2,717,257
4,10 60ftware 8.5% Aptean, Inc., 2016 1st Lien Term Loan, .00%, 12/20/22 355 33 MC Software Finance, Inc., Term Loan, .00%, 9/10/20 11,874 1,80 0TI Holdco, Inc., 2016 Term Loan B, .09%, 9/21/23 4yland Software, Inc., 2015 Term Loan, .75%, 7/01/22 10for US, Inc., Term Loan B5, .75%, 6/03/20 2,285 2,26		658	665,210
Software 8.5% Aptean, Inc., 2016 1st Lien Term Loan, 5.00%, 12/20/22  355 33  3MC Software Finance, Inc., Term Loan, 5.00%, 9/10/20  TI Holdco, Inc., 2016 Term Loan B, 5.09%, 9/21/23  Ayland Software, Inc., 2015 Term Loan, 5.75%, 7/01/22  Infor US, Inc., Term Loan B5, 5.75%, 6/03/20  Ayland Software, Inc., 2015 Term Loan, 5.75%, 6/03/20  2,285 2,26	.00 %, 3/31/25	038	003,210
Aptean, Inc., 2016 1st Lien Term Loan, 5.00%, 12/20/22  355 33  3MC Software Finance, Inc., Term Loan, 5.00%, 9/10/20  TI, Holdco, Inc., 2016 Term Loan B, 5.09%, 9/21/23  Ayland Software, Inc., 2015 Term Loan, 7.75%, 7/01/22  Infor US, Inc., Term Loan B5, 8.75%, 6/03/20  355 35  355 35  355 35  355 35  355 35  355 35  355 35  355 35  355 35  355 35  355 35  355 355  355			4,163,724
355 33 36MC Software Finance, Inc., Term Loan, 5.00%, 9/10/20 1,874 1,86 2TI Holdco, Inc., 2016 Term Loan B, 5.09%, 9/21/23 958 93 4yland Software, Inc., 2015 Term Loan, 4.75%, 7/01/22 70 1for US, Inc., Term Loan B5, 3.75%, 6/03/20 2,285 2,28	0.50		.,105,72.
1,874 1,860 1,874 1,860 1,874 1,860 1,874 1,860 1,875			1,100,721
OTI Holdco, Inc., 2016 Term Loan B, 5.09%, 9/21/23 958 958  Hyland Software, Inc., 2015 Term Loan, 70 70  1.75%, 7/01/22 70  1.75%, 6/03/20 2,285 2,285	Aptean, Inc., 2016 1st Lien Term Loan, 5.00%, 12/20/22	355	358,994
Hyland Software, Inc., 2015 Term Loan,  1.75%, 7/01/22  170  170  175 ( ) 6/03/20  175 ( ) 6/03/20  175 ( ) 6/03/20	Aptean, Inc., 2016 1st Lien Term Loan, 5.00%, 12/20/22 BMC Software Finance, Inc., Term Loan,		358,994
1.75%, 7/01/22 70 70 70 70 70 70 70 70 70 70 70 70 70	Aptean, Inc., 2016 1st Lien Term Loan, 5.00%, 12/20/22 BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20 DTI Holdco, Inc., 2016 Term Loan B,	1,874	358,994 1,868,413
2,285 2,285	Aptean, Inc., 2016 1st Lien Term Loan, 5.00%, 12/20/22 BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20 DTI Holdco, Inc., 2016 Term Loan B, 5.09%, 9/21/23	1,874	358,994
	Aptean, Inc., 2016 1st Lien Term Loan, 1.00%, 12/20/22 BMC Software Finance, Inc., Term Loan, 1.00%, 9/10/20 DTI Holdco, Inc., 2016 Term Loan B, 1.09%, 9/21/23 Hyland Software, Inc., 2015 Term Loan, 1.75%, 7/01/22	1,874 958	358,994 1,868,413
2,495 2,49	Aptean, Inc., 2016 1st Lien Term Loan, 1.00%, 12/20/22 BMC Software Finance, Inc., Term Loan, 1.00%, 9/10/20 DTI Holdco, Inc., 2016 Term Loan B, 1.09%, 9/21/23 Hyland Software, Inc., 2015 Term Loan, 1.75%, 7/01/22 Infor US, Inc., Term Loan B5,	1,874 958 70	358,994 1,868,413 952,218

Informatica Corp., Term Loan,		
4.50%, 8/05/22 IPS Corp., 2016 1st Lien Term Loan,		
6.25%, 12/20/23	395	397,963
IQOR US, Inc., Term Loan B,		
6.00%, 4/01/21	453	434,585
Kronos Incorporated, 2nd Lien Term Loan,		
9.25%, 11/01/24	1,045	1,078,440
Kronos, Inc., 1st Lien Term Loan,		
5.00%, 11/01/23	2,835	2,865,136
Landslide Holdings, Inc., 2017 Term Loan B,		
5.75%, 1/20/24	245	246,269
Mitchell International, Inc.:		
1st Lien Term Loan, 4.50%, 10/13/20	1,307	1,312,361
2nd Lien Term Loan, 8.50%, 10/11/21	1,000	992,000
Optiv Security, Inc.:		
1st Lien Term Loan, 4.25%, 1/19/24	1,765	1,774,566
2nd Lien Term Loan, 9.50%, 1/19/25	465	471,506

12 BLACKROCK FLOATING RATE INCOME TRUST

	Par	
Floating Rate Loan Interests (b)	(000)	Value
Software (continued)	` ,	
RP Crown Parent, LLC, 2016 Term Loan B, 4.50%, 10/12/23	JSD 1,365	\$ 1,374,754
SolarWinds, Inc., 2016 Term Loan, 5.50%, 2/05/23	1,990	1,991,413
Solera LLC, Term Loan B, 5.75%, 3/03/23	1,036	1,046,000
Sophia, L.P., 2017 Term Loan B, 4.25%, 9/30/22	1,526	1,528,325
SS&C Technologies, Inc.:		
2015 Term Loan B1, 4.03%, 7/08/22	2,929	2,955,892
2015 Term Loan B2, 4.03%, 7/08/22	281	283,480
Synchronoss Technologies, Inc., Term Loan, 3.77%, 1/12/24	1,200	1,204,128
Tibco Software, Inc., 2017 Term Loan B, 5.50%, 12/04/20	1,181	1,189,852
		29,166,229
Specialty Retail 2.9%		
Academy Ltd., 2015 Term Loan B, 5.04%, 7/01/22	1,100	959,073
Bass Pro Group LLC:		
Asset Sale Term Loan, 5.72%, 5/04/18	410	408,721
Term Loan, 4.02%, 6/05/20	487	484,868
Term Loan B, 5.97%, 12/16/23	505	488,981
Leslie s Poolmart, Inc., 2016 Term Loan, 5.25%, 8/16/23	743	747,410
Michaels Stores, Inc., 2016 Term Loan B1, 3.75%, 1/30/23	2,711	2,695,415
Outerwall ,Inc., 1st Lien Term Loan, 5.25%, 9/27/23	499	504,830
Party City Holdings, Inc., 2016 Term Loan, 3.82%, 8/19/22	1,748	1,736,081
Petco Animal Supplies, Inc., 2017 Term Loan B, 4.25%, 1/09/23	1,495	1,473,807
Things Remembered, Inc., 2016 Term Loan, 11.00%, 2/29/20	577	158,806
		9,657,992
Technology Hardware, Storage & Peripherals 0.7%	4.504	1.505.551
Dell Inc., 2016 Term Loan B, 4.03%, 9/07/23	1,591	1,597,774
Linxens France SA, Term Loan, 5.00%, 10/14/22	475	477,576
Oberthur Technologies SA,	143	144.702
2016 Term Loan B1, 4.70%, 12/15/23	Par	144,702
	rai	
Floating Rate Loan Interests (b)	(000)	Value
Technology Hardware, Storage & Peripherals (continued)		
Western Digital Corp., Term Loan A, 2.78%, 4/29/21	USD 242	\$ 242,084
T. (2) A 10 I C 1 . 0.70		2,462,136
Textiles, Apparel & Luxury Goods 0.5%	1,489	1,499,275
Ascend Performance Materials LLC, Term Loan B, 6.50%, 8/12/22  J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21	208	116,127
		1,615,402
Thrifts & Mortgage Finance 0.5%		1,015,402
IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21		
	1 604	1 702 007
Trading Companies & Distributors 1.0%	1,694	1,702,007
Trading Companies & Distributors 1.0%  Beacon Roofing Supply, Inc., Term Loan B, 3.71%, 10/01/22  HD Supply, Inc.:	865	870,494
Trading Companies & Distributors 1.0%  Beacon Roofing Supply, Inc., Term Loan B, 3.71%, 10/01/22  HD Supply, Inc.: Incremental Term Loan B1, 3.75%, 8/13/21	865 1,750	870,494 1,760,000
Trading Companies & Distributors 1.0% Beacon Roofing Supply, Inc., Term Loan B, 3.71%, 10/01/22 HD Supply, Inc.: Incremental Term Loan B1, 3.75%, 8/13/21 Incremental Term Loan B2, 3.75%, 10/17/23	865 1,750 623	870,494 1,760,000 628,113
Trading Companies & Distributors 1.0%  Beacon Roofing Supply, Inc., Term Loan B, 3.71%, 10/01/22  HD Supply, Inc.: Incremental Term Loan B1, 3.75%, 8/13/21	865 1,750	870,494 1,760,000
Trading Companies & Distributors 1.0% Beacon Roofing Supply, Inc., Term Loan B, 3.71%, 10/01/22 HD Supply, Inc.: Incremental Term Loan B1, 3.75%, 8/13/21 Incremental Term Loan B2, 3.75%, 10/17/23 Nexeo Solutions LLC, 2016 Term Loan, 5.29%, 6/09/23	865 1,750 623	870,494 1,760,000 628,113
Trading Companies & Distributors 1.0%  Beacon Roofing Supply, Inc., Term Loan B, 3.71%, 10/01/22  HD Supply, Inc.: Incremental Term Loan B1, 3.75%, 8/13/21 Incremental Term Loan B2, 3.75%, 10/17/23  Nexeo Solutions LLC, 2016 Term Loan, 5.29%, 6/09/23  Transportation 0.2%	865 1,750 623 154	870,494 1,760,000 628,113 155,382 3,413,989
Trading Companies & Distributors 1.0%  Beacon Roofing Supply, Inc., Term Loan B, 3.71%, 10/01/22  HD Supply, Inc.: Incremental Term Loan B1, 3.75%, 8/13/21 Incremental Term Loan B2, 3.75%, 10/17/23  Nexeo Solutions LLC, 2016 Term Loan, 5.29%, 6/09/23  Transportation 0.2%  Gruden Acquisition, Inc., 1st Lien Term Loan, 5.75%, 8/18/22	865 1,750 623	870,494 1,760,000 628,113 155,382
Trading Companies & Distributors 1.0%  Beacon Roofing Supply, Inc., Term Loan B, 3.71%, 10/01/22  HD Supply, Inc.: Incremental Term Loan B1, 3.75%, 8/13/21 Incremental Term Loan B2, 3.75%, 10/17/23  Nexeo Solutions LLC, 2016 Term Loan, 5.29%, 6/09/23  Transportation 0.2%  Gruden Acquisition, Inc., 1st Lien Term Loan, 5.75%, 8/18/22  Wireless Telecommunication Services 2.5%	865 1,750 623 154	870,494 1,760,000 628,113 155,382 3,413,989 758,687
Trading Companies & Distributors 1.0%  Beacon Roofing Supply, Inc., Term Loan B, 3.71%, 10/01/22  HD Supply, Inc.: Incremental Term Loan B1, 3.75%, 8/13/21 Incremental Term Loan B2, 3.75%, 10/17/23  Nexeo Solutions LLC, 2016 Term Loan, 5.29%, 6/09/23  Transportation 0.2%  Gruden Acquisition, Inc., 1st Lien Term Loan, 5.75%, 8/18/22	865 1,750 623 154	870,494 1,760,000 628,113 155,382 3,413,989

Radiate Holdco LLC, 1st Lien Term Loan, 3.75%, 12/02/23

635

639,661

**Total Floating Rate Loan Interests** 139.1%

8,658,241 478,176,793

Investment Companies	Shares	
Capital Markets 0.0%		
Eaton Vance Floating-Rate Income Trust	34	516

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2017

13

BlackRock Floating Rate Income Trust (BGT)

Investment Companies	Shares	•	Value
Capital Markets (continued)	Shares		vaiuc
Eaton Vance Senior Income Trust	8.0	925	\$ 60,601
Total Investment Companies 0.0%	,,,,		61,117
·			
	Benefici	al	
	Interes	t	
Other Interests 0.0% (f)	(000)		
Auto Components 0.0%	(000)		
•	USD 5	500	6
Warrants	Shares	i	
Chemicals 0.0%			
British Vita Holdings Co. (Non-Expiring)		66	
Software 0.0%			
Bankruptcy Management Solutions, Inc.;			
Expires 07/01/18	1	81	1,493
Expires 07/01/19		195	731
Expires 07/01/20	2	292	803
Warrants	Shares		Value
Software (continued)			
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19,	,		
Strike Price \$42.27)	1,501	\$	481
Total Warrants 0.0%			3,508
Total Long-Term Investments			
(Cost \$508,643,251 148.6%			510,735,989
Short-Term Securities			
	2,816,178		2,816,178
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.40% (g)(h)	2,816,178		2,816,178
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.40% (g)(h)  Total Short-Term Securities	2,816,178		, ,
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.40% (g)(h)  Total Short-Term Securities  (Cost \$2,816,178) 0.8%	2,816,178		2,816,178 2,816,178
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.40% (g)(h)	2,816,178		, ,
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.40% (g)(h)  Total Short-Term Securities  (Cost \$2,816,178) 0.8%  Total Options Purchased	2,816,178		, ,
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.40% (g)(h)  Total Short-Term Securities  (Cost \$2,816,178) 0.8%  Total Options Purchased  (Cost \$25,422) 0.0%	2,816,178		, ,
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.40% (g)(h)  Total Short-Term Securities  (Cost \$2,816,178) 0.8%  Total Options Purchased  (Cost \$25,422) 0.0%  Total Investments	2,816,178		, ,
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.40% (g)(h)  Total Short-Term Securities  (Cost \$2,816,178) 0.8%  Total Options Purchased  (Cost \$25,422) 0.0%  Total Investments (Cost \$511,484,851*) 149.4%	2,816,178		2,816,178
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.40% (g)(h)  Total Short-Term Securities  (Cost \$2,816,178) 0.8%  Total Options Purchased  (Cost \$25,422) 0.0%  Total Investments (Cost \$511,484,851*) 149.4%	2,816,178		2,816,178 513,552,167

<sup>\*</sup> As of January 31, 2017, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

 Tax cost
 \$ 511,550,281

 Gross unrealized appreciation
 \$ 5,686,396

Gross unrealized depr	reciation		(3,684,510)
Net unrealized apprec	ciation	\$	2,001,886
14	BLACKROCK FLOATING RATE INCOME TRUST	JANUARY 31, 2017	

### Schedule of Investments (continued)

BlackRock Floating Rate Income Trust (BGT)

#### Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) Variable rate security. Rate as of period end.
- (c) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (d) Issuer filed for bankruptcy and/or is in default.
- (e) Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
- (f) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- (g) During the period ended January 31, 2017, investments in issuers considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliate	Shares Held at October 31, 2016	Net Activity	Shares Held at January 31, 2017	Value at January 31, 2017	Income	Net Realized Gain	Change in Unrealized Appreciation (Depreciation)	
BlackRock Liquidity Funds, T-Fund,							_	
Institutional Class	7,275,589	(4,459,411)	\$ 2,816,178	\$ 2,816,178	\$ 1,913	\$ 11		
iShares iBoxx \$ High Yield Corporate Bond ETF	16,868	(16,868)			6,508	2,164	\$ (4,940)	)
				\$ 2.816.178	\$ 8.421	\$ 2.175	\$ (4.940)	)

#### (h) Current yield as of period end.

For Trust compliance purposes, the sector classifications refer to one or more of the sector sub-classifications used by one or more widely recognized market indexes or rating group indexes, and/or as defined by the investment adviser. These definitions may not apply for purposes of this report, which may combine such sector sub-classifications for reporting ease.

#### Derivative Financial Instruments Outstanding as of Period End

#### Forward Foreign Currency Exchange Contracts

Currency		Cui	rrency		Settlement	Appreciation		
Purchase	ed	5	Sold	Counterparty	Date	(Dep	preciation)	
USD	626,318	EUR	602,000	UBS AG	2/03/17	\$	(23,563)	

Unrealized

USD	1,322,987	GBP	1,083,000	Royal Bank of Scotland PLC	2/03/17	(39,446)
USD	645,846	EUR	600,000	Morgan Stanley & Co. International PLC	3/06/17	(2,665)
USD	1,353,057	GBP	1,083,000	Barclays Bank PLC	3/06/17	(10,183)
Total						\$ (75,857)

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2017

15

# Schedule of Investments (continued)

BlackRock Floating Rate Income Trust (BGT)

#### **OTC Options Purchased**

16

o re options rurenuseu					Notional		
	Put/		Expiration	Strike	Amount		
Description	Call	Counterparty	Date	Price	(000)	Contracts	Value
Marsico Parent Superholdco LLC	Call	Goldman Sachs & Co.	12/14/19	942.86	USD	0 26	\$

#### **Centrally Cleared Interest Rate Swaps**

Fixed Rate	Floating Rate	Effective Date	Expiration Date	Notional Amount (000)		Appreciation (Depreciation)	
1.92%	3-Month LIBOR	1/31/17	12/14/21	USD	870	\$	1,542
1.92%	3-Month LIBOR	1/31/17	12/14/21	USD	1,305		2,190
1.91%	3-Month LIBOR	1/31/17	12/16/21	USD	1,500		3,393
Total						\$	7 125

BLACKROCK FLOATING RATE INCOME TRUST

BlackRock Floating Rate Income Trust (BGT)

#### Portfolio Abbreviations

CLO Collateralized Loan Obligation

**DIP** Debtor-In-Possession

EUR Euro

GBP British Pound
PIK Payment-In-Kind
USD U.S. Dollar

#### Fair Value Hierarchy as of Period End

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

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

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

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

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety. Investments classified within Level 3 have significant unobservable inputs used by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee ) in determining the price for Fair Valued Investments. Level 3 investments include equity or debt issued by Private Companies. There may not be a secondary market, and/or there are a limited number of investors. Level 3 investments may also be adjusted to reflect illiquidity and/or non-transferability, with the amount of such discount estimated by the Global Valuation Committee in the absence of market information.

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

 $The following \ tables \ summarize \ the \ Trust \ \ s \ investments \ and \ derivative \ financial \ instruments \ categorized \ in \ the \ disclosure \ hierarchy:$ 

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 7,630,545	\$ 250,000	\$ 7,880,545

Common Stocks	\$ 465,340	9,770	18,906	494,016
Corporate Bonds		24,106,924	13,080	24,120,004
Floating Rate Loan Interests		448,050,028	30,126,765	478,176,793
Investment Companies	61,117			61,117
Other Interests			6	6
Warrants			3,508	3,508
Unfunded Floating Rate Loan Interests <sup>1</sup>		7,462		7,462
Short-Term Securities	2,816,178			2,816,178
Total	\$ 3,342,635	\$ 479,804,729	\$ 30,412,265	\$ 513,559,629

BLACKROCK FLOATING RATE INCOME TRUST

JANUARY 31, 2017

17

### Schedule of Investments (concluded)

BlackRock Floating Rate Income Trust (BGT)

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments <sup>2</sup>				
Assets:				
Interest rate contracts		\$ 7,125		\$ 7,125
Liabilities:				
Foreign currency exchange contracts		(75,857)		(75,857)
Total		\$ (68,732)		\$ (68,732)

- Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.
- <sup>2</sup> Derivative financial instruments are swaps, forward foreign currency exchange contracts and options purchased. Swaps and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument and options purchased are shown at value.

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

		Asset-		Floating Rate	Other		
	Common Stocks	Backed Securities	Corporate Bonds	Loan Interests	Interests	Warrants	Total
Assets:							
Opening balance, as of October 31, 2016	\$ 1,232,177	\$ 1,497,774	\$ 13,080	\$ 22,427,576	\$ 5	\$ 4,350	\$ 25,174,962
Transfers into Level 31				12,836,389			12,836,389
Transfers out of Level 3 <sup>2</sup>		(1,497,774)		(9,941,621)			(11,439,395)
Accrued discounts/premiums				18,749			18,749
Net realized gain <sup>1</sup> (loss)	859,718			(439,171)			420,547
Net change in unrealized	(465.040)			642.104		(0.12)	176 404
appreciation (depreciation) <sup>1</sup> ,	(465,949)	250.000		643,194	1	(842)	176,404
Purchases	(4.60=0.40)	250,000		9,009,994			9,259,994
Sales	(1,607,040)			(4,428,345)			(6,035,385)
Closing Balance, as of January 31, 2017	\$ 18,906	\$ 250,000	\$ 13,080	\$ 30,126,765	\$ 6	\$ 3,508	\$ 30,412,265
Net change in unrealized appreciation (depreciation) on investments still held at January 31, 2017 <sup>3</sup>	\$ (465,949)			\$ 194,227		\$ (842)	\$ (272,564)

<sup>&</sup>lt;sup>1</sup> As of October 31, 2016, the Trust used observable inputs in determining the value of certain investments. As of January 31, 2017, the Trust used significant unobservable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 2 to Level 3 in the disclosure hierarchy.

During the period ended January 31, 2017, there were no transfers between levels.

<sup>&</sup>lt;sup>2</sup> As of October 31, 2016, the Trust used significant unobservable inputs in determining the value of certain investments. As of January 31, 2017, the Trust used observable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 3 to Level 2 in the disclosure hierarchy.

<sup>&</sup>lt;sup>3</sup> Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at January 31, 2017 is generally due to investments no longer held or categorized as Level 3 at period end.

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial reporting purposes. As of period end, bank borrowings payable of \$135,000,000 are categorized as level 2 within the disclosure hierarchy.

BLACKROCK FLOATING RATE INCOME TRUST

18

#### Item 2 Controls and Procedures

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

Item 3 Exhibits

Certifications Attached hereto

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

BlackRock Floating Rate Income Trust

By: /s/ John M. Perlowski

John M. Perlowski

Chief Executive Officer (principal executive officer) of

BlackRock Floating Rate Income Trust

Date: March 23, 2017

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

By: /s/ John M. Perlowski

John M. Perlowski

Chief Executive Officer (principal executive officer) of

BlackRock Floating Rate Income Trust

Date: March 23, 2017

By: /s/ Neal J. Andrews

Neal J. Andrews

Chief Financial Officer (principal financial officer) of

BlackRock Floating Rate Income Trust

Date: March 23, 2017