BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC. Form N-CSR November 03, 2015

## UNITED STATES

### SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

### FORM N-CSR

### CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT

## **INVESTMENT COMPANIES**

Investment Company Act file number 811-21413

Name of Fund: BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

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 Strategies Fund, Inc., 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: 08/31/2015

Date of reporting period: 08/31/2015

Item 1 Report to Stockholders

AUGUST 31, 2015

### ANNUAL REPORT

BlackRock Defined Opportunity Credit Trust (BHL)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

BlackRock Limited Duration Income Trust (BLW)

Not FDIC Insured May Lose Value No Bank Guarantee

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# The Markets in Review

Dear Shareholder,

Diverging monetary policies and shifting economic outlooks between regions were the broader themes underlying market conditions during the 12-month period ended August 31, 2015. The period began with investors caught between the forces of low interest rates and an improving U.S. economy, high asset valuations, oil price instability and lingering geopolitical risks in Ukraine and the Middle East. U.S. growth picked up considerably in the fourth quarter of 2014, while the broader global economy showed signs of slowing. Investors favored the stability of U.S. assets despite expectations that the Federal Reserve (Fed) would eventually be inclined to raise short-term interest rates. International markets continued to struggle even as the European Central Bank and the Bank of Japan eased monetary policy. Oil prices plummeted in late 2014 due to a global supply-and-demand imbalance, sparking a sell-off in energy-related assets and emerging markets. Investors piled into U.S. Treasury bonds as their persistently low yields had become attractive as compared to the even lower yields on international sovereign debt.

Equity markets reversed in early 2015, with international markets outperforming the United States as global risks abated. Investors had held high expectations for the U.S. economy, but a harsh winter and west coast port strike brought disappointing first-quarter data and high valuations took their toll on U.S. stocks, while bond yields fell to extreme lows. (Bond prices rise as yields fall.) In contrast, economic reports in Europe and Asia easily beat investors very low expectations, and accommodative policies from central banks in those regions helped international equities rebound. Oil prices stabilized, providing some relief for emerging market stocks, although a stronger U.S. dollar continued to be a headwind for the asset class.

U.S. economic data regained momentum in the second quarter, helping U.S. stocks resume an upward path; however, the improving data underscored the likelihood that the Fed would raise short-term rates before the end of 2015 and bond yields moved swiftly higher. The month of June brought a sharp, but temporary, sell-off across most asset classes as Greece s long-brewing debt troubles came to an impasse. Although these concerns abated in the later part of July when the Greek parliament passed a series of austerity and reform measures, the calm was short-lived. Chinese equity prices plunged and experienced extreme volatility despite policymakers attempts to stabilize the market. Financial markets broadly were highly volatile during the month of August as evidence of a further deceleration in China s economy stoked worries about global growth. Equity and high yield assets declined, with emerging markets especially hard hit given falling commodity prices and lower growth estimates for many of those economies. High quality fixed income assets such as U.S. Treasury and municipal bonds benefited from investors seeking shelter from global volatility.

At BlackRock, we believe investors need to think globally, extend their scope across a broad array of asset classes and be prepared to move freely as market conditions change over time. We encourage you to talk with your financial advisor and visit blackrock.com for further insight about investing in today s markets.

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

#### Total Returns as of August 31, 2015

6-month	
(5, 32)%	

12-month 0.48%

U.S. large cap equities		
(S&P 500 <sup>®</sup> Index)		
U.S. small cap equities	(5.36)	0.03
(Russell 2000 <sup>®</sup> Index)		
International equities	(6.30)	(7.47)
(MSCI Europe, Australasia,		
Far East Index)		(22.05)
Emerging market equities	(15.97)	(22.95)
(MSCI Emerging Markets		
Index)	0.02	0.03
3-month Treasury bills (BofA Merrill Lynch	0.02	0.05
3-Month U.S. Treasury		
5-Month 0.5. Treasury		
Bill Index)	(2.2.0)	2.24
U.S. Treasury securities	(0.86)	3.24
(BofA Merrill Lynch		
10-Year U.S. Treasury Index) U.S. investment-grade bonds	(0.68)	1.56
(Barclays U.S.	(0.08)	1.50
Aggregate Bond Index)		
Tax-exempt municipal	0.21	2.38
bonds (S&P Municipal	0121	2100
Bond Index)		
U.S. high yield bonds	(2.85)	(2.93)
(Barclays U.S. Corporate		. ,
High Yield 2% Issuer		
Capped Index)		
Past performance is no guarantee of future results. Index performance is sh	own for illustrative purposes only. You cannot invest d	irectly in an

Past performance is no guarantee of future results. Index performance is shown for illustrative purposes only. You cannot invest directly in an index.

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Fund Summary as of August 31, 2015

#### BlackRock Defined Opportunity Credit Trust

**Fund Overview** 

BlackRock Defined Opportunity Credit Trust s (BHL) (the Fund ) primary investment objective is to provide high current income, with a secondary objective of long-term capital appreciation. The Fund seeks to achieve its investment objectives by investing substantially all of its assets in loan and debt instruments and loan-related and debt-related instruments (collectively credit securities ). The Fund invests, under normal market conditions, at least 80% of its assets in any combination of the following credit securities: (i) senior secured floating rate and fixed rate loans; (ii) second lien or other subordinated or unsecured floating rate and fixed rate loans or debt; (iii) credit securities that are rated below investment grade quality; and (iv) investment grade corporate bonds. The Fund may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Fund s investment objectives will be achieved.

**Portfolio Management Commentary** Returns for the 12 months ended August 31, 2015 were as follows:

	Returns Ba	<b>Returns Based On</b>		
	Market Price	NAV <sup>3</sup>		
BHL <sup>1</sup>	0.15%	2.80%		
Lipper Loan Participation Funds <sup>2</sup>	(3.67)%	0.25%		

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> Average return.

<sup>3</sup> The Fund s discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.

The following discussion relates to the Fund s absolute performance based on NAV:

#### What factors influenced performance?

Despite weakness in late 2014, the loan market provided a modest positive return for the full 12-month period. Given the positive returns experienced, the Fund s use of leverage added modestly to performance for the period. The Fund s exposure to names in the health care and technology sectors were amongst the top performers over the period.

During the period, oil prices experienced a significant decline and most commodity prices came under pressure as well. As a result, prices for the Fund s holdings within the energy sector fell notably during the period and detracted from returns. The metals & mining sector, while a smaller component of the market, declined also. The electric segment, and in particular Texas Utilities, was an additional detractor. Finally, the Fund s modest position in equity was a negative contributor.

#### Describe recent portfolio activity.

During the period, the Fund maintained its overall focus on the higher quality segments of the loan market in terms of loan structure, liquidity and overall credit quality. The Fund has concentrated its investments in strong companies with stable cash flows and high quality collateral, with the ability to meet interest obligations and ultimately return principal. From a sector perspective, the Fund added to names in the pharmaceuticals and health care sectors, where increased merger and acquisition activity has led to some attractive investment opportunities. **Describe portfolio positioning at period end.** 

At period end, the Fund held a majority of its total portfolio in floating rate loan interests (bank loans), with a small position in high yield corporate bonds and other interests. The Fund maintained its highest concentration in higher coupon B-rated loans of select issuers while limiting exposure to low coupon BB-rated loans. Additionally, the Fund held a modest position in CCC-rated loans, with a focus on names that have shown consistent credit improvement. In general, the Fund maintained a bias toward more liquid loans, which have held up better during recent market volatility.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

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#### BlackRock Defined Opportunity Credit Trust

Fund Information	
Symbol on New York Stock Exchange ( NYSE )	BHL
Initial Offering Date	January 31, 2008
Current Distribution Rate on Closing Market Price as of August 31, 2015 (\$12.95) <sup>1</sup>	5.40%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0583
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.6996
Economic Leverage as of August 31, 2015 <sup>3</sup>	26%

- <sup>1</sup> Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.
- <sup>2</sup> The monthly distribution per Common Share, declared on October 1, 2015, was decreased to \$0.0510 per share. The current distribution rate on closing market price, current monthly distribution per Common Share, and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future.
- <sup>3</sup> Represents bank borrowings outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

#### Market Price and Net Asset Value Per Share Summary

	8/31/15	8/31/14	Change	High	Low
Market Price	\$ 12.95	\$13.84	(6.43)%	\$13.89	\$12.60
Net Asset Value	\$ 13.84	\$ 14.41	(3.96)%	\$ 14.42	\$ 13.72

Market Price and Net Asset Value History For the Past Five Years

#### Overview of the Fund s Total Investments

Portfolio Composition	8/31/15	8/31/144
Floating Rate Loan Interests	94%	94%
Corporate Bonds	3	2
Asset-Backed Securities	3	2
Short-Term Securities	5	1
Common Stocks	5	1
Other <sup>6</sup>		

<sup>4</sup> Information has been revised to conform to current year presentation.

<sup>5</sup> Representing less than 1% of the Fund s total investments.

<sup>6</sup> Includes a less than 1% holding in each of the following investment types: Investment Companies, Non-Agency Mortgage-Backed Securities and Warrants.

Credit Quality Allocation <sup>7,8</sup>	8/31/15	8/31/144
A	1%	
BBB/Baa	8	6%
BB/Ba	45	43
В	40	44
CCC/Caa	3	4
N/R	3	3

<sup>7</sup> For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either Standard & Poor s (S&P) or Moody s Investors Service (Moody s) if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

<sup>8</sup> Excludes short-term securities.

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AUGUST 31, 2015

## Fund Summary as of August 31, 2015

#### BlackRock Floating Rate Income Strategies Fund, Inc.

#### **Fund Overview**

BlackRock Floating Rate Income Strategies Fund, Inc. s (FRA) (the Fund ) investment objective is to provide shareholders with high current income and such preservation of capital as is consistent with investment in a diversified, leveraged portfolio consisting primarily of floating rate debt securities and instruments. The Fund seeks to achieve its investment objective by investing, under normal market conditions, at least 80% of its assets in floating rate debt securities, including floating or variable rate debt securities that pay interest at rates that adjust whenever a specified interest rate changes and/or which reset on predetermined dates (such as the last day of a month or calendar quarter). The Fund invests a substantial portion of its investments in floating rate debt securities consisting of secured or unsecured senior floating rate loans that are rated below investment grade. The Fund may invest directly in floating rate debt securities or synthetically through the use of derivatives.

No assurance can be given that the Fund s investment objective will be achieved.

#### **Portfolio Management Commentary**

Returns for the 12 months ended August 31, 2015 were as follows:

	Returns Base	<b>Returns Based On</b>		
	Market Price	NAV <sup>3</sup>		
FRA <sup>1</sup>	(3.71)%	$2.88\%^{4}$		
Lipper Loan Participation Funds <sup>2</sup>	(3.67)%	0.25%		

- <sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.
- <sup>2</sup> Average return.
- <sup>3</sup> The Fund s discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.
- <sup>4</sup> For financial reporting purposes, the market value of certain investments were adjusted as of report date. Accordingly, the net asset value ( NAV ) per share and total return based on net asset value performance presented herein are different than the information previously published on August 31, 2015. The following discussion relates to the Fund s absolute performance based on NAV:

#### What factors influenced performance?

During the 12-month period, oil prices experienced a significant decline and most commodity prices came under pressure as well. As a result, prices for the Fund s holdings within the energy sector fell notably during the period and detracted from returns. The metals & mining sector, while a smaller component of the market, declined also.

Leading positive contributors to the Fund s absolute performance included holdings within health care and technology. **Describe recent portfolio activity.** 

During the period, the Fund maintained its overall focus on the higher quality segments of the loan market in terms of loan structure, liquidity and overall credit quality. The Fund has concentrated its investments in strong companies with stable cash flows and high quality collateral, with the ability to meet interest obligations and ultimately return principal. The Fund has been actively participating in the new-issue market when possible, however new issuance for loans is at its lowest level in years. In view of limited upside within the CCC-rated loans space, exposure there has been reduced to a modest amount in line with the benchmark. Additionally, the portfolio increased its exposure to higher quality A- rated and BBB-rated collateralized loan obligations (CLOs), and from a sector perspective added to names in the pharmaceuticals and technology sectors, while reducing risk in lodging.

Describe portfolio positioning at period end.

At period end, the Fund held a majority of its total portfolio in floating rate loan interests (bank loans), with a meaningful position as well in floating rate CLOs based on attractive relative valuations. The Fund also held a relatively small position in high yield bonds. The Fund maintained its highest concentration in higher coupon B-rated loans of select issuers while limiting exposure to low coupon BB-rated loans. Additionally, the Fund held a modest position in CCC-rated loans, while generally maintaining low exposure to lower quality, less liquid loans. The Fund s largest positions included Valeant Pharmaceuticals International, Inc., First Data Corp. (technology), and Level 3 Communications).

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#### BlackRock Floating Rate Income Strategies Fund, Inc.

Fund Information	
Symbol on NYSE	FRA
Initial Offering Date	October 31, 2003
Current Distribution Rate on Closing Market Price as of August 31, 2015 (\$12.94) <sup>1</sup>	6.25%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0674
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.8088
Economic Leverage as of August 31, 2015 <sup>3</sup>	26%

- <sup>1</sup> Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.
- <sup>2</sup> The monthly distribution per Common Share, declared on October 1, 2015, was decreased to \$0.0610 per share. The current distribution rate on closing market price, current monthly distribution per Common Share, and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future.
- <sup>3</sup> Represents bank borrowings outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

#### Market Price and Net Asset Value Per Share Summary

	8/31/15	8/31/14	Change	High	Low
Market Price	\$12.94	\$14.26	(9.26)%	\$14.32	\$11.84
Net Asset Value	\$14.91	\$15.38	(3.06)%	\$15.38	\$14.69

Market Price and Net Asset Value History For the Past Five Years

#### Overview of the Fund s Total Investments

Portfolio Composition	8/31/15	8/31/144
Floating Rate Loan Interests	92%	93%
Corporate Bonds	3	3
Asset-Backed Securities	4	2
Common Stocks	1	1
Other	5	1

<sup>4</sup> Information has been revised to conform to current year presentation.

<sup>5</sup> Includes a less than 1% holding in each of the following investment types: Investment Companies, Non-Agency Mortgage-Backed Securities, Options Purchased, Other Interests, Short-Term Securities and Warrants.

Credit Quality Allocation <sup>6,7</sup>	8/31/15	8/31/14 <sup>4</sup>
A	1%	
BBB/Baa	8	6%
BB/Ba	44	43
В	40	43
CCC/Caa	3	4
N/R	4	4

<sup>6</sup> For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody s if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

<sup>7</sup> Excludes short-term securities.

ANNUAL REPORT

AUGUST 31, 2015

### Fund Summary as of August 31, 2015

#### **BlackRock Limited Duration Income Trust**

#### Fund Overview

BlackRock Limited Duration Income Trust s (BLW) (the Fund ) investment objective is to provide current income and capital appreciation. The Fund seeks to achieve its investment objective by investing primarily in three distinct asset classes:

intermediate duration, investment grade corporate bonds, mortgage-related securities, asset-backed securities and U.S. Government and agency securities;

senior, secured floating rate loans made to corporate and other business entities; and

U.S. dollar-denominated securities of U.S. and non-U.S. issuers rated below investment grade and, to a limited extent, non-U.S. dollar denominated securities of non-U.S. issuers rated below investment grade.

The Fund s portfolio normally has an average portfolio duration of less than five years (including the effect of anticipated leverage), although it may be longer from time to time depending on market conditions. The Fund may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Fund s investment objective will be achieved.

#### Portfolio Management Commentary

Returns for the 12 months ended August 31, 2015 were as follows:

	Returns Base	<b>Returns Based On</b>		
	Market Price	NAV <sup>3</sup>		
BLW <sup>1</sup>	(5.74)%	$2.23\%^{4}$		
Lipper High Yield Funds (Leveraged) <sup>2</sup>	(12.17)%	(5.11)%		

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

- <sup>2</sup> Average return.
- <sup>3</sup> The Fund s discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.

<sup>4</sup> For financial reporting purposes, the market value of certain investments were adjusted as of report date. Accordingly, the net asset value ( NAV ) per share and total return based on net asset value performance presented herein are different than the information previously published on August 31, 2015. The following discussion relates to the Fund s absolute performance based on NAV:

#### What factors influenced performance?

The main contributors to the Fund s absolute performance were its exposure to term loans, asset-backed securities (ABS) and its duration and yield curve positioning.

The main detractors from the Fund s absolute performance during the period were its marginal positions in equity securities.

The Fund held derivatives during the reporting period, which had a neutral effect on performance. **Describe recent portfolio activity.** 

The Fund reduced its exposure to high yield, while it increased its allocation to ABS and commercial mortgage-backed securities (CMBS). The Fund made these moves in anticipation of a negative impact on credit sentiment as the Federal Reserve's quantitative easing program came to an end, and in the belief that ABS and CMBS offered attractive relative value. **Describe portfolio positioning at period end.** 

At period end, the Fund maintained a diversified exposure to non-government spread sectors including high yield and term loans as well as investment grade corporate credit, CMBS, ABS, and mortgage-backed securities (MBS).

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

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#### **BlackRock Limited Duration Income Trust**

**Fund Information** 

Symbol on NYSE	BLW
Initial Offering Date	July 30, 2003
Current Distribution Rate on Closing Market Price as of August 31, 2015 (\$14.60) <sup>1</sup>	8.18%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0995
Current Annualized Distribution per Common Share <sup>2</sup>	\$1.1940
Economic Leverage as of August 31, 2015 <sup>3</sup>	30%

<sup>1</sup> Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.

- <sup>2</sup> The monthly distribution per Common Share, declared on October 1, 2015, was decreased to \$0.0870 per share. The current distribution rate on closing market price, current monthly distribution per Common Share, and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future.
- <sup>3</sup> Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowing) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

#### Market Price and Net Asset Value Per Share Summary

	8/31/15	8/31/14	Change	High	Low
Market Price	\$ 14.60	\$ 16.81	(13.15)%	\$ 16.84	\$13.76
Net Asset Value	\$17.04	\$ 18.09	(5.80)%	\$18.10	\$ 16.93

Market Price and Net Asset Value History For the Past Five Years

#### Overview of the Fund s Total Investments

Portfolio Composition	8/31/15	8/31/144
Corporate Bonds	38%	42%
Floating Rate Loan Interests	26	32
Asset-Backed Securities	16	5
Non-Agency Mortgage-Backed Securities	10	7
Preferred Securities	8	8
U.S. Government Sponsored Agency Securities	1	4
Foreign Agency Obligations	1	5

Common Stocks	5	1
Short-Term Securities	5	1
Other	6	7

<sup>4</sup> Information has been revised to conform to current year presentation.

- <sup>5</sup> Representing less than 1% of the Fund s total investments.
- <sup>6</sup> Includes a less than 1% holding in each of the following investment types: Options Purchased, Other Interests and Warrants.
- <sup>7</sup> Includes a less than 1% holding in each of the following investment types: Options Purchased, Options Written, Other Interests and Warrants.

Credit Quality Allocation <sup>8,9</sup>	8/31/15	8/31/144
Credit Quality Allocation <sup>8,9</sup> AAA/Aaa <sup>10</sup>	2%	6%
AA/Aa	2	2
A	8	3
BBB/Baa	17	15
BB/Ba	31	32
В	25	31
CCC/Caa	5	7
N/R	10	4

<sup>8</sup> For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody s if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

<sup>9</sup> Excludes short-term securities.

<sup>10</sup> The investment advisor evaluates the credit quality of not-rated investments based upon certain factors including, but not limited to, credit ratings for similar investments and financial analysis of sectors, individual investments and/or issuer. Using this approach, the investment advisor has deemed U.S. Government Sponsored Agency Securities and U.S. Treasury Obligations as AAA/Aaa.

ANNUAL REPORT

AUGUST 31, 2015

# The Benefits and Risks of Leveraging

The Funds may utilize leverage to seek to enhance the distribution rate on, and net asset value ( NAV ) of, their common shares ( Common Shares ). However, these objectives cannot be achieved in all interest rate environments.

In general, the concept of leveraging is based on the premise that the financing cost of leverage, which is based on short-term interest rates, is normally lower than the income earned by a Fund on its longer-term portfolio investments purchased with the proceeds from leverage. To the extent that the total assets of the Funds (including the assets obtained from leverage) are invested in higher-yielding portfolio investments, the Funds shareholders benefit from the incremental net income. The interest earned on securities purchased with the proceeds from leverage is paid to shareholders in the form of dividends, and the value of these portfolio holdings is reflected in the per share NAV.

To illustrate these concepts, assume a Fund s capitalization is \$100 million and it utilizes leverage for an additional \$30 million, creating a total value of \$130 million available for investment in longer-term income securities. If prevailing short-term interest rates are 3% and longer-term interest rates are 6%, the yield curve has a strongly positive slope. In this case, the Fund s financing costs on the \$30 million of proceeds obtained from leverage are based on the lower short-term interest rates. At the same time, the securities purchased by the Funds with the proceeds from leverage earn income based on longer-term interest rates. In this case, the Fund s financing cost of leverage is significantly lower than the income earned on the Fund s longer-term investments acquired from such leverage proceeds, and therefore the holders of Common Shares (Common Shareholders) are the beneficiaries of the incremental net income.

However, in order to benefit shareholders, the return on assets purchased with leverage proceeds must exceed the ongoing costs associated with the leverage. If interest and other costs of leverage exceed the Funds return on assets purchased with leverage proceeds, income to shareholders is lower than if the Funds had not used leverage. Furthermore, the value of the Funds portfolio investments generally varies inversely with the direction of long-term interest rates, although other factors can influence the value of portfolio investments. In contrast, the value of the Funds obligations under their leverage arrangements generally does not fluctuate in relation to interest rates. As a result, changes in interest rates can influence the Funds NAVs positively or negatively. Changes in the future direction of interest rates are very difficult to predict accurately, and there is no assurance that the Funds intended leveraging strategy will be successful.

Leverage also generally causes greater changes in the Funds NAVs, market prices and dividend rates than comparable portfolios without leverage. In a declining market, leverage is likely to cause a greater decline in the net asset value and market price of Funds shares than if the Funds were not leveraged. In addition, the Funds may be required to sell portfolio securities at inopportune times or at distressed values in order to comply with regulatory requirements applicable to the use of leverage or as required by the terms of leverage instruments, which may cause the Funds to incur losses. The use of leverage may limit the Funds ability to invest in certain types of securities or use certain types of hedging strategies. The Funds incur expenses in connection with the use of leverage, all of which are borne by Common Shareholders and may reduce income to the Common Shares. Moreover, to the extent the calculation of the Funds investment advisory fees includes assets purchased with the proceeds of leverage, the investment advisory fees payable to the Funds investment advisor will be higher than if the Funds did not use leverage.

Each Fund may utilize leverage through a credit facility or reverse repurchase agreements as described in the Notes to Financial Statements.

Under the Investment Company Act of 1940, as amended (the 1940 Act ), the Funds are permitted to issue debt up to 3/3% of their total managed assets. A Fund may voluntarily elect to limit its leverage to less than the maximum amount permitted under the 1940 Act. In addition, a Fund may also be subject to certain asset coverage, leverage or portfolio composition requirements imposed by its credit facility, which may be more stringent than those imposed by the 1940 Act.

If a Fund segregates or designates on its books and records cash or liquid assets having values not less than the value of the Fund s obligations under the reverse repurchase agreement (including accrued interest), then such transaction is not considered a senior security and is not subject to the foregoing limitations and requirements under the 1940 Act.

# Derivative Financial Instruments

The Funds may invest in various derivative financial instruments. Derivative financial instruments are used to obtain exposure to a security, index and/or market without owning or taking physical custody of securities or to manage market, equity, credit, interest rate, foreign currency exchange rate, commodity and/or other risks. Derivative financial instruments may give rise to a form of economic leverage. Derivative financial instruments involve risks, including the imperfect correlation between the value of a derivative financial instrument and the underlying asset,

possible default of the counterparty to the transaction or illiquidity of the derivative financial instrument. The Funds ability to use a derivative financial instrument successfully depends on the investment advisor s ability to predict pertinent market movements accurately, which cannot be assured. The use of derivative financial instruments may result in losses greater than if they had not been used, may limit the amount of appreciation a Fund can realize on an investment and/or may result in lower distributions paid to shareholders. The Funds investments in these instruments are discussed in detail in the Notes to Financial Statements.

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# Schedule of Investments August 31, 2015

### BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

Common Stocks Diversified Consumer Services 0.4%	Shares	Value
Cengage Thomson Learning	8,922	\$ 233,087
Houghton Mifflin Harcourt Co. (a)	12,055	272,202
Total Common Stocks 0.4%		505,289

		Par	
Asset-Backed Securities (b)		(000)	
ALM Loan Funding, Series 2013-7RA, Class C, 3.74%, 4/24/24 (c)	USD	500	487,710
ALM XIV Ltd., Series 2014-14A, Class C, 3.74%, 7/28/26 (c)		713	682,492
ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class B, 3.16%, 7/15/27 (c)		350	347,620
Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 3.98%, 10/15/26 (c)		250	240,778
Atrium CDO Corp., Series 9A, Class D, 3.83%, 2/28/24 (c)		250	241,959
Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c)		295	290,280
Carlyle Global Market Strategies CLO Ltd., Series 2012-4A, Class D, 4.79%, 1/20/25 (c)		250	250,168
Cent CLO 22 Ltd., Series 2014-22A, Class C, 4.06%, 11/07/26 (c)		250	243,950
LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (d)		500	430,000
North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)		250	240,000
Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D,			
3.48%, 10/25/25 (c)		250	230,796
Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)		250	248,177
Venture XXI CLO Ltd., Series 2015-21A, Class A, 1.77%, 7/15/27 (c)		250	249,250
Voya CLO Ltd., Series 2014-4A, Class SUB, 0.00%, 10/14/26 (d)		1,000	785,915
Total Asset-Backed Securities 4.0%			4,969,095

Corporate Bonds			
Airlines 0.7%			
American Airlines Pass-Through Trust, Series 2013-2, Class C, 6.00%, 1/15/17 (b)		247	252,894
Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 12/17/16		42	44,550
US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 6/03/18		590	594,425
			891,869
Auto Components 0.1%			
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 3.50%, 3/15/17		164	163,180
		Par	
Corporate Bonds		(000)	Value
Commercial Services & Supplies 0.2%			
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 3.07%, 12/01/17 (c)	USD	68	\$ 67,660
AWAS Aviation Capital Ltd., 7.00%, 10/17/16 (b)		187	187,806
			255,466
Communications Equipment 0.1%			
Avaya, Inc., 7.00%, 4/01/19 (b)		101	90,648
Containers & Packaging 0.2%		2(0)	251 000
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 3.34%, 12/15/19 (b)(c)		260	254,800
Diversified Telecommunication Services 0.3%			
Lavel 2 Einspeine Inc.			
6.		229	220.710
Level 3 Financing, Inc.: 3.91%, 1/15/18 (c) 6.13% - 1/15/01		228	229,710
3.91%, 1/15/18 (c)		228 127	229,710 133,033
3.91%, 1/15/18 (c)			- /
6			133,033

Health Care Providers & Services 0.2%		
Tenet Healthcare Corp., 3.84%, 6/15/20 (b)(c)	310	311,705
Media 0.9%		
Altice Financing SA, 6.63%, 2/15/23 (b)	200	199,000
Altice US Finance I Corp., 5.38%, 7/15/23 (b)	275	272,250
CCO Safari II LLC, 4.91%, 7/23/25 (b)	420	416,007
Numericable Group SA, 6.00%, 5/15/22 (b)	200	200,000
		1,087,257
Metals & Mining 0.0%		
Novelis, Inc., 8.38%, 12/15/17	60	60,075
Oil, Gas & Consumable Fuels 0.5%		
California Resources Corp., 5.50%, 9/15/21	400	310,152
CONSOL Energy, Inc., 5.88%, 4/15/22	140	100,100
MEG Energy Corp., 7.00%, 3/31/24 (b)	200	163,500
		573,752
Pharmaceuticals 0.5%		,
Valeant Pharmaceuticals International, Inc. (b):		
5.38%, 3/15/20	315	320,512
5.88%, 5/15/23	190	193,800
6.13%, 4/15/25	105	108,150
		622,462
Wireless Telecommunication Services 0.2%		. ,
Sprint Communications, Inc., 7.00%, 3/01/20 (b)	275	292,105
Total Corporate Bonds 4.0%		5,043,650

Floating Rate Loan Interests (c)		
Aerospace & Defense 1.4%		
BE Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21	629	630,782

Portfolio Abbreviations

ABS	Asset-Backed Security	DIP	Debtor-In-Possession	NZD	New Zealand Dollar
ADS	American Depositary Shares	EUR	Euro	OTC	Over-the-Counter
AUD	Australian Dollar	GBP	British Pound	PIK	Payment-In-Kind
CAD	Canadian Dollar	JPY	Japanese Yen	USD	U.S. Dollar
CLO	Collateralized Loan Obligation	MSCI	Morgan Stanley Capital International	VA	Department of Veterans Affairs
CR	Custodian Receipt	NYSE	New York Stock Exchange		

See Notes to Financial Statements.

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AUGUST 31, 2015

# Schedule of Investments (continued)

### BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Aerospace & Defense (concluded)		()	
DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20	USD	429	\$ 426,743
TASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21		275	282,562
Transdigm, Inc.:			,
2015 Term Loan E, 3.50%, 5/14/22		219	216,717
Term Loan D, 3.75%, 6/04/21		198	195,773
			,
			1,752,577
Air Freight & Logistics 0.4%			1,752,577
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21		156	140,228
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21		162	146.028
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21		25	22,871
CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21		224	201,419
CD YY Logistics 00 Holdings, ne., Term Loui, 0.5076, 5(1)/21		224	201,417
			510,546
Airlines 0.7%		200	210 (02
Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18		320	319,603
Northwest Airlines, Inc.:		100	116.400
2.25%, 3/10/17		120	116,432
1.63%, 9/10/18		127	121,203
1.64%, 9/10/18		64	61,440
US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19		255	253,207
			871,885
Auto Components 3.7%			,
Affinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20		282	281,449
Autoparts Holdings Ltd.:			
1st Lien Term Loan, 7.00%, 7/29/17		593	521,964
2nd Lien Term Loan, 11.00%, 1/29/18		200	169,575
Dayco Products LLC, Term Loan B, 5.25%, 12/12/19		355	354,157
FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19		325	313,625
Gates Global, Inc., Term Loan B, 4.25%, 7/05/21		1,970	1,883,741
The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19		633	634,384
INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20		407	407,855
UCI International, Inc., Term Loan B, 5.50%, 7/26/17		52	51,742
			4,618,492
Automobiles 0.4%			
Chrysler Group LLC, Term Loan B:		100	106.005
3.25%, 12/31/18		188	186,805
3.50%, 5/24/17		317	316,149
			502,954
Banks 0.3%			
Redtop Acquisitions Ltd.:			
1st Lien Term Loan, 4.50%, 12/03/20		256	256,100
2nd Lien Term Loan, 8.25%, 6/03/21		69	68,376
Pietesbushagy 0.10			324,476
Biotechnology 0.1%		105	104 512
AMAG Pharmaceuticals, Inc., 2015 1st Lien Term Loan, 4.75%, 8/13/21		195	194,513
Building Products 3.7%		217	212 721
Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20		316	313,721
CPG International, Inc., Term Loan, 4.75%, 9/30/20		1,185	1,173,421
Floating Rate Loan Interests (c)		Par	Value

		(000)	
Building Products (concluded)			
GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21	USD	316	\$ 308,694
Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22		144	143,298
Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21		697	695,908
Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21		222	219,633
Quikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20		383	380,779
Universal Services of America LP:			
2015 2nd Lien Term Loan, 9.50%, 7/28/23		136	134,761
2015 Delayed Draw Term Loan, 6.00%, 7/28/22		1	1,302
2015 Term Loan, 4.75%, 7/28/22		515	507,718
Wilsonart LLC:			
Incremental Term Loan B2, 4.00%, 10/31/19		108	107,335
Term Loan B, 4.00%, 10/31/19		635	629,051
			4,615,621
Capital Markets 1.0%			4,015,021
Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18		298	280,455
Amilion Gloup, Inc., 10111 Eoan D, 0.7570, 4750/16 American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17		193	192,784
RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20		784	783,220
KITTihance Trust, Tehn Loan D4, 5.50%, 11/09/20		784	785,220
Chemicals 4.7%			1,256,459
Allnex (Luxembourg) & Cy SCA, Term Loan B1, 4.50%, 10/03/19		252	251,248
Allnex USA, Inc., Term Loan B2, 4.50%, 10/03/19		131	130,361
Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20		512	509,752
CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/30/20		27	26,505
Charter NEX US Holdings, Inc., Term Loan B, 5.25%, 2/07/22		260	260,325
The Chemours Co., Term Loan B, 3.75%, 5/12/22		191	184,213
Chemtura Corp., Term Loan B, 3.50%, 8/27/16		62	62,173
Chromaflo Technologies Corp.:		02	02,175
1st Lien Term Loan, 4.50%, 12/02/19		51	49,591
2nd Lien Term Loan, 8.25%, 6/02/20		110	103,396
Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19		334	310.904
INEOS US Finance LLC, 6 Year Term Loan, 3.75%, 5/04/18		159	158,609
Klockner-Pentaplast of America, Inc., Term Loan, 5.00%, 4/28/20		165	164,517
Kronos Worldwide, Inc., 2015 Term Loan, 4.00%, 2/18/20		105	109,304
MacDermid, Inc.:		114	109,304
1st Lien Term Loan, 4.50%, 6/07/20		651	648.248
		166	165,697
Term Loan B2, 4.75%, 6/07/20 Minarda Tachnologias Inc. 2015 Term Lean P. 2.75%, 5/00/21		334	,
Minerals Technologies Inc., 2015 Term Loan B, 3.75%, 5/09/21			334,017
Nexeo Solutions LLC, Term Loan B, 5.00%, 9/08/17		325	315,691
OXEA Finance LLC:		315	202.000
2nd Lien Term Loan, 8.25%, 7/15/20			293,999
Term Loan B2, 4.25%, 1/15/20		575	559,675
Royal Holdings, Inc.:		260	259 900
2015 1st Lien Term Loan, 4.50%, 6/19/22		260	258,809
2015 2nd Lien Term Loan, 8.50%, 6/19/23		110	109,588

See Notes to Financial Statements.

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# Schedule of Investments (continued)

### BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Chemicals (concluded)			
Solenis International LP:			
1st Lien Term Loan, 4.25%, 7/31/21	USD	352	\$ 347,162
2nd Lien Term Loan, 7.75%, 7/31/22		390	373,425
Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20		128	128,292
Commercial Services & Supplies 6.8%			5,855,501
ADMI Corp., 2015 Term Loan B, 5.50%, 4/30/22		190	190,950
ADS Waste Holdings, Inc., Term Loan, 3.75%, 10/09/19		710	702,924
ARAMARK Corp.:			,
Extended Synthetic Line of Credit 2, 0.04%, 7/26/16		14	13,735
Extended Synthetic Line of Credit 3, 3.65%, 7/26/16		9	9,289
Ferm Loan E, 3.25%, 9/07/19		645	642,651
Term Loan F, 3.25%, 2/24/21		194	192,632
Asurion LLC, Term Loan B4, 5.00%, 8/04/22		280	276,850
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20		859	771,757
Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21		756	755,338
Connolly Corp.:		150	100,000
1st Lien Term Loan, 4.50%, 5/14/21		678	676,529
2nd Lien Term Loan, 8.00%, 5/14/22		325	325,000
Creative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21		239	240,293
Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21		181	182,019
KAR Auction Services, Inc., Term Loan B2, 3.50%, 3/11/21		306	305.136
Koosharem LLC, Exit Term Loan, 7.50%, 5/15/20		545	537,255
Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19		304	296,205
PSSI Holdings LLC, Term Loan B, 5.00%, 12/02/21		373	372,192
Spin Holdro, Inc., Term Loan B, 4.25%, 11/14/19		1,072	1,056,670
•		1,072	196.951
US Ecology, Inc., Term Loan, 3.75%, 6/17/21 Waste Industries USA, Inc., Term Loan B, 4.25%, 2/27/20		206	206,388
West Corp., Term Loan B10, 3.25%, 6/30/18		200 598	592,140
west Corp., 10111 Eban B10, 5.25 %, 0/30/16		598	392,140
Communications Equipment 1.8%			8,542,904
Applied Systems, Inc.:			
1st Lien Term Loan, 4.25%, 1/25/21		326	324,776
2nd Lien Term Loan, 7.50%, 1/24/22		85	84,448
Avava, Inc., Term Loan B7, 6.25%, 5/29/20		548	469,802
CommScope, Inc., Term Loan B5, 3.75%, 12/29/22		210	209,038
Riverbed Technology, Inc., Term Loan B, 6.00%, 4/24/22		135	134,606
Zayo Group LLC, Term Loan B, 3.75%, 5/06/21		1,028	1,021,521
			2,244,191
Construction & Engineering 0.1%			2,244,171
AECOM Technology Corp., Term Loan B, 3.75%, 10/15/21		178	178,484
Construction Materials 0.4%			
Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20		309	308,588
Headwaters, Inc., Term Loan B, 4.50%, 3/24/22		164	164,366
McJunkin Red Man Corp., Term Loan, 4.75%, 11/08/19		100	97,676
		Deer	570,630
		Par	
Floating Rate Loan Interests (c)		(000)	Value
Containers & Packaging 0.8%			
Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19	USD	182	\$ 181,429

Berry Plastics Holding Corp., Term Loan E, 3.75%, 1/06/21	286	283,630
BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20	342	341,550
Rexam PLC, 1st Lien Term Loan, 4.25%, 5/02/21	168	167,879
		974,488
Distributors 0.6%		
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20	462	459,712
American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21	349	349,998
		809,710
Diversified Consumer Services 2.6%		009,710
Allied Security Holdings LLC:		
1st Lien Term Loan, 4.25%, 2/12/21	648	645,205
2nd Lien Term Loan, 8.00%, 8/13/21	321	318,085
Bright Horizons Family Solutions, Inc.:		
Incremental Term Loan B1, 4.25%, 1/30/20	80	79,600
Term Loan B, 3.75%, 1/30/20	629	627,749
CT Technologies Intermediate Holdings, Inc., 1st Lien Term Loan, 5.25%, 12/01/21	174	174,107
ROC Finance LLC, Term Loan, 5.00%, 6/20/19	246	233,754
ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21	1,208	1,200,985
		3,279,485
Diversified Financial Services 3.1%		3,279,403
AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22	215	214,785
AssuredPartners Capital, Inc., 1st Lien Term Loan, 5.00%, 3/31/21	596	595,792
Diamond US Holding LLC, Term Loan B, 4.75%, 12/17/21	224	223,781
Jefferies Finance LLC, Term Loan, 4.50%, 5/14/20	600	594,000
Onex Wizard US Acquisition, Inc., Term Loan, 4.25%, 3/13/22	464	463,160
Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18	723	722.212
SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20	420	420,225
TransFirst, Inc.:		
2014 2nd Lien Term Loan, 9.00%, 11/12/22	190	188,480
Incremental Term Loan B, 4.75%, 11/12/21	412	410,863
		2 922 209
Diversified Telecommunication Services 4.1%		3,833,298
Altice Financing SA, Term Loan:		
Delayed Draw, 5.50%, 7/02/19	393	394,344
5.25%, 2/04/22	160	160,800
Consolidated Communications, Inc., Term Loan B, 4.25%, 12/23/20	258	256,925
Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19	516	516,032
Integra Telecom, Inc.:	510	510,052
2015 1st Lien Term Loan, 5.25%, 8/14/20	509	507,895
2015 1st Elch Term Loan, 9.25%, 9/14/20 2nd Lien Term Loan, 9.75%, 2/21/20	168	166,896
Level 3 Financing, Inc.:	100	100,070
2013 Term Loan B, 4.00%, 1/15/20	2,330	2,327,810
2019 Term Loan, 4.00%, 8/01/19	350	349,012
Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23	525	518,815
		5,198,529

See Notes to Financial Statements.

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AUGUST 31, 2015

## Schedule of Investments (continued)

#### BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

	]	Par	
Floating Rate Loan Interests (c)	()	)00)	Value
Electrical Equipment 0.7%	,		
Southwire Co., Term Loan, 3.00%, 2/10/21	USD	262	\$ 257,435
Texas Competitive Electric Holdings Co. LLC:			
DIP Term Loan, 3.75%, 5/05/16		448	448,169
Extended Term Loan, 4.67%, 10/10/17 (a)(e)		380	171,433
			877,037
Electronic Equipment, Instruments & Components 0.5%			
CDW LLC, Term Loan, 3.25%, 4/29/20		372	368,991
CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22		245	241,019
			610,010
Energy Equipment & Services 1.1%			
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20		255	254,056
Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21		263	251,982
MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20		951	885,077
			*
			1,391,115
Food & Staples Retailing 1.2%			1,571,115
New Albertson s, Inc., Term Loan, 4.75%, 6/27/21		332	331,344
Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20		235	237,204
Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19		505	506,583
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19		378	378,260
			,
			1,453,391
Food Products 3.4%			1,+55,571
CTI Foods Holding Co. LLC, 1st Lien Term Loan, 4.50%, 6/29/20		255	250,980
Diamond Foods, Inc., Term Loan, 4.25%, 8/20/18		675	672,096
Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18		618	617,686
Hearthside Group Holdings LLC, Term Loan, 4.50%, 6/02/21		320	318,460
New HB Acquisition LLC:			,
1st Lien Term Loan, 4.50%, 8/03/22		375	374,884
2nd Lien Term Loan, 8.50%, 8/03/23		80	80,100
Pabst Brewing Co., Inc., Term Loan, 5.75%, 10/21/21		428	427,258
Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19		370	369,919
Pinnacle Foods Finance LLC, Term Loan G, 3.00%, 4/29/20		605	601,504
Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21		(f)	134
Reddy Ice Corp.:			
1st Lien Term Loan, 6.75%, 5/01/19		363	301,018
2nd Lien Term Loan, 10.75%, 11/01/19		270	189,000
			4,203,039
Health Care Equipment & Supplies 4.1%			
Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22		285	284,803
Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22		223	223,078
Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18		435	434,076
DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20		710	705,740
Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18		611	611,457
	]	Par	
Floating Rate Loan Interests (c)	(	)00)	Value
Health Care Equipment & Supplies (concluded)			
Immucor Inc. Refinancing Term Loan B2, 5,00% 8/17/18	USD	794	\$ 791.125

 Health Care Equipment & Supplies (concluded)
 VISD
 794
 \$ 791,125

 Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18
 USD
 794
 \$ 791,125

 Leonardo Acquisition Corp., Term Loan, 4.25%, 1/31/21
 500
 497,633

 Millennium Health LLC, Term Loan B, 5.25%, 4/16/21
 348
 170,107

 National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21
 701
 683,010

Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21	622	612,024
Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19	169	168,279
		5,181,332
Health Care Providers & Services 7.6%		-,
Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22	111	112,089
Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22	295	289,469
Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21	297	296,667
CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19	564	561,651
Community Health Systems, Inc.:		,
Term Loan F, 3.58%, 12/31/18	338	337,607
Term Loan G, 3.75%, 12/31/19	555	553,699
Term Loan H, 4.00%, 1/27/21	1,021	1,022,559
Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22	349	349,561
DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21	2,193	2,186,907
Envision Healthcare Corp., Term Loan, 4.00%, 5/25/18	420	419,108
Genesis HealthCare Corp., Term Loan B, 10.00%, 12/04/17	265	268,887
HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22	170	170,251
HCA, Inc., Term Loan B5, 2.95%, 3/31/17	313	312,662
MPH Acquisition Holdings LLC, Term Loan, 3.75%, 3/31/21	438	432,265
National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21	316	314,073
Sterigenics-Nordion Holdings LLC, Term Loan B, 4.25%, 5/15/22	720	714,154
Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20	439	438,877
Surgical Care Affiliates, Inc., Term Loan B, 4.25%, 3/17/22	509	507,438
U.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19	194	193,367
		9,481,291
Health Care Technology 0.9%		9,401,291
IMS Health, Inc., Term Loan, 3.50%, 3/17/21	751	744,715
MedAssets, Inc., Term Loan B, 4.00%, 12/13/19	419	416,007
WedAssets, nic., Terni Loan D, 4.00%, 12/15/19	419	410,007
		1,160,722
Hotels, Restaurants & Leisure 10.4%		
Amaya Holdings BV:		
1st Lien Term Loan, 5.00%, 8/01/21	285	282,466
2nd Lien Term Loan, 8.00%, 8/01/22	322	321,698
Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20	238	237,786
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20	654	627,907
Burger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21	1,084	1,082,157

See Notes to Financial Statements.

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# Schedule of Investments (continued)

### BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

	Par	
Floating Rate Loan Interests (c)	(000)	Value
Hotels, Restaurants & Leisure (concluded)		
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 USD	1,349	\$ 1,285,088
CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21	353	352,278
Diamond Resorts Corp., Term Loan, 5.50%, 5/09/21	421	420,541
Eldorado Resorts LLC, Term Loan B, 4.25%, 7/13/22	205	205,000
ESH Hospitality, Inc., Term Loan, 5.00%, 6/24/19	210	211,445
Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20	607	605,249
Intrawest ULC, Term Loan, 4.75%, 12/09/20	364	363,539
La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21	1,827	1,821,437
Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20	591	587,531
MGM Resorts International, Term Loan B, 3.50%, 12/20/19	778	770,600
Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20	310	309,743
RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21	292	291,758
Sabre, Inc.:		
Incremental Term Loan, 4.00%, 2/19/19	113	112,611
Term Loan B, 4.00%, 2/19/19	521	519,720
Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20	746	737,248
Station Casinos LLC, Term Loan B, 4.25%, 3/02/20	1,091	1,087,788
Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21	759	758,883
		12,992,473
Household Durables 0.3%		
Jarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22	355	353,846
Household Products 1.0%		
Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20	533	529,727
Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22	689	688,201
		1 017 000
Independent Power and Renewable Electricity Producers 1.9%		1,217,928
Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22	330	326,700
Calpine Corp., Term Loan B5, 3.50%, 5/27/22	320	315,501
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16	648	648,118
Granite Acquisition, Inc.:	010	010,110
Term Loan B, 5.00%, 12/19/21	707	706,010
Term Loan C, 5.00%, 12/19/21	31	31,221
Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21	358	351,858
Tena Gen I manee Co. EEC, Tenn Loan D, 5.2570, 12/07/21	550	551,656
Inductrial Complementer 0.20		2,379,408
Industrial Conglomerates 0.2%	200	050 541
Sequa Corp., Term Loan B, 5.25%, 6/19/17 Insurance 1.0%	298	252,541
AmWINS Group LLC, 2014 2nd Lien Term Loan, 9.50%, 9/04/20	249	248,529
Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%,		
4/16/20	367	333,710
Sedgwick Claims Management Services, Inc.:		
1st Lien Term Loan, 3.75%, 3/01/21	454	444,257
2nd Lien Term Loan, 6.75%, 2/28/22	260	253,744
		1,280,240
	Par	,,
Floating Rate Loan Interests (c)	(000)	Value

Value
\$ 418,195
568,755
856,515

W3 Co., 2nd Lien Term Loan, 9.25%, 9/11/20	155	122,659
		1,966,124
IT Services 4.3%		
Blue Coat Holdings Inc., 2015 Term Loan, 4.50%, 5/20/22	475	471,438
Epicor Software Corp., 1st Lien Term Loan, 4.75%, 6/01/22	700	697,249
First Data Corp.:		
2018 Extended Term Loan, 3.70%, 3/24/18	2,845	2,820,816
2018 Term Loan, 3.70%, 9/24/18	295	292,566
InfoGroup, Inc., Term Loan, 7.50%, 5/26/18	245	233,970
SunGard Data Systems, Inc.:		
Term Loan C, 3.94%, 2/28/17	350	349,388
Term Loan E, 4.00%, 3/08/20	126	126,118
Vantiv LLC, 2014 Term Loan B, 3.75%, 6/13/21	390	389,444
		5,380,989
Leisure Products 0.3%		
Bauer Performance Sports Ltd., Term Loan B, 4.00%, 4/15/21	364	361,987
Machinery 2.1%		
Allison Transmission, Inc., Term Loan B3, 3.50%, 8/23/19	274	273,555
Faenza Acquisition GmbH:		
Term Loan B1, 4.25%, 8/30/20	258	257,833
Term Loan B3, 4.25%, 8/30/20	78	78,036
Infiltrator Systems, Inc., 2015 Term Loan, 5.25%, 5/27/22	340	338,848
Mueller Water Products, Inc., Term Loan B, 4.00%, 11/25/21	179	179,100
Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20	561	555,408
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19	764	711,415
Wabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22	247	246,728
		2,640,923
Manufacture Goods 0.1%		
KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20	70	70,307
Media 11.2%		
Cengage Learning Acquisitions, Inc.:		
1st Lien Term Loan, 7.00%, 3/31/20	963	961,079
Ferm Loan, 0.00%, 7/03/16 (a)(e)	591	
Charter Communications Operating LLC:		
Ferm Loan H, 3.25%, 7/21/22	240	239,266
Ferm Loan I, 3.50%, 1/20/23	1,465	1,461,704
Clear Channel Communications, Inc., Term Loan D, 6.95%, 1/30/19	1,364	1,202,003
Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20	381	374,880
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21	542	535,130
Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19	458	449,187
Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22	320	310,666

See Notes to Financial Statements.

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AUGUST 31, 2015

# Schedule of Investments (continued)

### BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Media (concluded)		, í	
Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20	USD	113	\$ 112,310
MCC Iowa LLC:			
Term Loan I, 2.66%, 6/30/17		248	245,800
Term Loan J, 3.75%, 6/30/21		124	123,193
Media General, Inc., Term Loan B, 4.00%, 7/31/20		246	245,483
Mediacom Communications Corp., Term Loan F, 2.66%, 3/31/18		252	249,420
Mediacom Illinois LLC, Term Loan E, 3.16%, 10/23/17		475	472,625
Numericable U.S. LLC:			
Ferm Loan B1, 4.50%, 5/21/20		506	505,591
Ferm Loan B2, 4.50%, 5/21/20		438	437,405
SBA Senior Finance II LLC:			
Incremental Term Loan B, 3.25%, 6/10/22		330	325,403
Γerm Loan B1, 3.25%, 3/24/21		703	694,880
Sinclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20		39	38,723
Fribune Media Co., Term Loan, 3.75%, 12/27/20		824	819,969
TWCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20		354	351,088
Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		1,012	1,003,790
Virgin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23	GBP	650	991,101
WideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19	USD	755	751,581
Ziggo Financing Partnership:			
Ferm Loan B1, 3.50%, 1/15/22		425	418,934
Ferm Loan B2A, 3.50%, 1/15/22		276	271,758
Ferm Loan B3, 3.50%, 1/15/22		453	446,945
Metals & Mining         1.1%           Ameriforge Group, Inc., 2nd Lien Term Loan, 8.75%, 12/19/20         12/19/20           Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22         12/19/20           Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17         12/10/21		100 1,116 216	67,500 1,102,331 215,546
windsof Financing EEC, Term Loan D, 0.25 %, 12/05/17		210	1,385,377
Multiline Retail 2.1%			
BJ s Wholesale Club, Inc.:			
lst Lien Term Loan, 4.50%, 9/26/19		826	822,365
2nd Lien Term Loan, 8.50%, 3/26/20		200	198,000
Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22		545	544,717
Hudson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22		445	445,000
The Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20		577	570,046
Dil. Gas & Consumable Fuels 3.3%			2,580,128
TTGO Holding Inc., 2015 Term Loan B, 9.50%, 5/12/18		370	371,080
Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21		504	358,131
EP Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18		440	416,535
Green Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21		205	205,000
Disidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15		40	39,485
Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19		27 Par	11,674
Floating Rate Loan Interests (c)		(000)	Value
Dil, Gas & Consumable Fuels (concluded)		(000)	i aiut
Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20	USD	325	\$ 313,625
Power Buyer I I C	0.5D	545	ψ 515,025

Oil, Gas & Consumable Fuels (concluded)			
Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20	USD	325	\$ 313,625
Power Buyer LLC:			
1st Lien Term Loan, 4.25%, 5/06/20		115	113,945
2nd Lien Term Loan, 8.25%, 11/06/20		105	103,162
Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21		403	392,901
Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21		403	392,901

Seventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21	61	51,440
Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21	467	446,271
Southcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21	213	176,489
Stonewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22	311	307,706
TPF II Power LLC, Term Loan B, 5.50%, 10/02/21	356	356,198
Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22	379	378,417
WTG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21	133	131,978
		4,174,037
Personal Products 0.2%		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21	301	300,407
Pharmaceuticals 8.5%		
Akorn, Inc., Term Loan B, 5.50%, 4/16/21	566	564,842
Amneal Pharmaceuticals LLC, Term Loan, 5.00%, 11/01/19	399	398,393
CCC Information Services, Inc., Term Loan, 4.00%, 12/20/19	210	207,948
Concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22	285	285,180
Endo Luxembourg Finance Co. I Sarl:		
2014 Term Loan B, 3.25%, 3/01/21	356	355,411
2015 Term Loan B, 3.75%, 6/11/22	1,015	1,014,817
Grifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21	971	969,274
Horizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21	502	500,876
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22	1,076	1,068,801
JLL/Delta Dutch Newco BV, 2014 Incremental Term Loan, 4.25%, 3/11/21	786	776,087
Mallinckrodt International Finance SA:		
Incremental Term Loan B1, 3.50%, 3/19/21	328	325,819
Term Loan B, 3.25%, 3/19/21	523	519,125
Par Pharmaceutical Cos., Inc., Term Loan B2, 4.00%, 9/30/19	966	963,993
Valeant Pharmaceuticals International, Inc.:		
Series C2 Term Loan B, 3.75%, 12/11/19	524	522,501
Series D2 Term Loan B, 3.50%, 2/13/19	568	565,442
Series E Term Loan B, 3.75%, 8/05/20	326	325,138
Term Loan B F1, 4.00%, 4/01/22	1,267	1,266,919
		10,630,566
Professional Services 3.9%		
	100	100 105

Acosta Holdco, Inc., 2015 Term Loan, 4.25%, 9/26/21	433	428,107
Advantage Sales & Marketing, Inc.:		
2014 1st Lien Term Loan, 4.25%, 7/23/21	486	480,529
2014 2nd Lien Term Loan, 7.50%, 7/25/22	160	155,120
Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18	714	710,563
Intertrust Group Holding BV, 2nd Lien Term Loan, 8.00%, 4/16/22	275	274,486

See Notes to Financial Statements.

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# Schedule of Investments (continued)

### BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Professional Services (concluded)		()	
ON Assignment, Inc., 2015 Term Loan, 3.75%, 5/19/22	USD	303	\$ 301,789
SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19		408	406,084
Sterling Infosystems, Inc., 1st Lien Term Loan B, 4.50%, 6/20/22		495	493,352
TransUnion LLC, Term Loan B2, 3.75%, 4/09/21		1,241	1,230,484
Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19		389	385,574
			,
			4,866,088
Real Estate Investment Trusts (REITs) 0.2%			4,000,000
Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22		220	210,032
Real Estate Management & Development 2.2%			.,
CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20		523	521,520
DTZ US Borrower LLC, 1st Lien Term Loan:			- ,
5.50%, 11/04/21		490	484,629
2015, 4.25%, 8/05/21		515	509,423
Realogy Corp.:			
Extended Letter of Credit, 0.03%, 10/10/16		40	39,745
Term Loan B, 3.75%, 3/05/20		1,176	1,171,783
			2,727,100
Road & Rail 1.0%			
The Hertz Corp., Term Loan B2, 3.00%, 3/11/18		327	323,392
Quality Distribution, Inc., 1st Lien Term Loan, 5.25%, 7/20/22		290	286,920
Road Infrastructure Investment LLC:			
1st Lien Term Loan, 4.25%, 3/31/21		459	450,004
2nd Lien Term Loan, 7.75%, 9/30/21		225	210,375
			1,270,691
Semiconductors & Semiconductor Equipment 1.6%			
Avago Technologies Cayman Ltd., Term Loan B, 3.75%, 5/06/21		1,012	1,010,430
Freescale Semiconductor, Inc.:			
Term Loan B4, 4.25%, 2/28/20		526	525,538
Term Loan B5, 5.00%, 1/15/21		162	162,215
NXP BV, Term Loan D, 3.25%, 1/11/20		324	322,335
			2,020,518
Software 4.6%		240	220 70 5
Evertec Group LLC, Term Loan B, 3.25%, 4/17/20		240	230,796
GCA Services Group, Inc.:		17(	175 100
2nd Lien Term Loan, 9.25%, 10/22/20		176	175,120
Term Loan B, 4.25%, 11/01/19		384	381,431
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20		830	805,338
Informatica Corp., Term Loan, 4.50%, 8/05/22		874	868,188
IQOR US, Inc., Term Loan B, 6.00%, 4/01/21		202	163,465
Kronos, Inc.:		400	415 704
2nd Lien Term Loan, 9.75%, 4/30/20 Initial Incremental Term Loan, 4.50%, 10/30/19		409 243	415,706 242,999
Mitchell International, Inc.:		243	242,999
1st Lien Term Loan, 4.50%, 10/12/20		496	493,507
2nd Lien Term Loan, 8.50%, 10/12/20		496 350	348,103
Sophia LP, 2014 Term Loan B, 4.00%, 7/19/18 SS&C Technologies, Inc.:		635	633,546
2015 Term Loan B1, 4.00%, 7/08/22		803	803,260
2015 Term Loan B1, 4.00%, 7/08/22 2015 Term Loan B2, 4.00%, 7/08/22		130	130,137
Tibco Software, Inc., Term Loan B, 6.50%, 12/04/20		75	74,415
11000 00100000, 110., 10111 Louil D, 0.0070, 12/07/20		15	/ 7,715

		5,766,011
	Par	
Floating Rate Loan Interests (c)	(000)	Value
Specialty Retail 3.7%		
Equinox Holdings, Inc., Repriced Term Loan B, 5.00%, 1/31/20	USD 297	7 \$ 296,689
General Nutrition Centers, Inc., Term Loan, 3.25%, 3/04/19	288	3 285,349
Leslie s Poolmart, Inc., Term Loan, 4.25%, 10/16/19	540	5 539,503
Michaels Stores, Inc.:		
Incremental 2014 Term Loan B2, 4.00%, 1/28/20	658	658,041
Term Loan B, 3.75%, 1/28/20	512	
Party City Holdings Inc., 2015 Term Loan B, 4.25%, 7/28/22	63:	
Petco Animal Supplies, Inc., Term Loan, 4.00%, 11/24/17	63.	
PetSmart, Inc., Term Loan B, 4.25%, 3/11/22	82.	
Things Remembered, Inc., Term Loan B, 8.25%, 5/24/18	35	1 254,808
		4,631,414
Technology Hardware, Storage & Peripherals 0.7%		
Dell International LLC, Term Loan B2, 4.00%, 4/29/20	310	5 314,370
Dell, Inc., Term Loan C, 3.75%, 10/29/18	34	7 346,048
Linxens France SA, Term Loan, 5.00%, 7/27/22	180	) 179,100
		839,518
Textiles, Apparel & Luxury Goods 0.8%		
ABG Intermediate Holdings 2 LLC, 1st Lien Term Loan, 5.50%, 5/27/21	120	
Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18	525	5 464,378
Polymer Group, Inc., 1st Lien Term Loan, 5.25%, 12/19/19	37'	7 376,700
		960,881
Thrifts & Mortgage Finance 0.3%		
IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21	439	438,386
Trading Companies & Distributors 0.5%		
HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21	700	) 695,044
Transportation Infrastructure 0.2%		
Penn Products Terminals LLC, Term Loan B, 4.75%, 4/13/22	255	5 252,770
Wireless Telecommunication Services 1.8%		
LTS Buyer LLC, 1st Lien Term Loan, 4.00%, 4/13/20	943	3 936,908
New Lightsquared LLC, PIK Exit Term Loan, 9.75%, 6/15/20	1,300	) 1,267,500
		2,204,408
		2,204,400

## Non-Agency Mortgage-Backed Securities

Collateralized Mortgage Obligations	0.3%		
Hilton USA Trust, Series 2013-HLT, Cl	ass EFX, 4.60%, 11/05/30 (b)(c)	304	304,952

See Notes to Financial Statements.

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## Schedule of Investments (continued)

#### BlackRock Defined Opportunity Credit Trust (BHL)

(Percentages shown are based on Net Assets)

Investment Companies Capital Markets 0.0%	Shares	Value
Eaton Vance Floating-Rate Income Trust	12	\$ 163
Eaton Vance Senior Income Trust	3,347	20,517
Total Investment Companies 0.0%		20,680
-		

Warrants		
Software 0.0%		
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19,		
Strike Price \$42.27)	691	5,940
Total Long-Term Investments		
(Cost \$172,368,741) 136.0%		170,232,342
Short-Term Securities	Shares	Value
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.08% (g)(h)	254,052	\$ 254,052
Total Short-Term Securities		
(Cost \$254,052) 0.2%		254,052
Total Investments (Cost \$172,622,793) 136.2%		170,486,394
Liabilities in Excess of Other Assets (36.2)%		(45,303,603)
Net Assets 100.0%		\$ 125,182,791

#### Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) Variable rate security. Rate shown is as of report date.
- (d) Zero-coupon bond.
- (e) Issuer filed for bankruptcy and/or is in default of interest payments.
- (f) Amount is less than \$500.
- (g) Represents the current yield as of report date.
- (h) During the year ended August 31, 2015, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the 1940 Act, were as follows:

	Shares Held Shares Held		Shares Held	
	at August 31,	Net	at August 31,	
Affiliate	2014	Activity	2015	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	2,958,501	(2,704,449)	254,052	\$ 315

**Derivative Financial Instruments Outstanding as of August 31, 2015** Financial Futures Contracts

Contracts					Unrealized
Short	Issue	Exchange	Expiration	Notional Value	Appreciation
(4)	10-Year U.S. Treasury Note	Chicago Board of Trade	December 2015	USD 508,250	\$ 503
Forward Foreign Currency Exchange Contracts					

Curren	cy	Currency		Settlement	Unrealized
Purcha	sed	Sold	Counterparty	Date	Appreciation
USD	812,141	GBP 522,000	HSBC Bank PLC	10/20/15	\$ 11,340
Centrall	y Cleared Cre	dit Default Swaps Sold Protection			

					Notional	
	Receive		Expiration	Credit	Amount	Unrealized
Index	Fixed Rate	Clearinghouse	Date	Rating	(000)	Depreciation
Dow Jones CDX North America High Yield						
Index,						
Series 24, Version 2	5.00%	Chicago Mercantile Exchange	6/20/20	В	USD 644	\$ (7,012)

See Notes to Financial Statements.

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## Schedule of Investments (continued)

#### BlackRock Defined Opportunity Credit Trust (BHL)

Derivative Financial Instruments Categorized by Risk Exposure

The following is a summary of the Fund s derivative financial instruments categorized by risk exposure. For information about the Fund s investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

As of August 31, 2015, the fair values of derivative financial instruments were as follows:

					Foreign		
					Currency	Interest	
		Commodity	Credit	Equity	Exchange	Rate	
	Statement of Assets and Liabilities Location	Contracts	Contracts	Contracts	Contracts	Contracts	Total
<b>Derivative Financial Instruments</b>	Assets						
Financial futures contracts	Net unrealized apppreciation <sup>1</sup>					\$ 503	\$ 503
Forward foreign currency exchange contracts	Unrealized appreciation on forward foreign currency						
	exchange contracts				\$ 11,340		11,340
					\$ 11,340	\$ 503	\$ 11,843

Derivative Financial Instruments Liabilities

Swapscentrally clearedNet unrealized depreciation1\$ 7,012\$ 7,0121Includes cumulative appreciation (depreciation) on financial futures contracts and centrally cleared swaps, if any, as reported in the Schedules of<br/>Investments. Only current day s variation margin is reported within the Statements of Assets and Liabilities.\$ 7,012

For the year ended August 31, 2015, the effect of derivative financial instruments in the Statement of Operations was as follows:

				Foreign		
				Currency	Interest	
	Commodity	Credit	Equity	Exchange	Rate	
	Contracts	Contracts	Contracts	Contracts	Contracts	Total
Net Realized Gain (Loss) from:						
Financial futures contracts					\$ (5,430)	\$ (5,430)
Forward foreign currency exchange contracts				\$ 250,768		250,768
Swaps		\$ (751)				(751)
Total		\$ (751)		\$ 250,768	\$ (5,430)	\$ 244,587
	Commodity	Credit	Equity	Foreign	Interest	Total
	Contracts	Contracts	Contracts	Currency	Rate	
				Exchange	Contracts	

		Contracts			
Net Change in Unrealized Appreciation					
(Depreciation) on:					
Financial futures contracts			\$	503	\$ 503
Forward foreign currency exchange contracts		\$ (67,873)			(67,873)
Swaps	\$ (7,012)				(7,012)
•					
Total	\$ (7,012)	\$ (67,873)	\$	503	\$ (74,382)
10(a)	\$ (7,012)	\$ (07,873)	φ	505	ф (74,382)

For the year ended August 31, 2015, the average quarterly balances of outstanding derivative financial instruments were as follows:

Financial futures contracts:	
Average notional value of contracts short	\$ 127,063
Forward foreign currency exchange contracts:	
Average amounts purchased in USD	\$ 1,337,830
Average amounts sold in USD	\$ 140,064
Credit default swaps:	
Average notional value sell protection	\$ 160,875

**Derivative Financial Instruments** Offsetting as of August 31, 2015 The Fund s derivative assets and liabilities (by type) were as follows:

	Assets	Liabilities
Derivative Financial Instruments:		
Financial futures contracts	\$ 563	
Forward foreign currency exchange contracts	11,340	
Swaps Centrally cleared		\$ 1,640
Total derivative assets and liabilities in the Statement of Assets and Liabilities	11,903	1,640
Derivatives not subject to a Master Netting Agreement or similar agreement ( MNA )	(563)	(1,640)
Total derivative assets and liabilities subject to an MNA	\$ 11,340	

See Notes to Financial Statements.

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## Schedule of Investments (continued)

#### BlackRock Defined Opportunity Credit Trust (BHL)

The following table presents the Fund s derivative assets and liabilities by counterparty net of amounts available for offset under an Master Netting Agreement (MNA) and net of the related collateral received and pledged by the Fund:

	<b>Derivative</b> A	Assets Subject to	Derivatives Available	Non-cash	Cash Collateral		
	ar	MNA		Collateral		Net A	Amount of
Counterparty	by Co	unterparty	for Offset <sup>1</sup>	Received	Received	Deriva	tive Assets <sup>2</sup>
HSBC Bank PLC	\$	11,340				\$	11,340
Total	\$	11,340				\$	11,340

<sup>1</sup> The amount of derivatives available for offset is limited to the amount of derivative assets and/or liabilities that are subject to an MNA.

<sup>2</sup> Net amount represents the net amount receivable from the counterparty in the event of default.

#### Fair Value Hierarchy as of August 31, 2015

Various inputs are used in determining the fair value of investments and derivative financial instruments. For information about the Fund s policy regarding valuation of investments and derivative financial instruments, refer to the Notes to Financial Statements.

The following tables summarize the Fund 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		\$ 3,167,995	\$ 1,801,100	\$ 4,969,095
Common Stocks	\$ 272,202	233,087		505,289
Corporate Bonds		5,043,650		5,043,650
Floating Rate Loan Interests		151,789,717	7,593,019	159,382,736
Investment Companies	20,680			20,680
Non-Agency Mortgage-Backed Securities		304,952		304,952
Warrants			5,940	5,940
Short-Term Securities	254,052			254,052
Liabilities:				
Unfunded floating rate loan interest		(116)		(116)
Total	\$ 546,934	\$ 160,539,285	\$ 9,400,059	\$ 170,486,278
	T . 14	X. 10	1, 12	
Derivative Financial Instruments <sup>3</sup>	Level 1	Level 2	Level 3	Total
Assets:				
Interest rate contracts	\$ 503			\$ 503
Foreign currency exchange contracts		\$ 11,340		11,340
Liabilities:				
Credit contracts		(7,012)		(7,012)
Total	\$ 503	\$ 4,328		\$ 4,831

<sup>3</sup> Derivative financial instruments are swaps, financial futures contract and forward foreign currency exchange contracts which are valued at the unrealized appreciation (depreciation) on the instrument.

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of August 31, 2015, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
Assets:				
Cash	\$ 4,641,589			\$ 4,641,589
Foreign currency at value	729			729
Liabilities:				
Bank borrowings payable		\$ (45,000,000)		(45,000,000)
Total	\$ 4,642,318	\$ (45,000,000)		\$ (40,357,682)

During the year ended August 31, 2015, there were no transfers between Level 1 and Level 2.

See Notes to Financial Statements.

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## Schedule of Investments (concluded)

#### BlackRock Defined Opportunity Credit Trust (BHL)

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-Backed Securities	Floating Rate Loan Interests	Warrants	Unfunded Floating Rate Loan Interest (Liabilities)	Grand Total
Opening balance, as of August 31, 2014	\$ 921,580	\$ 13,599,109		\$ (85)	\$ 14,520,604
Transfers into Level 31	236,452	2,670,847	\$ 3,214		2,910,513
Transfers out of Level 3 <sup>2</sup>	(676,305)	(5,898,550)			(6,574,855)
Accrued discounts/premiums	3,795	20,841			24,636
Net realized gain (loss)	1,600	(101,729)			(100,129)
Net change in unrealized appreciation (depreciation) <sup>3,4</sup>	3,226	(342,200)	2,726	85	(336,163)
Purchases	1,557,627	3,358,304			4,915,931
Sales	(246,875)	(5,713,603)			(5,960,478)
Closing Balance, as of August 31, 2015	\$ 1,801,100	\$ 7,593,019	\$ 5,940		\$ 9,400,059
Net change in unrealized appreciation (depreciation) on investments still held at August 31, 2015 <sup>4</sup>	\$ 3,226	\$ (314,855)	\$ 2,726		\$ (308,903)

<sup>1</sup> As of August 31, 2014, the Fund used observable inputs in determining the value of certain investments. As of August 31, 2015, the Fund used significant unobservable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$2,910,513 transferred from Level 2 to Level 3 in the disclosure hierarchy.

 $^2$  As of August 31, 2014, the Fund used significant unobservable inputs in determining the value of certain investments. As of August 31, 2015, the Fund used observable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$6,574,855 transferred from Level 3 to Level 2 in the disclosure hierarchy.

<sup>3</sup> Included in the related net change in unrealized appreciation (depreciation) in the Statement of Operations.

<sup>4</sup> Any difference between net change in unrealized appreciation (depreciation) on investments still held at August 31, 2015 is generally due to investments no longer held or categorized as Level 3 at period end.

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

See Notes to Financial Statements.

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## Consolidated Schedule of Investments August 31,

2015

#### BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

(Percentages shown are based on Net Assets)

Common Stocks (a)	Shares	Value
Chemicals 0.0%		
GEO Specialty Chemicals, Inc.	143,928	\$ 89,235
GEO Specialty Chemicals, Inc. (b)	23,849	14,787
		104,022
Diversified Consumer Services 0.4%		
Cengage Thomson Learning	37,579	981,751
Houghton Mifflin Harcourt Co.	53,827	1,215,414
		2,197,165
Diversified Financial Services 0.1%		
Kcad Holdings I Ltd.	309,827,230	241,665
Semiconductors & Semiconductor Equipment 0.0%		
SunPower Corp.	1,860	45,123
Total Common Stocks 0.5%		2,587,975

Par

ALM Loan Funding (c) Series 2012-5A, Class BR, 3.26%, 10/18/27 Series 2013-7R2A, Class D, 2.89%, 4/24/24 Series 2013-7RA, Class D, 2.89%, 4/24/24 USD 740 Series 2013-7RA, Class D, 2.89%, 4/24/24 Series 2013-7RA, Class D, 2.99%, 4/24/24 ALM XVI Ltd, ACIess C, 3.74%, 7/28/26 (c) 7113 6682, 492 ALM XVI Ltd, ACIeries 2014-5A, Class D, 4.49%, 11/05/26 (c) Alm XVI Ltd, Acries 2014-5A, Class D, 4.49%, 11/05/26 (c) 7103 Corp., Series 9A, Class D, 3.79%, 7/15/27 (c) 7100 1.0064, 619 Atrium CDO Corp., Series 9A, Class D, 3.79%, 7/15/27 (c) 800 828,278 Atrium CDO Corp., Series 9A, Class D, 3.79%, 7/15/26 (c) 7100 1.0064, 619 7110 Ltd, Series 2014-5A, Class D, 3.99%, 10/15/26 (c) 7100 1.0064, 619 7110 Ltd, Series 2014-5A, Class D, 3.99%, 7/15/27 (c) 700 700,470 700 700,470 701 700,470 Series 2013-1A, Class C, 4.31%, 11/47/26 (c) 700 700,470 700 700,470 70	Asset-Backed Securities (b)		(000)	
Series 2013-7R2A, Class C, 3.74%, 4/24/24       555       548,071         Series 2013-7RA, Class C, 3.74%, 4/24/24       1,075       1,048,609         Series 2013-7RA, Class D, 2.99%, 4/24/24       900       875,581         Series 2013-RA, Class D, 2.99%, 4/24/24       900       875,581         Series 2013-RA, Class D, 3.04%, 1/20/26       1,150       1,130,502         ALM XIV Ltd, ALM XV Ltd, Csries 2015-16A, Class D, 3.16%, 7/15/27 (c)       1,420       1,410,344         AMMC CLO 15 Ltd, Series 2014-15A, Class D, 4.48%, 12/09/26 (c)       1,250       1,240,625         Ares CLO Ltd, Series 2014-15A, Class D, 3.98%, 10/15/26 (c)       860       828,278         Atrium CD Corp. Series 9A, Class D, 3.98%, 716/25 (c)       1,000       1,064,619         Artium CD Corp. Series 9A, Class D, 3.98%, 10/15/26 (c)       250       240,984         Benefit Street Partners CLO II Ltd, Series 2013-11A, Class C, 3.79%, 7/15/24 (c)       650       613,156         Benefit Street Partners CLO VII Ltd, Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c)       680       669,120         Carlyle Global Market Strategies CLO Ltd. (c):       250       244,013       2         Series 2014-2A, Class D, 4.79%, 1/10/26 (c)       250       248,013       2         Cert CLO 22 Ltd, Series 2014-2A, Class A, 4.96%, 1/10/726 (c)       250       243,135         <	ALM Loan Funding (c):			
Series 2013-TRA, Class C, 3.74%, 4/24/24       1,075       1,048,609         Series 2013-RA, Class D, 5.29%, 4/24/24       900       875,581         Series 2013-RA, Class D, 5.29%, 4/24/24       900       875,581         Series 2013-RA, Class D, 5.29%, 4/24/24       900       875,581         Series 2013-RA, Class D, 5.49%, 1/2026 (c)       1,130       1,130,502         ALM XVI Ltd., Series 2014-15A, Class D, 3.16%, 7/15/27 (c)       1,420       1,410,344         AMMC CLO 15 Ltd., Series 2014-15A, Class D, 4.48%, 1/209/26 (c)       1,000       993,722         Artis Senior Loan Fund Ltd., Series 2014-6A, Class D, 3.9%, 1/015/26 (c)       860       8282,78         Attis Senior Loan Fund Ltd., Series 2014-6A, Class D, 3.9%, 1/015/26 (c)       860       8282,78         Artium CDO Corp., Series 9A, Class D, 3.83%, 228/24 (c)       1,100       1,064,619         Attis Senior Loan Fund Ltd., Series 2013-14A, Class C, 3.79%, 7/15/24 (c)       650       613,156         Benefit Street Partners CLO II Ltd., Series 2015-VIIA, Class C, 3.79%, 7/15/24 (c)       625       609,875         CirlyE Global Market Strategies CLO Ltd. (c):       250       248,013         Series 2013-1A, Class C, 4.30%, 11/07/26 (c)       280       275,443         CiFC Funding 2014-11 Ltd., Series 2014-2A, Class C, 4.06%, 11/07/27 (c)       250       243,135         LCH VUII	Series 2012-5A, Class BR, 3.26%, 10/18/27	USD	740	737,558
Series 2013-7RA, Class D, 5.29%, 4/24/24         900         875,581           Series 2013-8A, Class B, 3.04%, 1/20/26         1,150         1,130,502           ALM XIV Ltd, Series 2014-14A, Class C, 3.74%, 7/28/26 (c)         713         682,492           ALM XIV Ltd, Series 2014-14A, Class D, 4.16%, 7/15/27 (c)         1,420         1,410,344           AMMC CLO 15 Ltd, Series 2014-15A, Class D, 4.48%, 12/09/26 (c)         1,250         1,240,625           Ares CLO Ltd, Series 2014-5A, Class D, 3.98%, 10/15/26 (c)         1,000         993,722           Atlas Senior Loan Fund Ltd, Series 2014-6A, Class D, 3.98%, 10/15/26 (c)         1,100         1,064,619           Atrium CDO Corp., Series 9A, Class D, 3.83%, 2/28/24 (c)         1,100         1,064,619           Atrium CDO Corp., Series 9A, Class D, 3.83%, 2/28/24 (c)         1,100         1,064,619           Atrium X, Series 10A, Class D, 3.79%, 7/16/25 (c)         650         613,156           Benefit Street Partners CLO UI Ltd, Series 2015-VIA, Class B, 3.23%, 7/18/27 (c)         680         669,120           Carlyle Global Market Strategies CLO Ltd. (c):         250         248,013         244,813           Cert VI Ltd, Series 2014-2A, Class AL, 3.18%, 5/24/26 (c)         250         243,013           Cert VI Ltd, Series 2014-3A, Class AL, 3.18%, 5/24/26 (c)         250         243,135           CIFC Funding 2014-VI Ltd	Series 2013-7R2A, Class B, 2.89%, 4/24/24		555	548,971
Series 2013-8A, Class B, 3.04%, 1/20/26       1,150       1,130,502         ALM XVI Ld., Series 2014-14A, Class C, 3.74%, 7/18/26 (c)       1,420       1,410,344         AMM CLO 15 Ltd., Series 2014-15A, Class D, 4.48%, 12/09/26 (c)       1,250       1,240,625         Ares CLO Ltd., Series 2014-16A, Class D, 3.98%, 10/15/26 (c)       1,000       993,722         Atlas Senio Loan Fund Ltd., Series 2014-6A, Class D, 3.98%, 10/15/26 (c)       860       828,278         Artium CDO Corp., Series 9A, Class D, 3.83%, 228/24 (c)       1,100       1,064,619         Atrium X, Series 10A, Class D, 3.79%, 71/625 (c)       250       240,984         Benefit Street Partners CLO II Ltd., Series 2013-IIA, Class C, 3.79%, 71/15/24 (c)       680       669,120         Carlyle Global Market Strategies CLO Ltd. (c):       500       700       700,470         Series 2013-1A, Class C, 4.31%, 21/4/25       250       248,013       248,013         Cent CLO 22 Ltd., Series 2014-2A, Class A3L, 3.18%, 5/24/26 (c)       280       275,443       250         CIFC Funding 2014-V Ltd., Series 2014-2A, Class D4, 4.79%, 1/10/25 (c)       250       243,135       250       243,135         CIFC Funding 2014-V Ltd., Series 2014-3A, Class D4, 3.79%, 1/12/27 (c)       1,000       1,000,773       216       250       243,135         CIFC Funding 2014-V Ltd., Series 2013-1A, Class D, 3.79%, 1/12/25	Series 2013-7RA, Class C, 3.74%, 4/24/24		1,075	1,048,609
ALM XIV Ld., Series 2014-14A, Class C, 3.74%, 7/28/26 (c)       713       682.492         ALM XVI Ld, ALM XVI LLC, Series 2015-16A, Class B, 3.16%, 7/15/27 (c)       1,420       1,410,344         AMMC CLO 15 Ld., Series 2014-13A, Class D, 4.4%, 11/05/25 (c)       1,250       1,240,625         Ares CLO Ld., Series 2014-13A, Class D, 4.3%, 11/15/25 (c)       1,000       993,722         Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 3.9%, 10/15/26 (c)       860       828,278         Atrium CDO Corp., Series 9A, Class D, 3.9%, 722/26 (c)       1,100       1,0064,619         Atrium X, Series 10A, Class D, 3.79%, 7/16/25 (c)       650       6631,156         Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c)       680       669,120         Carlyle Global Market Strategies CLO Ltd. (c):       500       700       700,470         Series 2012-4A, Class D, 4.79%, 1/20/25       700       700,470         Series 2013-1A, Class C, 4.31%, 2/14/25       250       248,013         Cent CLO 22 Ltd., Series 2014-22A, Class C, 4.06%, 11/07/26 (c)       250       248,013         CIFC Funding 2014-FU Ltd., Series 2014-2A, Class D, 4.79%, 1/20/27 (c)       1,000       1,000,773         CIFC Funding 2014-FU Ltd., Series 2013-11A, Class D, 3.79%, 1/12/27 (c)       1,000       1,000,773         CIFC Funding 2014-V Ltd., Series 2013-11A, Class D, 3.79%, 1/0/	Series 2013-7RA, Class D, 5.29%, 4/24/24		900	875,581
ALM XIV Ld., Series 2014-14A, Class C, 3.74%, 7/28/26 (c)       713       682.492         ALM XVI Ld, ALM XVI LLC, Series 2015-16A, Class B, 3.16%, 7/15/27 (c)       1,420       1,410,344         AMMC CLO 15 Ld., Series 2014-13A, Class D, 4.4%, 11/05/25 (c)       1,250       1,240,625         Ares CLO Ld., Series 2014-13A, Class D, 4.3%, 11/15/25 (c)       1,000       993,722         Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 3.9%, 10/15/26 (c)       860       828,278         Atrium CDO Corp., Series 9A, Class D, 3.9%, 722/26 (c)       1,100       1,0064,619         Atrium X, Series 10A, Class D, 3.79%, 7/16/25 (c)       650       6631,156         Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c)       680       669,120         Carlyle Global Market Strategies CLO Ltd. (c):       500       700       700,470         Series 2012-4A, Class D, 4.79%, 1/20/25       700       700,470         Series 2013-1A, Class C, 4.31%, 2/14/25       250       248,013         Cent CLO 22 Ltd., Series 2014-22A, Class C, 4.06%, 11/07/26 (c)       250       248,013         CIFC Funding 2014-FU Ltd., Series 2014-2A, Class D, 4.79%, 1/20/27 (c)       1,000       1,000,773         CIFC Funding 2014-FU Ltd., Series 2013-11A, Class D, 3.79%, 1/12/27 (c)       1,000       1,000,773         CIFC Funding 2014-V Ltd., Series 2013-11A, Class D, 3.79%, 1/0/	Series 2013-8A, Class B, 3.04%, 1/20/26		1,150	1,130,502
AMMC CLO 15 Ltd., Series 2014-15A, Class D, 4.48%, 12/09/26 (c)       1,250       1,240,625         Ares CLO Ltd., Series 2014-32A, Class C, 4.47%, 11/15/25 (c)       1,000       993,722         Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 3,98%, 10/15/26 (c)       860       828,278         Atrium CDO Corp., Series 9A, Class D, 3.83%, 2/28/24 (c)       1,100       1,064,619         Atrium X, Series 10A, Class D, 3.79%, 7/16/25 (c)       250       240,984         Benefit Street Partners CLO VII Ltd., Series 2013-IIA, Class C, 3.79%, 7/15/24 (c)       680       669,120         Carlyle Global Market Strategies CLO Ltd. (c):       Series 2012-4A, Class D, 4.79%, 1/20/25       700       700,470         Series 2013-IA, Class C, 4.31%, 2/14/25       250       248,013       Cent CLO 22 Ltd., Series 2014-2A, Class AJ, 3.18%, 5/24/26 (c)       250       248,013         ClFC Funding 2014-II Ltd., Series 2014-2A, Class DL, 4.79%, 1/17/27 (c)       1,000       1,000,773       ClFC Funding 1Ltd., Series 2014-3A, Class DL, 3.79%, 7/17/26 (c)       250       243,135         LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)       2,500       2,150,000       Par         Asset-Backed Securities (b)       (000)       Value       Value       Value         Madison Park Funding XI Ltd., Series 2013-1A, Class D, 3.79%, 7/17/26 (c)       750       720,000       0ctagon Investment Partners XVII Ltd.			713	682,492
AMMC CLO 15 Ltd., Series 2014-15A, Class D, 4.48%, 12/09/26 (c)       1,250       1,240,625         Ares CLO Ltd., Series 2014-32A, Class C, 4.47%, 11/15/25 (c)       1,000       993,722         Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 3.98%, 10/15/26 (c)       860       828,278         Atrium CDO Corp., Series 9A, Class D, 3.83%, 2/28/24 (c)       1,100       1,064,619         Atrium X, Series 10A, Class D, 3.79%, 7/16/25 (c)       250       240,984         Benefit Street Partners CLO II Ltd., Series 2015-VIIA, Class C, 3.79%, 7/15/24 (c)       680       669,120         Carlyle Global Markt Strategies CLO Ltd. (c):       Series 2012-4A, Class D, 4.79%, 1/20/25       700       700,470         Series 2013-1A, Class C, 4.31%, 2/14/25       250       248,013       Cent CLO 22 Ltd., Series 2014-2A, Class A, 1/07/26 (c)       250       248,013         ClFC Funding 2014-II Ltd., Series 2014-5A, Class D, 4.79%, 1/17/27 (c)       1,000       1,000,773       ClFC Funding 1, Ld., Series 2014-5A, Class D, 3.79%, 7/17/26 (c)       2,500       2,150,000         ClFC Funding 1, Ld., Series 2013-1A, Class D, 3.79%, 7/17/26 (c)       2,500       2,150,000       2,150,000         Madison Park Funding XI Ltd., Series 2013-1A, Class D, 3.79%, 7/17/26 (c)       750       720,000       0ctagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.79%, 7/17/26 (c)       750       720,000       0ctagon Investment Partners XVII Ltd.	ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class B, 3.16%, 7/15/27 (c)		1,420	1,410,344
Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 3.98%, 10/15/26 (c)       860       828,278         Atrium CDO Corp., Series 9A, Class D, 3.83%, 2/28/24 (c)       1,100       1,064,619         Atrium X, Series 10A, Class D, 3.79%, 7/16/25 (c)       250       240,984         Benefit Street Partners CLO II Ltd., Series 2013-IIA, Class C, 3.79%, 7/15/24 (c)       650       613,156         Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c)       680       669,120         Carlyle Global Market Strategies CLO Ltd. (c):       500       700       700,470         Series 2013-IA, Class D, 4.79%, 1/20/25       700       700,470         Series 2014-AA, Class D, 4.79%, 1/20/25       250       248,013         Cent CLO 22 Ltd., Series 2014-2A, Class AJ, 3.18%, 5/24/26 (c)       280       275,443         CIFC Funding 2014-I Ltd., Series 2014-3A, Class D, 3.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding Ltd., Series 2013-1A, Class D, 3.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding Ltd., Series 2013-1A, Class D, 3.79%, 1/0/23/25 (c)       VIB       370       \$ 356,375         North End CLO Ltd., Series 2013-11A, Class D, 3.79%, 1/0/23/25 (c)       1,000       923,182         Octagon Investment Partners XXI Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182         Octagon In			1,250	1,240,625
Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 3.98%, 10/15/26 (c)       860       \$28,278         Atrium CDO Corp., Series 9A, Class D, 3.83%, 2/28/24 (c)       1,100       1,064,619         Atrium X, Series 10A, Class D, 3.78%, 7/16/25 (c)       250       240,984         Benefit Street Partners CLO II Ltd., Series 2013-IIA, Class C, 3.79%, 7/15/24 (c)       650       613,156         Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c)       680       669,120         Carlyle Global Market Strategies CLO Ltd. (c):       series 2012-4A, Class D, 4.79%, 1/20/25       700       700,470         Series 2013-1A, Class C, 4.31%, 2/14/25       250       248,013       248,013         Cent CLO 22 Ltd., Series 2014-2A, Class AJL, 3.18%, 5/24/26 (c)       280       275,443         CIFC Funding 2014-I Ltd., Series 2014-5A, Class D2, 4.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding Ltd., Series 2013-1A, Class D, 3.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding Ltd., Series 2013-1A, Class D, 3.79%, 1/0/23/25 (c)       USD       370       \$ 356,375         North End CLO Ltd., Series 2013-11A, Class D, 3.79%, 1/0/23/25 (c)       1000       923,182         Octagon Investment Partners XXI Ltd., Series 2013-1A, Class D, 3.49%, 10/23/25 (c)       500       479,914         OZLM VIII Ltd., Series 2013-1A, Class D, 3.79%, 11/1/26 (c)	Ares CLO Ltd., Series 2014-32A, Class C, 4.47%, 11/15/25 (c)		1,000	993,722
Atrium X, Series 10A, Class D, 3.79%, 7/16/25 (c)       250       240,984         Benefit Street Partners CLO II Ltd., Series 2013-1IA, Class C, 3.79%, 7/15/24 (c)       650       613,156         Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c)       680       669,120         Carlyle Global Market Strategies CLO Ltd. (c):       500       700       700,470         Series 2012-4A, Class C, 4.31%, 2/14/25       700       700,470         Series 2012-4D, Class C, 4.31%, 2/14/25       625       609,875         CIFC Funding 2014-VI Ltd., Series 2014-2A, Class A3L, 3.18%, 5/24/26 (c)       280       275,443         CIFC Funding 2014-VI Ltd., Series 2014-3A, Class D2, 4.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding 1Ltd., Series 2014-3A, Class D3, 4.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding 2014-V Ltd., Series 2013-1A, Class D, 3.79%, 10/23/25 (c)       250       243,135         LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)       2,500       2,510,000         Madison Park Funding XI Ltd., Series 2013-1A, Class D, 3.79%, 10/23/25 (c)       USD       370       \$ 356,375         North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 10/23/25 (c)       1,000       923,182         Octagon Investment Partners XXI Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182			860	828,278
Atrium X, Series 10A, Class D, 3.79%, 7/16/25 (c)       250       240,984         Benefit Street Partners CLO II Ltd., Series 2013-1IA, Class C, 3.79%, 7/15/24 (c)       650       613,156         Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c)       680       669,120         Carlyle Global Market Strategies CLO Ltd. (c):       500       700       700,470         Series 2012-4A, Class C, 4.31%, 2/14/25       700       700,470         Series 2012-4D, Class C, 4.31%, 2/14/25       625       609,875         CIFC Funding 2014-VI Ltd., Series 2014-2A, Class A3L, 3.18%, 5/24/26 (c)       280       275,443         CIFC Funding 2014-VI Ltd., Series 2014-3A, Class D2, 4.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding 1Ltd., Series 2014-3A, Class D3, 4.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding 2014-V Ltd., Series 2013-1A, Class D, 3.79%, 10/23/25 (c)       250       243,135         LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)       2,500       2,510,000         Madison Park Funding XI Ltd., Series 2013-1A, Class D, 3.79%, 10/23/25 (c)       USD       370       \$ 356,375         North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 10/23/25 (c)       1,000       923,182         Octagon Investment Partners XXI Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182			1,100	· · · · · · · · · · · · · · · · · · ·
Benefit Street Partners CLO II Ltd., Series 2013-IIA, Class C, 3.79%, 7/15/24 (c)       650       613,156         Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c)       680       669,120         Carlyle Global Market Strategies CLO Ltd. (c):       700       700,470         Series 2012-4A, Class D, 4.79%, 1/2025       700       700,470         Series 2013-1A, Class C, 4.31%, 2/14/25       250       248,013         Cent CLO 22 Ltd., Series 2014-22A, Class C, 4.06%, 11/07/26 (c)       625       609,875         CIFC Funding 2014-V Ltd., Series 2014-2A, Class D2, 4.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding 2014-V Ltd., Series 2014-3A, Class D2, 4.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding Ltd., Series 2014-3A, Class D2, 4.79%, 1/17/27 (c)       250       243,135         LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)       2,500       2,150,000         Matison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c)       USD       370       \$ 356,375         North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 10/23/25 (c)       USD       370       \$ 356,375         Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)       500       479,914         OZLM Funding Ltd. (c):       Stories 2012-2A, Class C, 4.55%, 10/30/23       500       501,231			,	
Benefit Street Partners CLO VII Ltd., Series 2015-VIIA, Class B, 3.23%, 7/18/27 (c)         680         669,120           Carlyle Global Market Strategies CLO Ltd. (c):         700         700,470           Series 2012-4A, Class D, 4.79%, 1/20/25         250         248,013           Cent CLO 22 Ltd., Series 2014-2A, Class C, 4.06%, 11/07/26 (c)         625         609,875           CIFC Funding 2014-II Ltd., Series 2014-2A, Class A3L, 3.18%, 5/24/26 (c)         280         275,443           CIFC Funding 2014-V Ltd., Series 2014-5A, Class D, 2, 4.79%, 1/17/27 (c)         1,000         1,000,773           CIFC Funding Ltd., Series 2014-3A, Class C1, 3.10%, 7/22/26 (c)         250         243,135           LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)         2,500         2,150,000           Madison Park Funding XI Ltd., Series 2013-1A, Class D, 3.79%, 10/23/25 (c)         USD         370         \$ 356,375           North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 10/23/25 (c)         1,000         923,182           Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)         1,000         923,182           Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)         500         479,914           OZLM Funding Ltd. (c):         250         235,418         235,418           OZLM Funding Ltd. (c):         500         500			650	613,156
Carlyle Global Market Strategies CLO Ltd. (c):       0       700       700,470         Series 2012-4A, Class D, 4.79%, 1/20/25       700       700,470         Series 2013-1A, Class C, 4.31%, 2/14/25       250       248,013         Cent CLO 22 Ltd., Series 2014-2A, Class C, 4.06%, 11/07/26 (c)       625       609,875         CIFC Funding 2014-II Ltd., Series 2014-2A, Class A3L, 3.18%, 5/24/26 (c)       280       275,443         CIFC Funding 2014-V Ltd., Series 2014-3A, Class D2, 4.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding Ltd., Series 2014-3A, Class C1, 3.10%, 7/22/26 (c)       250       243,135         LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)       2,500       2,150,000         Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 7/17/25 (c)       USD       370       \$ 356,375         North End CLO Ltd., Series 2013-11A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182         Octagon Investment Partners XXII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182         Octagon Investment Partners XXII Ltd., Series 2013-1A, Class D, 3.93%, 11/14/26 (c)       500       479,914         VZLM Funding Ltd. (c):       500       501,231       0ZLM Funding Ltd. (c):       500       501,231         Series 2012-1A, Class R, 3.29%, 7/12/27       500       500       501,231			680	
Series 2012-4A, Class D, 4.79%, 1/20/25       700       700,470         Series 2013-1A, Class C, 4.31%, 2/14/25       250       248,013         Cent CLO 22 Ltd., Series 2014-22A, Class C, 4.06%, 11/07/26 (c)       625       609,875         CIFC Funding 2014-II Ltd., Series 2014-2A, Class A3L, 3.18%, 5/24/26 (c)       280       275,443         CIFC Funding 2014-V Ltd., Series 2014-5A, Class D2, 4.79%, 1/17/27 (c)       1,000       1,000,0773         CIFC Funding 214-V Ltd., Series 2014-5A, Class C1, 3.10%, 7/22/26 (c)       250       243,135         LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)       2,500       2,150,000         Par         Asset-Backed Securities (b)       (000)       Value         Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c)       USD       370       \$ 356,375         North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 10/23/25 (c)       1,000       923,182         Octagon Investment Partners XXI Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182         Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)       500       479,914         OZLM Funding Ltd. (c):       Series 2012-1A, Class BR, 3.29%, 7/22/27       455       455,000         Series 2012-1A, Class C, 4.65%, 10/30/23       500       501,231       50				
Series 2013-1A, Class C, 4.31%, 2/14/25       250       248,013         Cent CLO 22 Ltd., Series 2014-22A, Class A3L, 3.18%, 5/24/26 (c)       625       609,875         CIFC Funding 2014-II Ltd., Series 2014-2A, Class A3L, 3.18%, 5/24/26 (c)       280       275,443         CIFC Funding 2014-V Ltd., Series 2014-5A, Class D2, 4.79%, 1/17/27 (c)       1,000       1,000       1,000         CIFC Funding Ltd., Series 2014-3A, Class D2, 4.79%, 1/17/27 (c)       2,500       2,150,000       243,135         LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)       2,500       2,150,000       248,013         Madison Park Funding XI Ltd., Series 2013-1A, Class D, 3.79%, 10/23/25 (c)       USD       370       \$ 356,375         North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)       750       720,000         Octagon Investment Partners XXI Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182         Octagon Investment Partners XXI Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182         OzLM Funding Ltd. (c):       500       479,914       55         Series 2012-1A, Class B, 3.29%, 7/17/26 (c)       500       500       501,231         OZLM Funding Ltd., Series 2014-8A, Class B, 3.29%, 10/17/26 (c)       250       235,418         OZLM VII Ltd., Series 2014-8A, Class B, 3.29%, 10/17/26 (c)       500 <td></td> <td></td> <td>700</td> <td>700,470</td>			700	700,470
$\begin{array}{c} CIFC Funding 2014-II Ltd., Series 2014-2A, Class A3L, 3.18\%, 5/24/26 (c) \\ 280 275,443 \\ \text{CIFC Funding 2014-V Ltd., Series 2014-5A, Class D2, 4.79\%, 1/17/27 (c) \\ 1,000 1,000,773 \\ \text{CIFC Funding Ltd., Series 2014-3A, Class C1, 3.10\%, 7/22/26 (c) \\ 2,500 2,150,000 \\ \hline Par \\ \hline \\ \textbf{Asset-Backed Securities (b) \\ \textbf{Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79\%, 10/23/25 (c) \\ North End CLO Ltd., Series 2013-1A, Class D, 3.79\%, 10/23/25 (c) \\ Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48\%, 10/25/25 (c) \\ 0,000 923,182 \\ Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48\%, 10/25/25 (c) \\ 0,000 923,182 \\ Octagon Investment Partners XXI Ltd., Series 2013-1A, Class C, 3.93\%, 11/14/26 (c) \\ 000 923,182 \\ Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93\%, 11/14/26 (c) \\ 0,000 923,182 \\ 0,000 $			250	248,013
CIFC Funding 2014-II Ltd., Series 2014-2A, Class A3L, 3.18%, 5/24/26 (c)       280       275,443         CIFC Funding 2014-V Ltd., Series 2014-5A, Class D2, 4.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding Ltd., Series 2014-3A, Class D2, 4.79%, 1/17/27 (c)       250       243,135         LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)       2,500       2,150,000         Par         Asset-Backed Securities (b)       (000)       Value         Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c)       USD       370       \$ 356,375         North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)       750       720,000         Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182         Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)       500       479,914         OZLM Funding Ltd. (c):       Series 2012-1A, Class BR, 3.29%, 7/22/27       455       455,000         Series 2012-2A, Class C, 4.65%, 10/30/23       500       501,231       235,418         OZLM VIII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)       250       235,418         OZLM VIII Ltd., Series 2014-8A, Class B, 3.29%, 10/17/26 (c)       475       472,034         Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c)	Cent CLO 22 Ltd., Series 2014-22A, Class C, 4.06%, 11/07/26 (c)		625	609,875
CIFC Funding 2014-V Ltd., Series 2014-5A, Class D2, 4.79%, 1/17/27 (c)       1,000       1,000,773         CIFC Funding Ltd., Series 2014-3A, Class D1, 3.10%, 7/22/26 (c)       250       243,135         LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)       2,500       2,150,000         Par         Asset-Backed Securities (b)       (000)       Value         Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c)       USD       370       \$ 356,375         North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)       750       720,000         Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182         Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)       500       479,914         OZLM Funding Ltd. (c):       Series 2012-1A, Class BR, 3.29%, 7/22/27       455       455,000         Series 2012-2A, Class C, 4.65%, 10/30/23       500       501,231       0ZLM VIII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)       250       235,418         OZLM VIII Ltd., Series 2013-2A, Class C, 4.29%, 1/15/25 (c)       500       489,255       489,255       250       247,107         Seneca Park CLO, Ltd., Series 2013-3A, Class C, 3.19%, 7/17/26 (c)       250       247,107       247,107         Sound Point CLO IV Ltd., Seri	CIFC Funding 2014-II Ltd., Series 2014-2A, Class A3L, 3.18%, 5/24/26 (c)		280	275,443
CIFC Funding Ltd., Series 2014-3A, Class C1, 3.10%, 7/22/26 (c)       250       243,135         LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)       2,500       2,150,000         Par         Asset-Backed Securities (b)       (000)       Value         Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c)       USD       370       \$ 356,375         North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)       750       720,000         Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182         Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)       500       479,914         OZLM Funding Ltd. (c):       series 2012-1A, Class B, 3.29%, 7/22/27       455       455,000         Series 2012-2A, Class C, 4.65%, 10/30/23       500       501,231       02LM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)       250       235,418         OZLM VIII Ltd., Series 2014-8A, Class B, 3.29%, 10/17/26 (c)       475       472,034       489,255       500       489,255       500       489,255       500       243,135       500       243,135       500       243,135       500       243,135       500       235,418       500       235,418       500       235,418       500       489,255 <td></td> <td></td> <td>1,000</td> <td>1,000,773</td>			1,000	1,000,773
LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)       2,500       2,150,000         Par         Asset-Backed Securities (b)       (000)       Value         Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c)       USD       370       \$ 356,375         North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)       750       720,000         Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182         Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)       500       479,914         OZLM Funding Ltd. (c):       500       500       501,231         Series 2012-1A, Class B, 3.29%, 7/12/27       455       455,000         Series 2012-2A, Class C, 4.65%, 10/30/23       500       501,231         OZLM VII Ltd., Series 2014-7A, Class B, 3.29%, 10/17/26 (c)       250       235,418         OZLM VIII Ltd., Series 2013-2A, Class C, 4.29%, 1/15/25 (c)       500       489,255         Seneca Park CLO, Ltd., Series 2013-2A, Class C, 4.319%, 7/17/26 (c)       250       247,107         Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)       640       635,335	6		250	243,135
Par (000)Asset-Backed Securities (b)(000)ValueMadison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c)USD370\$ 356,375North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)750720,000Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)1,000923,182Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)500479,914OZLM Funding Ltd. (c):series 2012-1A, Class C, 4.65%, 10/30/23500501,231Series 2012-2A, Class C, 4.65%, 10/30/23500501,231OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)250235,418OZLM VIII Ltd., Series 2013-2A, Class C, 4.29%, 1/15/25 (c)500489,255Seneca Park CLO, Ltd., Series 2013-2A, Class C, 3.19%, 7/17/26 (c)250247,107Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)640635,335	LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (c)(d)		2,500	2,150,000
Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c)       USD       370       \$ 356,375         North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)       750       720,000         Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)       1,000       923,182         Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)       500       479,914         OZLM Funding Ltd. (c):       Series 2012-1A, Class BR, 3.29%, 7/22/27       455       455,000         Series 2012-2A, Class C, 4.65%, 10/30/23       500       501,231         OZLM VII Ltd., Series 2014-7A, Class B, 3.29%, 7/17/26 (c)       250       235,418         OZLM VIII Ltd., Series 2013-2A, Class C, 4.29%, 1/15/25 (c)       500       489,255         Seneca Park CLO, Ltd., Series 2013-2A, Class C, 3.19%, 7/17/26 (c)       250       247,107         Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)       640       635,335			Par	· · ·
North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)         750         720,000           Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)         1,000         923,182           Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)         500         479,914           OZLM Funding Ltd. (c):	Asset-Backed Securities (b)		(000)	Value
Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)         1,000         923,182           Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)         500         479,914           OZLM Funding Ltd. (c):	Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c)	USD	370	\$ 356,375
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)         500         479,914           OZLM Funding Ltd. (c):         Series 2012-1A, Class BR, 3.29%, 7/22/27         455         455,000           Series 2012-2A, Class C, 4.65%, 10/30/23         500         501,231           OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)         250         235,418           OZLM VIII Ltd., Series 2014-8A, Class B, 3.29%, 10/17/26 (c)         475         472,034           Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c)         500         489,255           Seneca Park CLO, Ltd., Series 2014-1A, Class C, 3.19%, 7/17/26 (c)         250         247,107           Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)         640         635,335	North End CLO Ltd., Series 2013-1A, Class D, 3.79%, 7/17/25 (c)		750	720,000
OZLM Funding Ltd. (c):       455       455,000         Series 2012-1A, Class BR, 3.29%, 7/22/27       500       501,231         OZLM VII Ltd., Series 2014-2A, Class C, 4.65%, 10/30/23       500       501,231         OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)       250       235,418         OZLM VIII Ltd., Series 2014-8A, Class B, 3.29%, 10/17/26 (c)       475       472,034         Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c)       500       489,255         Seneca Park CLO, Ltd., Series 2013-2A, Class C, 3.19%, 7/17/26 (c)       250       247,107         Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)       640       635,335	Octagon Investment Partners XVII Ltd., Series 2013-1A, Class D, 3.48%, 10/25/25 (c)		1,000	923,182
OZLM Funding Ltd. (c):       455       455,000         Series 2012-1A, Class BR, 3.29%, 7/22/27       500       501,231         OZLM VII Ltd., Series 2014-2A, Class C, 4.65%, 10/30/23       500       501,231         OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)       250       235,418         OZLM VIII Ltd., Series 2014-8A, Class B, 3.29%, 10/17/26 (c)       475       472,034         Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c)       500       489,255         Seneca Park CLO, Ltd., Series 2013-2A, Class C, 3.19%, 7/17/26 (c)       250       247,107         Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)       640       635,335	Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (c)		500	479,914
Series 2012-2A, Class C, 4.65%, 10/30/23500501,231OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)250235,418OZLM VIII Ltd., Series 2014-8A, Class B, 3.29%, 10/17/26 (c)475472,034Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c)500489,255Seneca Park CLO, Ltd., Series 2014-1A, Class C, 3.19%, 7/17/26 (c)250247,107Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)640635,335				
OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)         250         235,418           OZLM VIII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)         475         472,034           OZLM VIII Ltd., Series 2013-2A, Class B, 3.29%, 10/17/26 (c)         500         489,255           Seneca Park CLO, Ltd., Series 2013-3A, Class C, 4.29%, 1/15/26 (c)         250         247,107           Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)         640         635,335	Series 2012-1A, Class BR, 3.29%, 7/22/27		455	455,000
OZLM VIII Ltd., Series 2014-8A, Class B, 3.29%, 10/17/26 (c)         475         472,034           Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c)         500         489,255           Seneca Park CLO, Ltd., Series 2014-1A, Class C, 3.19%, 7/17/26 (c)         250         247,107           Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)         640         635,335	Series 2012-2A, Class C, 4.65%, 10/30/23		500	501,231
Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c)         500         489,255           Seneca Park CLO, Ltd., Series 2014-1A, Class C, 3.19%, 7/17/26 (c)         250         247,107           Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)         640         635,335	OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)		250	235,418
Seneca Park CLO, Ltd., Series 2014-1A, Class C, 3.19%, 7/17/26 (c)         250         247,107           Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)         640         635,335	OZLM VIII Ltd., Series 2014-8A, Class B, 3.29%, 10/17/26 (c)		475	472,034
Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c) 640 635,335	Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c)		500	489,255
	Seneca Park CLO, Ltd., Series 2014-1A, Class C, 3.19%, 7/17/26 (c)		250	247,107
Sound Point CLO Ltd., Series 2014-3A, Class D, 3,89%, 1/23/27 (c) 1.250 1.194.381	Sound Point CLO IV Ltd., Series 2013-3A, Class A, 1.66%, 1/21/26 (c)		640	635,335
	Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (c)		1,250	1,194,381

Treman Park CLO LLC, Series 2015-1A, Class D, 4.12%, 4/20/27 (c)	1,400	1,368,500
Venture XXI CLO Ltd., Series 2015-21A, Class A, 1.77%, 7/15/27 (c)	663	661,011
Voya CLO Ltd. :		
Series 2014-3A, Class C, 3.90%, 7/25/26 (c)	250	237,114
Series 2014-4A, Class C, 4.29%, 10/14/26 (c)	1,000	981,615
Series 2014-4A, Class SUB, 0.00%, 10/14/26 (d)	1,000	785,915
Total Asset-Backed Securities 5.1%		28,055,657
Corporate Bonds		
Airlines 0.7%		
American Airlines Pass-Through Trust, Series 2013-2, Class C, 6.00%, 1/15/17 (b)	1,125	1,153,196
Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18	166	178,200
US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 6/03/18	2,605	2,624,538
00 mi wajs 1 ass miougi musi, sonos 2012 2, class c, s. 15 %, 0/05/10	2,000	2,021,000
		3,955,934
Auto Components 0.1%		-,,
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 3.50%, 3/15/17	717	713,415
Banks 0.0%	, 1,	, 10, 110
CIT Group, Inc., 5.00%, 8/01/23	135	136.688
Capital Markets 0.2%	100	100,000
Blackstone COP Holdco LP, 9.30%, 3/19/19	971	944,697
$E^{*}$ Trade Financial Corp., 0.00%, 8/31/19 (b)(d)(e)	129	327,366
	129	521,500
		1,272,063
Chemicals 0.4%		
GEO Specialty Chemicals, Inc., 7.50%, 10/30/18	1,559	2,042,405
Commercial Services & Supplies 0.2%		
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 3.07%, 12/01/17 (c)	295	293,525
AWAS Aviation Capital Ltd., 7.00%, 10/17/16 (b)	757	761,215
<b>1</b>		, -
		1,054,740
Communications Equipment 0.1%		. ,
Avaya, Inc., 7.00%, 4/01/19 (b)	390	350,025
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See Notes to Financial Statements.

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#### BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

Corporate Bonds		ar 00)	Value
Consumer Finance 0.2%			
Ally Financial, Inc.:	1105	100	* 140.400
7.50%, 9/15/20	USD	128	\$ 148,480
8.00%, 11/01/31		621	740,585
			889,065
Containers & Packaging 0.3% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 3.34%, 12/15/19 (b)(c)	1	,425	1,396,500
Health Care Equipment & Supplies 0.1%	1	,423	1,390,300
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b)		315	325,867
Health Care Providers & Services 0.2%			
Tenet Healthcare Corp., 3.84%, 6/15/20 (b)(c)	1	,375	1,382,562
Hotels, Restaurants & Leisure 0.0%			
Tropicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/14 (a)(f)		120	
Media 0.8%			
Altice Financing SA, 6.63%, 2/15/23 (b)		550	547,250
Altice US Finance I Corp., 5.38%, 7/15/23 (b)		,225	1,212,750
CCO Safari II LLC, 4.91%, 7/23/25 (b)	1	,870	1,852,224
Numericable Group SA, 6.00%, 5/15/22 (b)		842	842,000
			4,454,224
Metals & Mining 0.0%		055	055.010
Novelis, Inc., 8.38%, 12/15/17		255	255,319
Oil, Gas & Consumable Fuels 0.5%	1	800	1 205 (94
California Resources Corp., 5.50%, 9/15/21 CONSOL Energy, Inc., 5.88%, 4/15/22	1	,800 620	1,395,684 443,300
MEG Energy Corp., 7.00%, 3/31/24 (b)		850	694,875
MEO Energy Colp., 7.00%, 5/51/24 (0)		850	094,075
Pharmaceuticals 0.5%			2,533,859
Valeant Pharmaceuticals International, Inc. (b):			
5.38%, 3/15/20	1	,400	1,424,500
5.88%, 5/15/23		840	856,800
6.13%, 4/15/25		460	473,800
			2 755 100
Wireless Telecommunication Services 0.2%			2,755,100
Sprint Communications, Inc., 7.00%, 3/01/20 (b)	1	,205	1,279,951
Total Corporate Bonds 4.5%		,	24,797,717
Floating Rate Loan Interests (c)			
Aerospace & Defense 1.4%			
BE Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21		,763	2,772,547
DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20		,862	1,852,392
TASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21 Transdigm, Inc.:	1	,175	1,207,312
2015 Term Loan E, 3.50%, 5/14/22		878	866,870
Term Loan D, 3.75%, 6/04/21		817	807,562
			7,506,683
Air Freight & Logistics 0.4%			
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21		693	623,031
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21		722	648,802
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21		113	101,570
CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21		995	894,900

Floating Rate Loan Interests (c) Airlines 0.7%		Par (000)	2,268,303 Value
Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18	USD	1,414	\$ 1,410,706
Northwest Airlines, Inc.:			
2.25%, 3/10/17		521	510,038
.63%, 9/10/18		556	532,290
1.64%, 9/10/18		282	269,776
US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19		1,127	1,119,956
			3,842,766
Auto Components 3.7%			
Affinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20		1,236	1,235,248
Autoparts Holdings Ltd.:			
st Lien Term Loan, 7.00%, 7/29/17		2,646	2,328,763
nd Lien Term Loan, 11.00%, 1/29/18		907	770,525
Dayco Products LLC, Term Loan B, 5.25%, 12/12/19		1,571	1,569,111
PC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19		1,536	1,481,878
Gates Global, Inc., Term Loan B, 4.25%, 7/05/21		8,639	8,260,900
he Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19		2,754	2,758,739
GPX International Tire Corp., Term Loan (a)(f):			
2.25%, 3/30/2012		1,097	
YIK, 13.00%, 3/30/2012 (g)		18	
NA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20		1,783	1,786,582
JCI International, Inc., Term Loan B, 5.50%, 7/26/17		225	221,752
			20,413,498
utomobiles 0.4%			
hrysler Group LLC, Term Loan B:			
018, 3.25%, 12/31/18		815	811,128
3.50%, 5/24/17		1,401	1,398,041
			2,209,169
Banks 0.3%			
Redtop Acquisitions Ltd.:			
st Lien Term Loan, 4.50%, 12/03/20		1,148	1,147,525
2nd Lien Term Loan, 8.25%, 6/03/21		305	302,806
			1,450,331
Biotechnology 0.1%		0.17	0.42.007
MAG Pharmaceuticals, Inc., 2015 1st Lien Term Loan, 4.75%, 8/13/21		845	842,887
Building Products 3.7%			
Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20		1,378	1,366,060
PG International, Inc., Term Loan, 4.75%, 9/30/20		5,342	5,292,326
YP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21		1,397	1,365,007
Ianson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22		638	632,901
eld-Wen, Inc., Term Loan B, 5.25%, 10/15/21		3,050	3,047,083
ly Gem Industries, Inc., Term Loan, 4.00%, 2/01/21		1,007	995,667
Dukrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20		1,679	1,668,870
Jniversal Services of America LP:		())(	500 455
015 2nd Lien Term Loan, 9.50%, 7/28/23		606	599,455
015 Delayed Draw Term Loan, 1.98%, 7/28/22		6	5,799
015 Term Loan, 4.75%, 7/28/22		2,292	2,261,688
Vilsonart LLC:		407	100 771
ncremental Term Loan B2, 4.00%, 10/31/19 Yerm Loan B, 4.00%, 10/31/19		497 2,824	492,764 2,797,172
		2,021	_,.,,,.,_
			20,524,792

See Notes to Financial Statements.

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#### BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

Floating Rate Loan Interests (c)	Par (000		Value
Capital Markets 1.0%			
Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18	USD 1,3		
American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17		61	859,100
RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20	3,38	86	3,382,243
Chemicals 4.5%			5,515,227
Allnex (Luxembourg) & Cy SCA, Term Loan B1, 4.50%, 10/03/19	1,09	93	1,091,964
Allnex USA, Inc., Term Loan B2, 4.50%, 10/03/19	· · · · · · · · · · · · · · · · · · ·	67	566,567
Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20	2,2		2,244,838
CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/30/20		16	115,313
Charter NEX US Holdings, Inc., Term Loan B, 5.25%, 2/07/22		77	978,629
The Chemours Co., Term Loan B, 3.75%, 5/12/22		46	815,685
Chemtura Corp., Term Loan B, 3.50%, 8/27/16		43	242,523
Chromaflo Technologies Corp., 1st Lien Term Loan, 4.50%, 12/02/19		43	235,572
Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19	1,48		1,388,396
INEOS US Finance LLC, 6 Year Term Loan, 3.75%, 5/04/18		07	703,574
Klockner-Pentaplast of America, Inc., Term Loan, 5.00%, 4/28/20		32	731,577
Kronos Worldwide, Inc., 2015 Term Loan, 4.00%, 2/18/20		04	484,739
MacDermid, Inc.:			,
1st Lien Term Loan, 4.50%, 6/07/20	2,84	44	2,833,589
Term Loan B2, 4.75%, 6/07/20		44	743,396
Minerals Technologies, Inc., 2015 Term Loan B, 3.75%, 5/09/21	1,50		1,503,078
Nexeo Solutions LLC, Term Loan B, 5.00%, 9/08/17	1,43		1,393,101
OXEA Finance LLC:			1,070,101
2nd Lien Term Loan, 8.25%, 7/15/20	1,30	65	1,273,995
Term Loan B2, 4.25%, 1/15/20	2,50		2,439,609
Royal Holdings, Inc.:	2,3		2,139,009
2015 1st Lien Term Loan, 4.50%, 6/19/22	1,13	35	1,129,802
2015 2nd Lien Term Loan, 8.50%, 6/19/23		65	463,256
Solenis International LP:			100,200
1st Lien Term Loan, 4.25%, 7/31/21	1,53	33	1,510,887
2nd Lien Term Loan, 7.75%, 7/31/22	1,72		1,651,688
Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20		61	560,682
			25,102,460
Commercial Services & Supplies 6.8%		1.0	
ADMI Corp., 2015 Term Loan B, 5.50%, 4/30/22		40	844,200
ADS Waste Holdings, Inc., Term Loan, 3.75%, 10/09/19	3,1	19	3,088,267
ARAMARK Corp.:			
Extended Synthetic Line of Credit 2, 0.04%, 7/26/16		46	45,725
Extended Synthetic Line of Credit 3, 3.65%, 7/26/16		32	31,918
Term Loan E, 3.25%, 9/07/19	2,84		2,836,264
Term Loan F, 3.25%, 2/24/21		58	854,497
Asurion LLC, Term Loan B4, 5.00%, 8/04/22	1,30		1,285,375
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20	3,7		3,387,350
Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21	3,33	30	3,327,644
Connolly Corp.:			
1st Lien Term Loan, 4.50%, 5/14/21	3,00		2,992,425
2nd Lien Term Loan, 8.00%, 5/14/22	1,50 <b>Par</b>		1,500,000
Floating Rate Loan Interests (c)	(000	)	Value
Commercial Services & Supplies (concluded)			
Creative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21	USD 93	55 \$	961,170
Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21	80	65	868,646
KAR Auction Services, Inc., Term Loan B2, 3.50%, 3/11/21	1,34	40	1,338,660
Koosharem LLC, Exit Term Loan, 7.50%, 5/15/20	2,3		2,344,387
Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19	1,33		1,299,480
PSSI Holdings LLC, Term Loan B, 5.00%, 12/02/21	1,64	42	1,637,646

Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19		4,773	4,702,512
US Ecology, Inc., Term Loan, 3.75%, 6/17/21		828	831,571
Waste Industries USA, Inc., Term Loan B, 4.25%, 2/27/20		920	920,807
West Corp., Term Loan B10, 3.25%, 6/30/18		2,606	2,578,811
			37,677,355
Communications Equipment 2.1%			
Applied Systems, Inc.:			
lst Lien Term Loan, 4.25%, 1/25/21		1,421	1,417,216
2nd Lien Term Loan, 7.50%, 1/24/22		380	377,530
Avaya, Inc., Term Loan B7, 6.25%, 5/29/20		2,442	2,092,784
CommScope, Inc., Term Loan B5, 3.75%, 12/29/22		915	910,809
Riverbed Technology, Inc., Term Loan B, 6.00%, 4/24/22		603	603,234
Telesat Canada, Term Loan A, 4.09%, 3/24/17	CAD	2,000	1,506,917
Zayo Group LLC, Term Loan B, 3.75%, 5/06/21	USD	4,527	4,497,621
			11,406,111
Construction & Engineering 0.1%			
AECOM Technology Corp., Term Loan B, 3.75%, 10/15/21		785	785,331
Construction Materials 0.5%			
Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20		1,424	1,420,042
Headwaters, Inc., Term Loan B, 4.50%, 3/24/22		735	736,073
McJunkin Red Man Corp., Term Loan, 4.75%, 11/08/19		444	433,031
			2,589,146
Containers & Packaging 0.8%			
Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19		811	806,993
Berry Plastics Holding Corp., Term Loan E, 3.75%, 1/06/21		1,246	1,235,148
BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20		1,495	1,494,900
Rexam PLC, 1st Lien Term Loan, 4.25%, 5/02/21		767	765,332
			4,302,373
Distributors 0.6%		2.062	2.050.524
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20		2,062	2,050,724
American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21		1,546	1,549,990
			a
Diversified Consumer Services 2.6%			3,600,714
Allied Security Holdings LLC:			
		2855	2 8/1 001
Ist Lien Term Loan, 4.25%, 2/12/21		2,855	2,841,801
2nd Lien Term Loan, 8.00%, 8/13/21		1,417	1,405,674
Bright Horizons Family Solutions, Inc.:		220	220.000
Incremental Term Loan B1, 4.25%, 1/30/20		239	238,800
Ferm Loan B, 3.75%, 1/30/20		2,754	2,749,445
CT Technologies Intermediate Holdings, Inc., 1st Lien Term Loan, 5.25%, 12/01/21		752	751,185
ROC Finance LLC, Term Loan, 5.00%, 6/20/19		1,061	1,009,817

See Notes to Financial Statements.

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ANNUAL REPORT

#### BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

Floating Rate Loan Interests (c)		Par (000)	Value
Diversified Consumer Services (concluded)			
ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21	USD	5,323	\$ 5,292,672
			14,289,394
Diversified Financial Services 3.1%			
AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22		945	944,055
AssuredPartners Capital, Inc., 1st Lien Term Loan, 5.00%, 3/31/21		2,658	2,656,234
Diamond US Holding LLC, Term Loan B, 4.75%, 12/17/21		970	969,718
Jefferies Finance LLC, Term Loan, 4.50%, 5/14/20		2,775 2,085	2,747,250 2,081,731
Onex Wizard US Acquisition, Inc., Term Loan, 4.25%, 3/13/22 Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18		3,162	3,159,714
SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20		1,844	1,843,575
TransFirst, Inc.:		1,044	1,0+3,575
2014 2nd Lien Term Loan, 9.00%, 11/12/22		851	845,672
Incremental Term Loan B, 4.75%, 11/12/21		1,817	1,812,993
		1,017	1,012,775
			17.0(0.042
			17,060,942
Diversified Telecommunication Services 4.0%		1 100	1 105 500
Altice Financing SA, Term Loan, 5.25%, 2/04/22		1,100	1,105,500
Consolidated Communications, Inc., Term Loan B, 4.25%, 12/23/20		1,130	1,125,067
Hawaiian Telecom Communications, Inc., Term Loan B, 5.00%, 6/06/19		2,689	2,692,128
Integra Telecom, Inc.: 2015 1st Lien Term Loan, 5.25%, 8/14/20		2,278	2,271,654
2015 1st Lien Term Loan, 9.75%, 2/21/20		750	746,641
Level 3 Financing, Inc.:		750	740,041
2013 Term Loan B, 4.00%, 1/15/20		10,260	10,250,356
2019 Term Loan, 4.00%, 8/01/19		1,647	1,644,147
Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23		2,299	2,271,477
			22,106,970
Electrical Equipment 0.7%			
Southwire Co., Term Loan, 3.00%, 2/10/21		1,165	1,146,315
Texas Competitive Electric Holdings Co. LLC:			
DIP Term Loan, 3.75%, 5/05/16		1,971	1,971,075
Extended Term Loan, 4.67%, 10/10/17 (a)(f)		1,710	771,449
			3,888,839
Electronic Equipment, Instruments & Components 0.5%			-,,
CDW LLC, Term Loan, 3.25%, 4/29/20		1,728	1,713,032
CPI Acquisition, Inc., Term Loan B, 6.75%, 8/17/22		1,095	1,077,206
Energy English of the Complete 1201			2,790,238
Energy Equipment & Services 1.3%		1.002	1 707 025
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20		1,803	1,797,935
Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20		1,161 4,943	1,112,525 4,599,327
MEG Energy Corp., Remaining Term Loan, 5.75%, 5/51/20		4,945	4,399,327
Food & Staples Retailing 1.1%			7,509,787
New Albertson s, Inc., Term Loan, 4.75%, 6/27/21		1,464	1,458,901
Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20		1,040	1,049,755
Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/20		2,206	2,211,430
		Par	_,211,100
Floating Rate Loan Interests (c)		(000)	Value
Food & Staples Retailing (concluded)		()	
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19	USD	1,662	\$ 1,662,354
		1,002	,00=,001

Food Products         3.3%           CTI Foods Holding Co. L1.C. Ist Lien Term Loan, 4.50%, 6/29/20         1.115         1.095,622           Diamond Foods, Inc., Term Loan, B. 4.50%, 6/29/20         2.691         2.693         2.691,548           Hearthside Group Holdings LLC:         1.479         1.469,827           New HB Acquisition LLC:         1.479         1.469,827           Stat Lien Term Loan, 4.50%, 8/03/22         1.655         1.654,487           2nd Lien Term Loan, 5.50%, 8/03/23         340         340,425           Pabbs Brewing Co., Inc., Term Loan, 5.25%, 10/21/21         1.890         1.888,699           Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19         1.444         1.444,377           Pinacle Foods Finance LLC:         1         595           Reddy Lec Cop:         1         595           Ist Lien Term Loan, 6.75%, 5/01/19         1.616         1.341,253           2nd Lien Term Loan, 6.75%, 5/01/19         1.057         1.055           2nd Lien Term Loan, 8.425%, 6/18/22         1.270         1.269,124           Amris Laxembourg HI Sart, Term Loan, 4.25%, 6/18/22         1.057         1.056,666           Capsagel Holdings US, Inc., Term Loan, 8.25%, 801/18         1.912         1.906,188           DIO Finance LLC, 2015 Term Loan 8.25%, 801/18			6,382,440	
CTI Foods Holding Co. LLC, 1st Lien Term Loan, 425%, 6/29/20       1,115       1,095,622         Danond Foods, Inc., Term Loan, 425%, 8/20/18       2,971       2,958,223         Dole Food Co., Inc., Term Loan, 4,50%, 6/02/21       1,479       1,469,827         New HB Acquisition LLC:       1       1,655       1,654,487         Jole Torm Loan, 5,90%, 8/03/22       1,655       1,654,487         Jol Lien Term Loan, 5,90%, 8/03/21       340       340,425         Pabst Brewing Co., Inc., Term Loan, 5,75%, 10/21/21       1,890       1,888,699         Performance Food Group Co., and Lien Term Loan, 5,35%, 11/14/19       1,444       1,444,377         Pinnack Foods Finance LLC, Term Loan, G, 3,300%, 4/29/20       2,638       2,620,840         Post Holdings Inc., Series A Incremental Term Loan, 3,75%, 6/02/21       1       595         Redy Lie Corp.       1       595       1,842,396         Health Care Equipment & Supplies       4.1%       1,943,325,300       1,912       1,906,193         Did Lien Term Loan, 6, 1,75%, 5/01/19       1,616       1,341,253       2nd Lien Term Loan, 4,25%, 6/18/22       1,707       1,266,124         Auris Laxembourg III Saf, Term Loan B, 3,50%, 801/18       1,912       1,906,198       1,906,198         DJO Finance LLC, 2,015 Term Loan B, 4,25%, 0/18/12       1,616 <t< td=""><td>Food Products 3.3%</td><td></td><td>0,002,110</td></t<>	Food Products 3.3%		0,002,110	
Diamond Foods, Inc., Term Loan, 4.55%, 8/2018         2.971         2.958,223           Dole Food Co., Inc., Term Loan, 4.50%, 11/01/18         2.693         2.691,548           Hearthside Group Holdings LLC, Term Loan, 4.50%, 60/221         1.479         1.469,827           New HB Acquisition LLC:         1.479         1.469,827           Stat Lien Term Loan, 5.50%, 80/322         1.655         1.654,487           2nd Lien Term Loan, 5.50%, 80/323         340         340,425           Pabst Brewing Co., Inc., Term Loan, G.355%, 10/21/21         1.880         1.888,699           Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19         1.444         1.444,377           Pinnacle Foods Finance LLC, Term Loan, 6.30%, 4/29/20         2.638         2.620,840           Post Holdings Inc., Stries A Incremental Term Loan, 5.75%, 6/0/21         1         595           Reddy Ice Corp:         1         1.616         1.341,253           2nd Lien Term Loan, 10.75%, 5/01/19         1.616         1.341,253           2nd Lien Term Loan, 8.425%, 6/18/22         1.270         1.269,124           Amris Laxembourg III Sard, Term Loan B.425%, 6/08/20         3.150         3.131,100           Lass Health Care Equipment & Supplies         4.1%         1.912         1.906,198           DJO Finance LLC, 2015 Term Loan B.425%, 6/08/20		1,115	1,095,622	
Dole Food Co., Inc., Term Loan B, 4,50%, 1/101/18         2,693         2,691,548           Hearthside Group Holdings LLC, Term Loan, 4,50%, 6/02/21         1,479         1,469,827           New HB Acquisition LLC:         1         1,479         1,469,827           Tok Line Term Loan, 8,50%, 8/03/23         340         340,425         340         340,425           Pabst Brewing Co., Inc., Term Loan, 5,37%, 10/21/21         1,890         1,888,699         Performance Food Group Co., 2nd Lien Term Loan, 6,25%, 11/14/19         1,444         1,444,377           Pinacle Foods Finance LLC, Term Loan G, 3,00%, 4/20/20         2,638         2,600,840         2,500,840           Post Holdings Inc., Series A Incremental Term Loan, 3,75%, 6/02/21         1         595         Reddy Ice Corp:         1         595           Ist Lien Term Loan, 6,75%, 5/01/19         1,616         1,341,253         2nd Lien Term Loan, 10,75%, 11/01/19         1,915         836,500           Heath Care Equipment & Supplies 4.1%         1         1,270         1,269,124         Auris Laxembourg III Sart, Term Loan B,4,25%, 1/15/22         1,057         1,056,466         Capsugel Holdings US, Inc., Term Loan B,4,25%, 5/03/18         3,500         3,448,746           DIO Finance LLC, 2015 Term Loan B,2,450%, 6/08/20         3,150         3,131,100         1,285         2,726, 2,726,116         1,912		2.971		
Hearthside Group Holdings LLC, Term Loan, 4.50%, 6/02/21       1,479       1,469.827         New HB Acquisition LLC:       1       1,655       1,654,487         Sta Lien Term Loan, 8.50%, 8/03/23       340       340,425         Pabs Brewing Co., Inc., Term Loan, 5.25%, 10/21/21       1,890       1,888.699         Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19       1,444       1,444,377         Pinnache Food Sinance LLC, Term Loan, 6.30%, 4/29/20       2,638       2,620.840         Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21       1       595         Reddy Loc Corp.:       1       595         Reddy Loc Corp.:       1       1,616       1,341,253         2nd Lien Term Loan, 10.75%, 11/01/19       1,616       1,341,253       1         Ater., Inc., 2015 Term Loan B, 4.25%, 1/5/22       1,270       1,269,124       1         Atris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/5/22       1,057       1.056,466       Capsuegl Holdings US, Inc., Term Loan B4, 4.25%, 1/5/21       1,057       1.056,466         Capsuegl Holdings US, Inc., Term Loan B, 2.50%, 80/18       2,726       2,726, 116       1         Di Finance LLC, 2015 Term Loan A, 25%, 608/20       3,150       3,131,100       1,848,746         Loonardo Acquisition Corp., Term Loan A, 25%, 10/318       2			2,691,548	
New HB Acquisition LLC:         Ist Lien Term Loan, 4.50%, 803/22         1,655         1,654,487           Jol Lien Term Loan, 8.50%, 803/23         340         340,425           Pabsi Brewing Co, Inc., Term Loan, 6.25%, 11/14/19         1,444         1,444,377           Pinnacle Foods Finance LLC, Term Loan, 6.30%, 4/29/20         2,638         2,620,840           Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21         1         595           Reddy Lee Corp:         1         1         883,6500           Ist Lien Term Loan, 0.75%, 5/01/19         1,616         1,341,253         2           Id Lien Term Loan, 0.75%, 5/01/19         1,616         1,341,253         2           Id Lien Term Loan, 0.75%, 5/01/19         1,616         1,341,253         2           Id Lien Term Loan, 8.425%, 6/18/22         1,270         1,269,124           Auris Luxembourg III Sart, Term Loan B, 4.25%, 6/18/22         1,057         1,056,466           Capsagel Holdings US, Inc., Term Loan B, 3.50%, 80/1/18         1,912         1,906,198           DIO Finance LLC, 2015 Term Loan A,25%, 6/08/20         3,150         3,131,100           Laisi Healthcare LLC, Term Loan B, 2.50%, 8/17/18         3,500         3,485,746           Loconardo Acquisition Corp., Term Loan B, 2.50%, 8/17/18         3,500         3,485,746 <td></td> <td>1.479</td> <td>1,469,827</td>		1.479	1,469,827	
2nd Lien Term Loan, 8.50%, 803/23       340       340, 436         Pabst Brewing Co., Inc., Term Loan, 5.75%, 10/21/21       1,890       1,888,699         Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19       1,444       377         Pinnache Food Srinance LLC, Term Loan, G. 3,00%, 4/29/20       2,638       2,620,840         Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21       1       595         Reddy lee Corp.:       1       1,955         2nd Lien Term Loan, 6.75%, 5/01/19       1,616       1,341,253         2nd Lien Term Loan, 0.75%, 11/01/19       1,195       836,500         Health Care Equipment & Supplies 4.1%         North Loan, 8, 4.25%, 11/5/22       1,057       1,056,466         Capuel Holdings US, Inc., Term Loan B, 3.50%, 801/18       1,912       1,906,198         DIO Finance LLC, Tern Loan B, 2.45%, 5/03/18       1,912       1,906,198         DIO Finance LLC, Term Loan B, 2.50%, 8/17/18       3,500       3,485,746         Loand A, 2.50%, 5/03/18       1,912       1,906,198         DIO Finance LLC, Term Loan B, 2.50%, 8/17/12       2,616       2,151,550         Millennium Health LLC, Term Loan B, 2.50%, 8/17/12       2,616       2,151,550         Millennium Health LLC, Term Loan	New HB Acquisition LLC:			
Pabs Brewing Co., Inc., Term Loan, 5.75%, 10/21/21 1,880, 09 Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19 1,444 1,444,377 Pinnacle Foods Finance LLC, Term Loan 6, 5.00%, 4/29/20 2,638 2,620,840 Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21 1 555 Reddy Lee Corp.: 1st Lien Term Loan, 6.75%, 5/01/19 1,616 1,341,253 2nd Lien Term Loan, 0.75%, 11/01/19 1,195 836,500 18,342,396 18,342,396 18,342,396 18,342,396 18,342,396 18,342,396 18,342,396 19,312 1,195 10,313,11,00 12,359,124 1,195 10,313,11,00 12,359,124 1,310 12,355 12,350 13,131,100 12,355 14,355 14,355 15,30 14,355 15,30 14,355 15,30 14,355 15,30 14,355 15,30 14,355 15,30 14,355 15,30 14,35 15,30	1st Lien Term Loan, 4.50%, 8/03/22	1,655	1,654,487	
Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19       1,444       1,444,377         Pinnace Food Group Co., 2nd Lien Term Loan, 6, 3.00%, 4/29/20       2,638       2,620,840         Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21       1       595         Reddy Lee Corp.:       1       595         Ist Lien Term Loan, 6.75%, 5/01/19       1,616       1,341,253         2nd Lien Term Loan, 0.75%, 11/01/19       1,616       1,341,253         Ist Lien Term Loan, 8,425%, 6/18/22       1,270       1,269,124         Anris Luxembourg III Sarl, Term Loan B, 4,25%, 1/15/22       1,057       1,056,466         Capsued Holdings US, Inc., Term Loan, 8,30%, 800/18       1,912       1,906,198         DIO Finance LLC, 2015 Term Loan, 82,500%, 801/18       2,726       2,726,116         Immucor, Inc., Refinancing Term Loan, 82,500%, 817/18       3,300       3,485,746         Leonardo Acquisition Corp., Term Loan, 82,500%, 817/18       3,164       3,083,675         Ortho-Clinical Diagnostics, Inc., Term Loan, 8,425%, 6/30/21       2,759       2,715,625         Sage Poducts Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682         Cadia Health Care Providers & Services 7.5%         Addia Health LC, Term Loan B, 4.55%, 716/21       1,292<	2nd Lien Term Loan, 8.50%, 8/03/23	340	340,425	
Pinnacle Foods Finance LLC, Term Loan G, 3.00%, 4/29/20       2,638       2,608,40         Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21       1       595         Reddy Ice Corp.:       1       595         Ist Lien Term Loan, 6.75%, 5/01/19       1,616       1,341,253         2nd Lien Term Loan, 10.75%, 11/01/19       1,95       836,500         Ist Lien Term Loan, 10.75%, 11/01/19         Note: Supplies 4.1%         Alter. Inc., 2015 Term Loan B, 4.25%, 1/15/22       1,270       1,269,124         Anis Luxembourg III Sart, Term Loan B, 4.35%, 1/15/22       1,057       1,056,466         Capsued Holdings US, Inc., Term Loan B, 3,50%, 80/018       1,912       1,906,198         DJ OF Finance LLC, 2015 Term Loan B, 2,50%, 5/03/18       2,726       2,726, 116         Immuno: Inc., Refinancing Term Loan B, 2,50%, 8/17/18       3,500       3,485,746         Leonardo Acquisition Corp., Term Loan B, 4,25%, 1/12/21       2,416       2,151       2,151       2,757         Milennium Health LLC, Term Loan B, 4,25%, 6/08/21       2,161       2,151       2,156       2,039,029         Health Care Providers & Services 7.5%       2,215,625         Acadia Healthicare Co., Inc., Term Loan B, 4,25%, 12/13/19	Pabst Brewing Co., Inc., Term Loan, 5.75%, 10/21/21	1,890	1,888,699	
Pinnacle Foods Finance LLC, Term Loan G, 3.00%, 4/29/20       2,638       2,620,840         Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21       1       595         Reddy Ice Corp.:       1       595         Ist Lien Term Loan, 6.75%, 5/01/19       1,616       1,341,253         2nd Lien Term Loan, 10.75%, 11/01/19       1,195       836,500         Ist Lien Term Loan, 10.75%, 11/01/19         Realth Care Equipment & Supplies 4.1%         Alter. Inc., 2015 Term Loan B, 4.25%, 1/15/22         Alter. Inc., 2015 Term Loan B, 4.25%, 1/15/22         Dio Finance LLC, 2015 Term Loan B, 3.50%, 80/018         Dio Finance LLC, 2015 Term Loan B, 3.50%, 80/018         Dio Finance LLC, 2015 Term Loan B, 2.50%, 5/03/18         Dio Finance LLC, 2015 Term Loan B, 2.50%, 8/17/18         Loan A2, 50%, 5/03/18         Leonardo Acquistion Corp. Term Loan, 4.25%, 1/1/21         Lien Term Loan B, 5.50%, 4/16/21         Interm Loan B, 5.50%, 4/16/21         Alter Term Loan B, 4.25%, 6/08/20         National Vision, Inc., 1st Lien Term Loan B, 4.25%, 6/08/21         Alter Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 6/08/21         Artificit Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 6/08/2	Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19	1,444	1,444,377	
Reddy Ice Corp.:       1st Lien Term Loan, 6.75%, 5/01/19       1,616       1,341,253         1st Lien Term Loan, 6.75%, 5/01/19       1,616       1,341,253         2nd Lien Term Loan, 10.75%, 11/01/19       1,195       836,500         Itel Term Loan, 10.75%, 11/01/19       1,195       836,500         Itel Term Loan, 10.75%, 11/01/19       1,270       1,269,124         Adres Equipment & Supplies 4.1%         Auris Luxembourg III Sart, Term Loan B, 4.25%, 1/15/22       1,057       1,056,466         Capsugel Holdings US, Inc., Term Loan B, 4.25%, 1/08/20       3,150       3,131,100         Isate and the attract LC, 215T rem Loan B, 2,50%, 8/01/18       2,726       2,726,116         Immucor, Inc., Refinancing Term Loan B, 2,50%, 8/07/18       3,500       3,485,746         Loconardo Acquisition Corp., Term Loan B, 5,25%, 4/16/21       2,161       2,151,530         Millennium Health LLC, Term Loan B, 5,25%, 4/16/21       3,164       3,083,675         Ortho-Clinical Diagnostics, Inc., Term Loan B, 4,25%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B, 4,25%, 12/13/19       785       783,682         Carlin Loan B, 4,25%, 2/11/22       467       469,371 <td colspan<="" td=""><td>Pinnacle Foods Finance LLC, Term Loan G, 3.00%, 4/29/20</td><td></td><td>2,620,840</td></td>	<td>Pinnacle Foods Finance LLC, Term Loan G, 3.00%, 4/29/20</td> <td></td> <td>2,620,840</td>	Pinnacle Foods Finance LLC, Term Loan G, 3.00%, 4/29/20		2,620,840
1st Lien Term Loan, 6.75%, 5/01/19       1,616       1,341,253         2nd Lien Term Loan, 10.75%, 11/01/19       1,195       836,500         IR_342,396         Health Care Equipment & Supplies 4.1%         Auris Luzembourg III Sard, Term Loan B.4, 4.25%, 6/18/22         1,057       1,057       1,056,466         Capsule Holdings US, Inc., Term Loan B.4, 325%, 6/08/20         1,010       3,150       3,131,100         Dio Finance LLC, 2015 Term Loan B.2, 450%, 5/03/18       2,726       2,726,116         Immucor, Inc., Refinancing Term Loan B.2, 500%, 8/17/18       3,500       3,485,746         Leonardo Acquisition Corp., Term Loan A, 4.25%, 6/30/21       2,161       2,151,530         Millennium Health LLC, Term Loan B, 5,25%, 4/16/21       1,494       792,767         National Vision, Inc., 1st Lien Term Loan B, 4,75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4,25%, 12/13/19       785       783,682         Cadid Health Care Providers & Services 7.5%         Acadia Health Care Providers & Services 7.5%         Acadia Health Care Providers & Services 7.5%         Cadid Health Reare Con, Inc., Term Loan B, 4,25%, 4/06/22       1,310       1,285,437	Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21	1	595	
1st Lien Term Loan, 6.75%, 5/01/19       1,616       1,341,253         2nd Lien Term Loan, 10.75%, 11/01/19       1,195       836,500         IR_342,396         Health Care Equipment & Supplies 4.1%         Auris Luzembourg III Sard, Term Loan B.4, 4.25%, 6/18/22         1,057       1,057       1,056,466         Capsule Holdings US, Inc., Term Loan B.4, 325%, 6/08/20         1,010       3,150       3,131,100         Dio Finance LLC, 2015 Term Loan B.2, 450%, 5/03/18       2,726       2,726,116         Immucor, Inc., Refinancing Term Loan B.2, 500%, 8/17/18       3,500       3,485,746         Leonardo Acquisition Corp., Term Loan A, 4.25%, 6/30/21       2,161       2,151,530         Millennium Health LLC, Term Loan B, 5,25%, 4/16/21       1,494       792,767         National Vision, Inc., 1st Lien Term Loan B, 4,75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4,25%, 12/13/19       785       783,682         Cadid Health Care Providers & Services 7.5%         Acadia Health Care Providers & Services 7.5%         Acadia Health Care Providers & Services 7.5%         Cadid Health Reare Con, Inc., Term Loan B, 4,25%, 4/06/22       1,310       1,285,437	Reddy Ice Corp.:			
I8,342,396         Health Care Equipment & Supplies 4.1%         Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22       1,270       1,269,124         Auris Luxembourg III Sarl, Term Loan B, 4.25%, 1/15/22       1,057       1.056,466         Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18       1,912       1,906,198         DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20       3,150       3,131,100         Iaisi Healthcare LLC, Term Loan B2, 4.50%, 5/03/18       2,726       2,726,116         Immucor, Inc., Refinancing Term Loan, 4.25%, 1/31/21       2,161       2,151       2,1530         Millennium Health LLC, Term Loan B, 5.25%, 4/16/21       1,494       729,767         National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21       3,164       3,083,675         Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682         Cadia Healthcare Co., Inc., Term Loan B, 4.25%, 1/11/22       467       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 1/11/22       1,310       1,285,437         Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 1/11/91       2,521       2,508,065 <td 1="" 11="" 4.25%,="" <="" b,="" cowapt="" health="" inc.,="" loan="" steretors,="" td="" term=""><td>1st Lien Term Loan, 6.75%, 5/01/19</td><td>1,616</td><td>1,341,253</td></td>	<td>1st Lien Term Loan, 6.75%, 5/01/19</td> <td>1,616</td> <td>1,341,253</td>	1st Lien Term Loan, 6.75%, 5/01/19	1,616	1,341,253
Health Care Equipment & Supplies       4.1%         Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22       1,270       1,269,124         Auris Luxembourg III Sarl, Term Loan B, 4.25%, 1/15/22       1,057       1,056,466         Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18       1,912       1,906,198         DJO Finance LLC, 2015 Term Loan B, 2.50%, 8/08/20       3,150       3,131,100         Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18       2,726       2,726,116         Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18       3,500       3,485,746         Leconardo Acquisition Corp., Term Loan B, 4.25%, 1/31/21       2,161       2,151,530         Millennium Health LLC, Term Loan B, 5.25%, 4/16/21       1,494       729,767         National Vision, Inc., 1st Lien Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682         Health Care Providers & Services 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Aris Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Aris Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Aris Medical Group Holdings, Inc., Term Loan B, 4.50%, 1/1/9/19	2nd Lien Term Loan, 10.75%, 11/01/19	1,195	836,500	
Health Care Equipment & Supplies       4.1%         Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22       1,270       1,269,124         Auris Luxembourg III Sarl, Term Loan B, 4.25%, 1/15/22       1,057       1,056,466         Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18       1,912       1,906,198         DJO Finance LLC, 2015 Term Loan B, 2.50%, 8/08/20       3,150       3,131,100         Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18       2,726       2,726,116         Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18       3,500       3,485,746         Leconardo Acquisition Corp., Term Loan B, 4.25%, 1/31/21       2,161       2,151,530         Millennium Health LLC, Term Loan B, 5.25%, 4/16/21       1,494       729,767         National Vision, Inc., 1st Lien Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682         Health Care Providers & Services 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Aris Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Aris Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Aris Medical Group Holdings, Inc., Term Loan B, 4.50%, 1/1/9/19				
Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22       1,270       1,269,124         Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22       1,057       1,056,466         Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18       1,912       1,906,198         DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20       3,150       3,1100         Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18       2,726       2,726,116         Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18       3,500       3,485,746         Leonardo Acquisition Corp., Term Loan, 4.25%, 1/13/21       2,161       2,151,530         Millennium Health LLC, Term Loan B, 5.25%, 4/16/21       1,494       729,767         National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21       3,164       3,083,675         Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682         Cadia Healthcare Co., Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Aris Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 4.50%, 4/06/22       1,310       1,285,437 <td></td> <td></td> <td>18,342,396</td>			18,342,396	
Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22       1,057       1,056,466         Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18       1,912       1,906,198         DJO Finance LLC, 2015 Term Loan A, 4.25%, 6/08/20       3,150       3,131,100         lasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18       2,726       2,726,116         Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18       3,500       3,485,746         Leonardo Acquisition Corp., Term Loan B, 5.25%, 4/13/121       2,161       2,151,530         Millennium Health LLC, Term Loan B, 5.25%, 4/16/21       3,164       3,083,675         Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682 <b>Health Care Providers &amp; Services</b> 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 4.55%, 11/12       467       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 4.50%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:       1,598       1,595,958         Term Loan F, 3.58%, 12/31/18				
Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18       1,912       1,906,198         DJO Erinance LLC, 2015 Term Loan, 4.25%, 6/08/20       3,150       3,131,100         Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18       2,726       2,726,116         Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18       3,500       3,485,746         Leonardo Acquisition Corp., Term Loan, 4.25%, 1/31/21       2,161       2,151,530         Millennium Health LLC, Term Loan B, 5.25%, 4/16/21       1,494       729,767         National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21       3,164       3,083,675         Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682 <b>Automy Description Form Loan B</b> , 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682 <b>Acadia Healthcare Co.</b> , Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,282,437         Amsurg Corp., 1st Lien Term Loan B, 4.55%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.: <b>1</b> ,598       1,595,958         Term Loan F, 3.58%, 12/31/18       1,598       1,595,958	Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22	1,270	1,269,124	
DiO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20       3,150       3,131,100         Iasis Healthcare LLC, 2015 Term Loan B2, 4.50%, 5/03/18       2,726       2,726,116         Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18       3,500       3,485,746         Leonardo Acquisition Corp., Term Loan, 4.25%, 1/31/21       2,161       2,151,530         Millennium Health LLC, Term Loan B, 5.25%, 4/16/21       1,494       729,767         National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21       3,164       3,083,675         Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682         Vacadia Healthcare Co., Inc., Term Loan B, 4.55%, 2/11/22       467       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:       1,598       1,595,958         Term Loan F, 3.58%, 12/31/18       1,598       1,595,958         Term Loan F, 3.58%, 12/31/19       2,434,436       1,595,958         Term Loan H, 4.00%, 1/27/21	Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22		1,056,466	
Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18       2,726       2,726,116         Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18       3,500       3,485,746         Leonardo Acquisition Corp., Term Loan, 4.25%, 1/31/21       2,161       2,151,530         Millennium Health LLC, Term Loan B, 5.25%, 4/16/21       1,494       729,767         National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21       3,164       3,083,675         Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682 <b>23,039,029</b> Health Care Providers & Services 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.50%, 2/11/22       467       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:         Term Loan F, 3.58%, 12/31/18       1,598       1,598, 55,958         Care Loan F, 3.58%, 12/31/19       2,439       2,434,436         Community Health Syst	Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18	· · · · · · · · · · · · · · · · · · ·	1,906,198	
Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18       3,500       3,485,746         Leonardo Acquisition Corp., Term Loan, 4.25%, 1/31/21       2,161       2,151,530         Millennium Health LLC, Term Loan B, 5.25%, 4/16/21       1,494       729,767         National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21       3,164       3,083,675         Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682 <b>Health Care Providers &amp; Services</b> 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22       467       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CH Healthcare Services Inc., Term Loan, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:       1,598       1,595,958         Term Loan F, 3.58%, 12/31/19       1,598       1,595,958         Term Loan G, 3.75%, 12/31/19       2,439       2,434,436         Term Loan H, 4.00%, 1/27/21       4,488       4,495,858         Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22       1,596       1,597,	DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20	3,150	3,131,100	
Leonardo Acquisition Corp., Term Loan, 4.25%, 1/31/21       2,161       2,151,530         Millennium Health LLC, Term Loan B, 5.25%, 4/16/21       1,494       729,767         National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21       3,164       3,083,675         Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682 <b>Health Care Providers &amp; Services</b> 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22       467       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CHG Healthcare Services Inc., Term Loan B, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:       7       7       7         Term Loan F, 3.58%, 12/31/18       1,598       1,595,958       1,595,958         Term Loan G, 3.75%, 12/31/19       2,439       2,434,436       2,439       2,434,436         Term Loan H, 4.00%, 1/27/21       4488       4,495,858       1,597,995	Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18			
Millennium Health LLC, Term Loan B, 5.25%, 4/16/21       1,494       729,767         National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21       3,164       3,083,675         Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682 <b>23</b> ,039,029 <b>Health Care Providers &amp; Services</b> 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22       467       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CH Health Systems, Inc.:       Term Loan A, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:       Term Loan G, 3.75%, 12/31/18       1,598       1,595,958         Term Loan G, 3.75%, 12/31/19       2,439       2,434,436       1         Term Loan H, 4.00%, 1/27/21       4,488       4,495,858         Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22       1,596       1,597,995	Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18	3,500	3,485,746	
National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21       3,164       3,083,675         Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682 <b>23,039,029 Health Care Providers &amp; Services</b> 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22       467       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:       Term Loan G, 3.75%, 12/31/18       1,598       1,595,958         Term Loan G, 3.75%, 12/31/19       2,439       2,434,436       1,495,858         Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22       1,596       1,597,995	Leonardo Acquisition Corp., Term Loan, 4.25%, 1/31/21	· · · · · · · · · · · · · · · · · · ·	2,151,530	
Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21       2,759       2,715,625         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682         23,039,029         Health Care Providers & Services 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22       467       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:         Term Loan F, 3.58%, 12/31/18       1,598       1,595,958         Term Loan G, 3.75%, 12/31/19       2,439       2,434,436         Term Loan H, 4.00%, 1/27/21       4,488       4,495,858         Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22       1,596       1,597,995	Millennium Health LLC, Term Loan B, 5.25%, 4/16/21	1,494	729,767	
Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19       785       783,682         Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19         Health Care Providers & Services 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22         A67       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22         Ansurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:         Term Loan F, 3.58%, 12/31/18       1,598       1,595,958         Term Loan G, 3.75%, 12/31/19       2,439       2,434,436         Term Loan H, 4.00%, 1/27/21       4,488       4,495,858         Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22       1,596       1,597,995	National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21	· · · · · · · · · · · · · · · · · · ·	3,083,675	
23,039,029         Health Care Providers & Services 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22       467       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:       Term Loan F, 3.58%, 12/31/18       1,598       1,595,958         Term Loan G, 3.75%, 12/31/19       2,439       2,434,436         Term Loan H, 4.00%, 1/27/21       4,488       4,495,858         Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22       1,596       1,597,995	Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21	2,759	2,715,625	
Health Care Providers & Services 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22       467       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:       1,598       1,595,958         Term Loan G, 3.75%, 12/31/18       1,598       1,595,958         Term Loan H, 4.00%, 1/27/21       4,488       4,495,858         Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22       1,596       1,597,995	Sage Products Holdings III LLC, Refinancing Term Loan B2, 4.25%, 12/13/19	785	783,682	
Health Care Providers & Services 7.5%         Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22       467       469,371         Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:       1,598       1,595,958         Term Loan G, 3.75%, 12/31/18       1,598       1,595,958         Term Loan H, 4.00%, 1/27/21       4,488       4,495,858         Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22       1,596       1,597,995			23 039 029	
Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22467469,371Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/221,3101,285,437Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/211,2921,290,503CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/192,5212,508,065Community Health Systems, Inc.:11Term Loan G, 3.75%, 12/31/181,5981,595,958Term Loan H, 4.00%, 1/27/212,4392,434,436Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/221,5961,597,995	Health Care Providers & Services 7.5%		20,000,020	
Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22       1,310       1,285,437         Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:       1,598       1,595,958         Term Loan G, 3.75%, 12/31/18       1,598       1,595,958         Term Loan H, 4.00%, 1/27/21       4,488       4,495,858         Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22       1,596       1,597,995		467	469.371	
Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21       1,292       1,290,503         CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:       1,598       1,595,958         Term Loan G, 3.75%, 12/31/18       1,598       1,595,958         Term Loan H, 4.00%, 1/27/21       2,439       2,434,436         Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22       1,596       1,597,995			,	
CHG Healthcare Services Inc., Term Loan, 4.25%, 11/19/19       2,521       2,508,065         Community Health Systems, Inc.:       1,598       1,595,958         Term Loan F, 3.58%, 12/31/18       1,598       1,595,958         Term Loan G, 3.75%, 12/31/19       2,439       2,434,436         Term Loan H, 4.00%, 1/27/21       4,488       4,495,858         Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22       1,596       1,597,995	I Et i i i	· · · · · · · · · · · · · · · · · · ·		
Community Health Systems, Inc.:         1,598         1,595,958           Term Loan F, 3.58%, 12/31/18         1,598         1,595,958           Term Loan G, 3.75%, 12/31/19         2,439         2,434,436           Term Loan H, 4.00%, 1/27/21         4,488         4,495,858           Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22         1,596         1,597,995	e i			
Term Loan F, 3.58%, 12/31/181,5981,595,958Term Loan G, 3.75%, 12/31/192,4392,434,436Term Loan H, 4.00%, 1/27/214,4884,495,858Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/221,5961,597,995		_,1	_, ,	
Term Loan G, 3.75%, 12/31/192,4392,434,436Term Loan H, 4.00%, 1/27/214,4884,495,858Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/221,5961,597,995	Term Loan F, 3.58%, 12/31/18	1,598	1,595,958	
Term Loan H, 4.00%, 1/27/21         4,488         4,495,858           Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22         1,596         1,597,995	Term Loan G, 3.75%, 12/31/19			
Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22         1,596         1,597,995			, ,	
		· · · · · · · · · · · · · · · · · · ·	, ,	
	DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21			

See Notes to Financial Statements.

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#### BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Health Care Providers & Services (concluded)			
Envision Healthcare Corp., Term Loan, 4.00%, 5/25/18	USD	1,892	\$ 1,889,183
Genesis HealthCare Corp., Term Loan B, 10.00%, 12/04/17		1,193	1,211,059
HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B5, 2.95%, 3/31/17		741 1,394	742,414 1,391,171
MPH Acquisition Holdings LLC, Term Loan, 3.75%, 3/31/21		1,932	1,906,352
National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21		1,932	1,305,025
Sterigenics-Nordion Holdings LLC, Term Loan B, 4.25%, 5/15/22		3,110	3,084,747
Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20		1,863	1,860,186
Surgical Care Affiliates, Inc., Term Loan B, 4.25%, 3/17/22		2,298	2,289,373
U.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19		879	876,175
			41 825 004
Health Care Technology 0.9%			41,825,094
IMS Health, Inc., Term Loan, 3.50%, 3/17/21		3,328	3,302,223
MedAssets, Inc., Term Loan B, 4.00%, 12/13/19		1,833	1,821,539
		1,000	1,021,000
			5,123,762
Hotels, Restaurants & Leisure 10.4%			
Amaya Holdings BV: 1st Lien Term Loan, 5.00%, 8/01/21		1,294	1,280,226
2nd Lien Term Loan, 8.00%, 8/01/21		1,294	1,280,220
Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20		2,190	2,183,728
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20		2,190	2,746,046
Burger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21		4,758	4,751,346
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20		5,979	5,696,883
CCM Merger, Inc., Term Loan B, 4.50%. 8/08/21		1,557	1,555,511
Diamond Resorts Corp., Term Loan, 5.50%, 5/09/21		1,792	1,788,405
Eldorado Resorts LLC, Term Loan B, 4.25%, 7/13/22		900	900,000
ESH Hospitality, Inc., Term Loan, 5.00%, 6/24/19		940	946,467
Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20		2,651	2,644,994
Intrawest ULC, Term Loan, 4.75%, 12/09/20		1,596	1,591,711
La Quinta Intermediate Holdings LLC, Term Loan B, 4.00%, 4/14/21		7,444	7,422,548
Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20		2,463	2,448,045
MGM Resorts International, Term Loan B, 3.50%, 12/20/19		3,429	3,397,631
Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20		1,358	1,355,126
RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21		1,272	1,270,878
Sabre, Inc.:			, ,
Incremental Term Loan, 4.00%, 2/19/19		501	499,406
Term Loan B, 4.00%, 2/19/19		2,300	2,294,669
Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20		3,323	3,283,461
Station Casinos LLC, Term Loan B, 4.25%, 3/02/20		4,798	4,786,268
Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21		3,320	3,318,252
			57,688,680
Household Durables 0.3%			. ,,
Jarden Corp., 2015 Term Loan B2, 2.95%, 7/27/22		1,580	1,574,865
		Par	** *
Floating Rate Loan Interests (c)		(000)	Value
Household Products 1.0%	LICD	0.017	¢ 0.000.000
Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20	USD	2,317	\$ 2,303,322
Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22		3,068	3,064,353
			5,367,675
Independent Power and Renewable Electricity Producers 1.9%			
Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22		1,470	1,455,300
Calpine Corp., Term Loan B5, 3.50%, 5/27/22		1,425	1,404,965
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16		2,845	2,845,460
Granite Acquisition, Inc.:			

Term Loan B, 5.00%, 12/19/21	3,100	3,097,202
Term Loan C, 5.00%, 12/19/21	137	136.961
Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21	1,572	1,544,220
Terra-Oen Finance Co. LLC, Terni Loan B, 5.25%, 12/09/21	1,372	1,344,220
		10,484,108
Industrial Conglomerates 0.2%		
Sequa Corp., Term Loan B, 5.25%, 6/19/17	1,279	1,083,459
Insurance 1.0%		
AmWINS Group LLC, 2014 2nd Lien Term Loan, 9.50%, 9/04/20	1,090	1,089,706
Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20	1,609	1,463,834
Sedgwick Claims Management Services, Inc.:		
1st Lien Term Loan, 3.75%, 3/01/21	2,005	1,960,523
2nd Lien Term Loan, 6.75%, 2/28/22	1,155	1,127,211
		5,641,274
Internet Software & Services 1.5%		- / - / -
Dealertrack Technologies, Inc., Term Loan B, 3.50%, 2/28/21	1,856	1,848,614
Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21	2,525	2,522,303
Interactive Data Corp., 2014 Term Loan, 4.75%, 5/02/21	3,801	3,795,106
	- /	- , ,
		9 166 000
IT Services 4.2%		8,166,023
	2,120	2 104 100
Blue Coat Holdings Inc., 2015 Term Loan, 4.50%, 5/20/22	· · · · · · · · · · · · · · · · · · ·	2,104,100
Epicor Software Corp., 1st Lien Term Loan, 4.75%, 6/01/22 First Data Corp.:	3,180	3,167,503
2018 Extended Term Loan, 3.70%, 3/24/18	12,519	12,415,197
2018 Extended Term Loan, 5.70%, 5/24/18 2018 Term Loan, 3.70%, 9/24/18	12,319	1,140,512
InfoGroup, Inc., Term Loan, 7.50%, 5/26/18	1,015	968,875
SunGard Data Systems, Inc.:	1,015	908,875
Term Loan C, 3.94%, 2/28/17	1,515	1 512 240
	567	1,512,349
Term Loan E, 4.00%, 3/08/20		565,358
Vantiv LLC, 2014 Term Loan B, 3.75%, 6/13/21	1,715	1,714,401
		23,588,295
Leisure Products 0.3%		
Bauer Performance Sports Ltd., Term Loan B, 4.00%, 4/15/21	1,616	1,608,833
Machinery 2.1%		
Allison Transmission, Inc., Term Loan B3, 3.50%, 8/23/19	1,207	1,203,642
Faenza Acquisition GmbH:		
Term Loan B1, 4.25%, 8/30/20	1,124	1,121,742
Term Loan B3, 4.25%, 8/30/20	340	339,507
Infiltrator Systems, Inc., 2015 Term Loan, 5.25%, 5/27/22	1,518	1,514,314

See Notes to Financial Statements.

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#### BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Machinery (concluded)			
Mueller Water Products, Inc., Term Loan B, 4.00%, 11/25/21	USD	796	\$ 796,000
Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20		2,391	2,365,921
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19		3,479	3,237,828
Wabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22		1,122	1,121,492
			11,700,446
Manufacture Goods 0.1%			
KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20		313	312,640
Media 10.8%			
Cengage Learning Acquisitions, Inc.:			
lst Lien Term Loan, 7.00%, 3/31/20		4,235	4,224,873
Ferm Loan, 0.00%, 7/03/16 (a)(d)(f)		2,489	
Charter Communications Operating LLC:			
Ferm Loan H, 3.25%, 7/21/22		1,060	1,056,756
Ferm Loan I, 3.50%, 1/20/23		6,485	6,470,409
Clear Channel Communications, Inc., Term Loan D, 6.95%, 1/30/19		6,175	5,441,597
Iemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20		1,656	1,629,399
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21		2,397	2,366,921
ntelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19		1,988	1,950,406
iberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22		1,380	1,339,745
ive Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20		491	488,302
MCC Iowa LLC:			
Ferm Loan I, 2.66%, 6/30/17		1,069	1,061,855
Cerm Loan J, 3.75%, 6/30/21		520	517,411
Iedia General, Inc., Term Loan B, 4.00%, 7/31/20		1,128	1,126,074
Aediacom Communications Corp., Term Loan F, 2.66%, 3/31/18		1,106	1,095,493
Numericable U.S. LLC:			
Cerm Loan B1, 4.50%, 5/21/20		2,225	2,222,203
Cerm Loan B2, 4.50%, 5/21/20		1,925	1,922,508
BA Senior Finance II LLC:			
ncremental Term Loan B, 3.25%, 6/10/22		1,475	1,454,453
Cerm Loan B1, 3.25%, 3/24/21		3,019	2,985,047
Sinclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20		199	195,685
Fribune Media Co., Term Loan, 3.75%, 12/27/20		3,675	3,655,829
FWCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20		1,571	1,557,646
Jnivision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		4,484	4,448,615
/irgin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23	GBP	2,840	4,330,351
VideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19	USD	3,194	3,181,662
Ciggo Financing Partnership:			
Cerm Loan B1, 3.50%, 1/15/22		1,879	1,852,302
Cerm Loan B2A, 3.50%, 1/15/22		1,219	1,201,407
Cerm Loan B3, 3.50%, 1/15/22		2,004	1,975,886
			59,752,835
Aetals & Mining 1.0%			
Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22		4,929	4,869,750
Vindsor Financing LLC, Term Loan B, 6.25%, 12/05/17		954	953,992
			5,823,742
		Par	
Floating Rate Loan Interests (c)		(000)	Value
Aultiline Retail 2.0%			
J s Wholesale Club, Inc.:		2 (29	\$ 3,611,571
	USD	3,628	$\phi$ 5,011,571
st Lien Term Loan, 4.50%, 9/26/19	USD	3,628 870	861,300
st Lien Term Loan, 4.50%, 9/26/19 Ind Lien Term Loan, 8.50%, 3/26/20	USD	,	
BJ s Wholesale Club, Inc.: st Lien Term Loan, 4.50%, 9/26/19 2nd Lien Term Loan, 8.50%, 3/26/20 Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 4udson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22	USD	870	861,300

		11,391,909
Oil, Gas & Consumable Fuels 3.3%		
CITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18	1,765	1,769,103
Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21	2,211	1,569,509
EP Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18	1,920	1,817,606
Green Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21	895	895,000
Obsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15	177	175,858
Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19	110	48,131
Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20	1,435	1,384,775
Power Buyer LLC:		
1st Lien Term Loan, 4.25%, 5/06/20	510	505,323
2nd Lien Term Loan, 8.25%, 11/06/20	470	461,775
Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21	1,791	1,746,225
Seventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21	265	225,164
Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21	1,963	1,874,904
Southcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21	941	779,834
Stonewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22	1,381	1,367,339
TPF II Power LLC, Term Loan B, 5.50%, 10/02/21	1,547	1,548,473
Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22	1,681	1,677,981
WTG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21	596	591,456
		18,438,456
Personal Products 0.2%		
Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21	1,327	1,324,363
Pharmaceuticals 8.4%		
Akorn, Inc., Term Loan B, 5.50%, 4/16/21	2,471	2,467,470
Amneal Pharmaceuticals LLC, Term Loan, 4.50%, 11/01/19	1,783	1,780,762
CCC Information Services, Inc., Term Loan, 4.00%, 12/20/19	907	899,496
Concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22	1,280	1,280,806
Endo Luxembourg Finance Co. I Sarl:		
2014 Term Loan B, 3.25%, 3/01/21	1,560	1,559,860
2015 Term Loan B, 3.75%, 6/11/22	4,510	4,509,188
Grifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21	4,240	4,231,161
Horizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21	2,226	2,223,570
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22	4,769	4,736,961
JLL/Delta Dutch Newco BV, 2014 Incremental Term Loan, 4.25%, 3/11/21	3,527	3,483,138

See Notes to Financial Statements.

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#### BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

	Р	ar	
Floating Rate Loan Interests (c)		00)	Value
Pharmaceuticals (concluded)			
Mallinckrodt International Finance SA:			
Incremental Term Loan B1, 3.50%, 3/19/21	USD 1,	429 \$	1,421,754
Term Loan B, 3.25%, 3/19/21	2,	296	2,277,294
Par Pharmaceutical Cos., Inc., Term Loan B2, 4.00%, 9/30/19	4,	258	4,250,851
Valeant Pharmaceuticals International, Inc.:			
Series C2 Term Loan B, 3.75%, 12/11/19		303	2,293,908
Series D2 Term Loan B, 3.50%, 2/13/19	2,	008	2,000,600
Series E Term Loan B, 3.75%, 8/05/20	1,	436	1,431,472
Term Loan B F1, 4.00%, 4/01/22	5,	689	5,687,369
			46,535,660
Professional Services 3.8%			
Acosta Holdco, Inc., 2015 Term Loan, 4.25%, 9/26/21	1,	922	1,899,371
Advantage Sales & Marketing, Inc.:			
2014 1st Lien Term Loan, 4.25%, 7/23/21		129	2,103,652
2014 2nd Lien Term Loan, 7.50%, 7/25/22		880	853,160
Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18		211	3,197,532
Intertrust Group Holding BV, 2nd Lien Term Loan, 8.00%, 4/16/22		975	973,177
ON Assignment, Inc., 2015 Term Loan, 3.75%, 5/19/22		331	1,327,872
SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19		765	1,756,549
Sterling Infosystems, Inc., 1st Lien Term Loan B, 4.50%, 6/20/22	· · · · · · · · · · · · · · · · · · ·	230	2,222,574
TransUnion LLC, Term Loan B2, 3.75%, 4/09/21	5,	468	5,422,104
Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19	1,	626	1,611,492
			21,367,483
Real Estate Investment Trusts (REITs) 0.2%			
Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22		970	926,049
Real Estate Management & Development 2.1%			
CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20	2,	296	2,290,154
DTZ US Borrower LLC, 1st Lien Term Loan:	-		
4.25%, 8/05/21		270	2,245,416
5.50%, 11/04/21	2,	146	2,122,601
Realogy Corp.:			
Extended Letter of Credit, 0.13%, 10/10/16		114	113,166
Term Loan B, 3.75%, 3/05/20	5,	159	5,139,825
			11,911,162
Road & Rail 1.0%		440	1 405 972
The Hertz Corp., Term Loan B2, 3.00%, 3/11/18		440	1,425,863
1st Lien Term Loan, 4.25%, 3/31/21		015	1,974,210
2nd Lien Term Loan, 7.75%, 9/30/21		975	911,625
Quality Distribution, Inc., 1st Lien Term Loan, 5.25%, 7/20/22 Road Infrastructure Investment LLC:	1,	270	1,256,513
			5,568,211
Semiconductors & Semiconductor Equipment 1.8%			5,500,211
Avago Technologies Cayman Ltd., Term Loan B, 3.75%, 5/06/21	4	439	4,432,993
Freescale Semiconductor, Inc.:	4,	7.57	т,+52,775
Term Loan B4, 4.25%, 2/28/20	2	526	3,520,628
Term Loan B5, 5.00%, 1/15/21		702	702,930
NXP BV, Term Loan D, 3.25%, 1/11/20		405	1,396,784
1121 D 1, 10111 E0011 D, 5.25 /0, 1/11/20	1,	105	1,570,704
			10,053,335
Software 4.6%			
Evertec Group LLC, Term Loan B, 3.25%, 4/17/20		049 ar	1,007,967
Floating Rate Loan Interests (c)		000)	Value

Software (concluded)			
GCA Services Group, Inc.:	LICD	700	¢ 77(100
2nd Lien Term Loan, 9.25%, 10/22/20	USD	780	\$ 776,100
Term Loan B, 4.25%, 11/01/19		1,674	1,664,425
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20		3,372	3,272,062
nformatica Corp., Term Loan, 4.50%, 8/05/22		3,880	3,852,465
QOR US, Inc., Term Loan B, 6.00%, 4/01/21		884	716,131
Kronos, Inc.:			
2nd Lien Term Loan, 9.75%, 4/30/20		1,787	1,814,912
nitial Incremental Term Loan, 4.50%, 10/30/19		1,469	1,468,111
Aitchell International, Inc.:			
st Lien Term Loan, 4.50%, 10/12/20		2,143	2,133,638
nd Lien Term Loan, 8.50%, 10/11/21		1,600	1,591,328
Sophia LP, 2014 Term Loan B, 4.00%, 7/19/18		2,779	2,773,457
S&C Technologies, Inc.:			
015 Term Loan B1, 4.00%, 7/08/22		3,564	3,566,477
2015 Term Loan B2, 4.00%, 7/08/22		577	577,809
Fibco Software, Inc., Term Loan B, 6.50%, 12/04/20		323	322,466
			,
			05 527 240
			25,537,348
Specialty Retail 3.8%		1.210	1 200 010
Equinox Holdings, Inc., Repriced Term Loan B, 5.00%, 1/31/20		1,310	1,308,818
General Nutrition Centers, Inc., Term Loan, 3.25%, 3/04/19		1,272	1,258,132
eslie s Poolmart, Inc., Term Loan, 4.25%, 10/16/19		2,353	2,326,790
Aichaels Stores, Inc.:			
ncremental 2014 Term Loan B2, 4.00%, 1/28/20		2,891	2,889,441
Ferm Loan B, 3.75%, 1/28/20		2,230	2,221,612
Party City Holdings Inc., 2015 Term Loan B, 4.25%, 7/28/22		2,795	2,789,773
Petco Animal Supplies, Inc., Term Loan, 4.00%, 11/24/17		3,335	3,326,672
PetSmart, Inc., Term Loan B, 4.25%, 3/11/22		3,651	3,643,256
Things Remembered, Inc., Term Loan B, 8.25%, 5/24/18		1,524	1,105,224
			20,869,718
Fechnology Hardware, Storage & Peripherals 0.7%			20,009,710
		1,414	1,405,259
Dell International LLC, Term Loan B2, 4.00%, 4/29/20		,	,,
Dell, Inc., Term Loan C, 3.75%, 10/29/18		1,511	1,508,087
inxens France SA, Term Loan, 5.00%, 7/27/22		795	791,025
			3,704,371
Fextiles, Apparel & Luxury Goods 0.8%			
ABG Intermediate Holdings 2 LLC, 1st Lien Term Loan, 5.50%, 5/27/21		522	519,594
Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18		2,275	2,013,294
Polymer Group, Inc., 1st Lien Term Loan, 5.25%, 12/19/19		1,659	1,659,204
		,	,,
			4 102 002
			4,192,092
Chrifts & Mortgage Finance 0.3%		1.011	1.000.447
G Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21		1,911	1,909,414
Trading Companies & Distributors 0.6%			
ID Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21		3,100	3,078,052
Fransportation Infrastructure 0.2%			
Penn Products Terminals LLC, Term Loan B, 4.75%, 4/13/22		1,134	1,122,691

See Notes to Financial Statements.

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#### BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

(Percentages shown are based on Net Assets)

Floating Rate Loan Interests (c)		Par (000)	Value
Wireless Telecommunication Services 1.8%			
LTS Buyer LLC, 1st Lien Term Loan, 4.00%, 4/13/20	USD	4,161	\$ 4,135,192
New Lightsquared LLC, PIK Exit Term Loan, 9.75%, 6/15/20 (g)		5,750	5,606,250
			9,741,442
Total Floating Rate Loan Interests 126.6%			702,860,668

Investment Companies	Shares	
Capital Markets 0.0%		
Eaton Vance Floating-Rate Income Trust	54	732
Eaton Vance Senior Income Trust	13,945	85,483
Total Investment Companies 0.0%		86,215

		Par	
Non-Agency Mortgage-Backed Securities		(000)	
Collateralized Mortgage Obligations 0.2%			
Hilton USA Trust, Series 2013-HLT, Class EFX, 4.60%, 11/05/30 (b)(c)	USD	1,336	1,340,186

Other Interests (h)	Beneficial Interest (000)	
Auto Components 0.0%		
Intermet Liquidating Trust, Class A	256	3
Household Durables 0.3%		
Stanley Martin, Class B Membership Units (i)	1,250	1,715,000
Total Other Interests 0.3%		1,715,003

Preferred Securities	Shares	Value
Preferred Stock 0.0%		
Consumer Finance 0.0%		
Ally Financial, Inc., Series A, 0.00% (c)(j)	2,075	\$ 53,950

Trust Preferreds 0.3%		
Diversified Financial Services 0.3%		
GMAC Capital Trust I, Series 2, 8.13%, 2/15/40 (c)	60,894	1,549,126
Total Preferred Securities 0.3%		1,603,076

Warrants		
Software 0.0%		
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19,		
Strike Price \$42.27)	2,406	20,682
Total Long-Term Investments		
(Cost \$774,867,940) 137.5%		763,067,179
Options Purchased		

(Cost \$43,022) 0.0%

Total Investments (Cost \$774,910,962)137.5%Liabilities in Excess of Other Assets(37.5)%	763,067,179 (207,963,068)
Net Assets 100.0%	\$ 555,104,111

Notes to Consolidated Schedule of Investments

- (a) Non-income producing security.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) Variable rate security. Rate shown is as of report date.
- (d) Zero-coupon bond.
- (e) Convertible security.
- (f) Issuer filed for bankruptcy and/or is in default of interest payments.
- (g) Represents a 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.
- (h) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- (i) All or a portion of Security is held by a wholly owned subsidiary. See Note 1 of the Notes to Financial Statements for details on the wholly owned subsidiary
- (j) Security is perpetual in nature and has no stated maturity date.
- \* During the year ended August 31, 2015, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the 1940 Act, were as follows:

	Shares Held		Shares Held	
	at August 31,	Net	at August 31,	
Affiliate	2014	Activity	2015	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	3,456,864	(3,456,864)		\$ 513

#### Derivative Financial Instruments Outstanding as of August 31, 2015

Financial Futures	Contracts				
Contracts					Unrealized
Short	Issue	Exchange	Expiration	Notional Value	Appreciation
(18)	10-Year U.S. Treasury Note	Chicago Board of Trade	December 2015	USD 2,287,125	\$ 2,213

See Notes to Financial Statements.

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BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

Forward Foreign Currency Exchange Contracts

Curren	•		rrency		Settlement	Unrealized
Purchas	sed	5	Sold	Counterparty	Date	Appreciation
USD	1,136,112	CAD	1,467,000	Westpac Banking Corp.	10/20/15	\$ 21,170
USD	3,147,434	GBP	2,023,000	HSBC Bank PLC	10/20/15	43,948
Total						\$ 65,118

OTC Options Purchased

	Expiration					
Description	Put/Call	Counterparty	Date	Strike Price	Contracts	Value
Marsico Parent Superholdco LLC	Call	Goldman Sachs & Co.	12/14/19	USD 942.86	44	
Centrally Cleared Credit Default Swaps	Sold Protection					

					Notional	
	Receive		Expiration	Credit	Amount	Unrealized
Index	Fixed Rate	Clearinghouse	Date	Rating	(000)	Depreciation
Dow Jones CDX North America High Yield Index, Series						
24, Version 2	5.00%	Chicago Mercantile Exchange	6/20/20	В	USD 2,896	\$ (31,556)

#### Derivative Financial Instruments Categorized by Risk Exposure

The following is a summary of the Fund s derivative financial instruments categorized by risk exposure. For information about the Fund s investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

As of August 31, 2015, the fair values of derivative financial instruments were as follows:

					Foreign		
					Currency	Interest	
		Commodity	Credit	Equity	Exchange	Rate	
	Consolidated Statement of Asse and Liabilities Location	ts Contracts	Contracts	Contracts	Contracts	Contracts	Total
Derivative Financial Instruments	Assets						
Financial futures contracts	Net unrealized apppreciation <sup>1</sup>					\$ 2,213	\$ 2,213
Forward foreign currency exchange contracts	Unrealized appreciation on forwar foreign currency exchange	rd					
	contracts				\$ 65,118		65,118
					\$ 65,118	\$ 2,213	\$ 67,331

## Derivative Financial Instruments Liabilities Swaps centrally cleared Net unrealized depreciation<sup>1</sup> \$ 31,556 \$ 31,556 <sup>1</sup> Includes cumulative appreciation (depreciation) on financial futures contracts and centrally cleared swaps, if any, as reported in the Consolidated

<sup>1</sup> Includes cumulative appreciation (depreciation) on financial futures contracts and centrally cleared swaps, if any, as reported in the Consolidated Schedule of Investments. Only current day s variation margin is reported within the Consolidated Statement of Assets and Liabilities. For the year ended August 31, 2015, the effect of derivative financial instruments in the Consolidated Statement of Operations was as follows:

				Foreign		
				Currency	Interest	
	Commodity	Credit	Equity	Exchange	Rate	
	Contracts	Contracts	Contracts	Contracts	Contracts	Total
Net Realized Gain (Loss) from:						
Financial futures contracts					\$ (24,385)	\$ (24,385)
Forward foreign currency exchange contracts				\$ 1,385,850		1,385,850
Swaps		\$ (3,377)				(3,377)
		\$ (3,377)		\$ 1,385,850	\$ (24,385)	\$ 1,358,088
				Foreign		
				Currency	Interest	
	Commodity	Credit	Equity	Currency Exchange	Interest Rate	
	Commodity Contracts	Credit Contracts	Equity Contracts	·		Total
Net Change in Unrealized Appreciation (Depreciation) on:	·			Exchange	Rate	Total
(Depreciation) on: Financial futures contracts	·			Exchange Contracts	Rate	\$ 2,213
(Depreciation) on:	·	Contracts		Exchange	Rate Contracts	\$ 2,213 (261,421)
(Depreciation) on: Financial futures contracts	·			Exchange Contracts	Rate Contracts	\$ 2,213

See Notes to Financial Statements.

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BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

For the year ended August 31, 2015, the average quarterly balances of outstanding derivative financial instruments were as follows:

Financial futures contracts:	
Average notional value of contracts short	\$ 571,781
Forward foreign currency exchange contracts:	
Average amounts purchased in USD	\$ 7,043,294
Average amounts sold in USD	\$ 659,161
Credit default swaps:	
Average notional value-sell protection	\$ 723,938

### Derivative Financial Instruments Offsetting as of August 31, 2015

The Fund s derivative assets and liabilities (by type) were as follows:

	Assets	Liabilities
Derivative Financial Instruments:		
Financial futures contracts	\$ 2,531	
Forward foreign currency exchange contracts	65,118	
Swaps Centrally cleared		\$ 7,382
Total derivative assets and liabilities in the Statement of Assets and Liabilities	67,649	7,382
Derivatives not subject to a Master Netting Agreement or similar agreement ( MNA )	(2,531)	(7,382)
Total derivative assets and liabilities subject to an MNA	\$ 65,118	

The following table presents the Fund s derivative assets and liabilities by counterparty net of amounts available for offset under an Master Netting Agreement (MNA) and net of the related collateral received and pledged by the Fund:

		sets Subject to NA by	Derivatives Available	Non-cash Collateral	Cash Collateral	Net A	Amount of
Counterparty	Count	erparty	for Offset <sup>1</sup>	Received	Received	Deriva	tive Assets <sup>2</sup>
HSBC Bank PLC	\$	43,948				\$	43,948
Westpac Banking Corp.		21,170					21,170
Total	\$	65,118				\$	65,118

<sup>1</sup> The amount of derivatives available for offset is limited to the amount of derivative assets and/or liabilities that are subject to an MNA.

<sup>2</sup> Net amount represents the net amount receivable from the counterparty in the event of default.

#### Fair Value Hierarchy as of August 31, 2015

Various inputs are used in determining the fair value of investments and derivative financial instruments. For information about the Fund s policy regarding valuation of investments and derivative financial instruments, refer to the Notes to Financial Statements.

The following tables summarize the Fund 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		\$ 18,033,624	\$ 10,022,033	\$ 28,055,657
Common Stocks	\$ 1,260,537	981,751	345,687	2,587,975
Corporate Bonds		21,810,615	2,987,102	24,797,717
Floating Rate Loan Interests		669,755,279	33,105,389	702,860,668
Investment Companies	86,215			86,215
Non-Agency Mortgage-Backed Securities		1,340,186		1,340,186
Other Interests			1,715,003	1,715,003
Preferred securities	1,603,076			1,603,076
Warrants			20,682	20,682
Liabilities:				
Unfunded floating rate loan interest		(519)		(519)
Total	\$ 2,949,828	\$ 711,920,936	\$ 48,195,896	\$ 763,066,660

See Notes to Financial Statements.

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BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

				Level	
	L	evel 1	Level 2	3	Total
Derivative Financial Instruments <sup>1</sup>					
Assets:					
Interest rate contracts	\$	2,213			\$ 2,213
Foreign currency exchange contracts			\$ 65,118		65,118
Liabilities:					
Credit contracts			(31,556)		(31,556)
Total	\$	2,213	\$ 33,562		\$ 35,775

<sup>1</sup> Derivative financial instruments are swaps, financial futures contract and forward foreign currency exchange contracts which are valued at the unrealized appreciation (depreciation) on the instrument.

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of August 31, 2015, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
Assets:				
Cash	\$ 9,531,960			\$ 9,531,960
Cash pledged for financial futures contracts	45,000			45,000
Cash pledged for centrally cleared swaps	170,000			170,000
Foreign currency at value	6,465			6,465
Liabilities:				
Bank borrowings payable		\$ (196,000,000)		(196,000,000)
Total	\$ 9,753,425	\$ (196,000,000)		\$ (186,246,575)

During the year ended August 31, 2015, there were no transfers between Level 1 and Level 2.

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:

	Common Stocks	Asset-Backed Securities	Corporate Bonds	Floating Rate Loan Interests	Other Interests	Warrants	Unfunded Floating Rate Loan Interest (Liabilities)	Grand Total
Opening balance, as of August 31,								
2014	\$ 1,510,942	\$ 1,159,180	\$ 4,766,957	\$ 58,688,498	\$ 1,858,753	\$ 138,171	\$ (374)	\$ 68,122,127
Transfers into Level 32		709,356		11,738,674		11,191		12,459,221
Transfers out of Level 3 <sup>3</sup>		(913,905)		(27,135,051)				(28,048,956)
Accrued discounts/premiums		17,556	50,007	80,579				148,142
Net realized gain (loss)	(5,161,104)	1,600		(292,729)				(5,452,233)
Net change in unrealized appreciation								
(depreciation) <sup>4,5</sup>	3,877,394	34,345	(1,980,312)	(1,539,831)	(80,900)	(128,680)	374	182,390
Purchases	118,455	9,260,776	150,450	14,984,805				24,514,486
Sales		(246,875)		(23,419,556)	(62,850)			(23,729,281)
Closing Balance, as of August 31,								
2015	\$ 345,687	\$ 10,022,033	\$ 2,987,102	\$ 33,105,389	\$ 1,715,003	\$ 20,682		\$ 48,195,896
Net change in unrealized appreciation (depreciation) on investments still held at August 31, 2015 <sup>5</sup>		\$ 34,345	\$ (1,980,311)	\$ (1,349,570)				\$ (4,650,652)

 $^2$  As of August 31, 2014, the Fund used observable inputs in determining the value of certain investments. As of August 31, 2015, the Fund used significant unobservable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$12,459,221 transferred from Level 2 to Level 3 in the disclosure hierarchy.

<sup>3</sup> As of August 31, 2014, the Fund used significant unobservable inputs in determining the value of certain investments. As of August 31, 2015, the Fund used observable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$28,048,956 transferred from Level 3 to Level 2 in the disclosure hierarchy.

<sup>4</sup> Included in the related net change in unrealized appreciation (depreciation) in the Consolidated Statement of Operations.

<sup>5</sup> Any difference between net change in unrealized appreciation (depreciation) on investments still held at August 31, 2015 is generally due to investments no longer held or categorized as Level 3 at period end.

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

See Notes to Financial Statements.

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## Schedule of Investments August 31, 2015

#### BlackRock Limited Duration Income Trust (BLW)

Common Stocks	Shares	Value
Chemicals 0.0%		
LyondellBasell Industries NV, Class A	37	\$ 3,159
Construction & Engineering 0.0%		
USI United Subcontractors	6,454	193,619
Diversified Consumer Services 0.3%		
Cengage Thomson Learning	22,058	576,265
Houghton Mifflin Harcourt Co. (a)	61,641	1,391,854
		1,968,119
Diversified Financial Services 0.1%		
Kcad Holdings I Ltd. (a)	546,753,936	426,468
Household Durables 0.0%		
Berkline Benchcraft Equity LLC (a)(b)	3,155	
Total Common Stocks 0.4%		2,591,365

		Par	
Asset-Backed Securities		(000)	
Asset-Backed Securities 22.6%			
ACAS CLO Ltd., Series 2014-1A, Class C, 3.19%, 7/18/26 (c)(d)	USD	1,500	1,464,587
Adirondack Park CLO Ltd., Series 2013-1A, Class D, 3.94%, 4/15/24 (c)(d)		1,750	1,701,863
Aircraft Lease Securitisation Ltd.,			
Series 2007-1A, Class G3,			
0.45%, 5/10/32 (c)(d)		283	280,760
ALM Loan Funding, Series 2013-7RA (c)(d):			
Class C, 3.74%, 4/24/24		1,210	1,180,294
Class D, 5.29%, 4/24/24		1,040	1,011,782
ALM VI, Ltd., Series 2012-6A, Class B2R, 3.09%, 7/15/26 (c)(d)		1,000	1,000,000
ALM XIV Ltd., Series 2014-14A, Class C, 3.74%, 7/28/26 (c)(d)		3,140	3,007,754
AmeriCredit Automobile, Receivables 2014-3, AMCAR 2014-3 C, 2.58%, 9/08/20		4,850	4,890,881
AMMC CLO 15 Ltd., Series 2014-15A,			
Class D, 4.48%, 12/09/26 (c)(d)		2,000	1,985,000
Apidos CLO XVII, Series 2014-17A, Class B, 3.14%, 4/17/26 (c)(d)		3,000	2,947,362
Ares CLO Ltd. (c)(d):			
Series 2014 32A B 144A, 3.52%, 11/15/25		1,250	1,247,739
Series 2012-2A, Class CR, 2.99%, 10/12/23		1,000	997,500
Atrium CDO Corp., Series 9A, Class D, 3.79%, 2/28/24 (c)(d)		1,850	1,790,496
Babson CLO Ltd., Series 2014-3A, Class C1, 3.29%, 1/15/26 (c)(d)		2,000	1,997,000
Benefit Street Partners CLO II Ltd., Series 2013-IIA, Class C,			
3.79%, 7/15/24 (c)(d)		750	707,488
Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B,			
3.09%, 7/20/26 (c)(d)		1,250	1,231,250
Benefit Street Partners CLO V Ltd., Series 2014-VA, Class C,			
3.39%, 10/20/26 (c)(d)		2,500	2,465,625
Carlyle Global Market Strategies CLO Ltd., Class C (c)(d):			
Series 2013-1A, 4.31%, 2/14/25		250	248,013
Series 2014-5A, 4.44%, 10/16/25		2,000	1,999,839
Series 2015-1A, 3.44%, 4/20/27		1,000	998,332
CIFC Funding 2014-IV Ltd., Series 2014-4A, Class C1, 3.19%, 10/17/26 (c)(d)		2,850	2,798,700
<b>C C C C C C C C C C</b>		Par	
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)			
CIFC Funding 2014-V Ltd.,			
Series 2014-5A (c)(d):			
Class C, 3.64%, 1/17/27	USD	445	\$ 444,388
Class D2, 4.79%, 1/17/27		445	445,344
CIFC Funding Ltd., Class D (c)(d):			
Series 2014-3A, 3.70%, 7/22/26		420	391,040
Series 2015-1A, 4.27%, 1/22/27		600	588,146
			,

(d)         22         22,209           Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B,         2,035         1,974,597           2CS0%, 1/25/30 (c)         3,214         3,234,439           Flagship CLO, Series 2014-1A, Class C, 342%, 1/16/26 (c)(d)         2,000         1,995,270           Gramercy Park CLO, Ltd., Series 2012-1AR, Class CR, 4.34%, 7/17/23 (c)(d)         5,000         4,999,901           GSAA Trust, Series 2007-3, Class 1A2, 0.37%, 3/25/47 (d)         2,606         1,317,209           Litigation Fee Residual FDG,         2,060         2,060         2,060,000           Madison Park Funding Ltd., Series 2012-10A, Class D, 4.54%, 1/20/25 (c)(d)         700         700,030           Madison Park Funding XV Ltd., Series 2013-11A, Class D,         3,7%, 10/23/25 (c)(d)         420         404,534           Madison Park Funding XV, Ltd.,         Series 2014-1A, Class B,         55%, 1/27/26 (c)(d)         1,500         1,503,000           Neuberger Berman CLO XVIII, Ltd.,         Series 2014-1A, Class B,         2,250         2,248,605           Octagon Investment Partners XVI Ltd.,         Series 2015-1A, Class D,         3,43%, 11/14/25 (c)(d)         1,500         1,503,000           Neuberger Berman CLO XVIII, Ltd.,         Series 2015-1A, Class D,         5,64%, 7/18/25         2,000         1,866,558           Onchain	Countrywide Asset-Backed Certificates, Series 2007-7, Class 2A2, 0.36%, 10/25/47		
2.50%, 1/25/30 (c)       2,035       1,974,597         DCP Rights LLC, Series 2014-1A, Class C, 3.42%, 1/16/26 (c)(d)       3,214       3,234,439         Flagship CLO, Series 2014-8A, Class C, 3.42%, 1/16/26 (c)(d)       2,000       1,995,270         Gramercy Park CLO, Ltd., Series 2012-1AR, Class CR, 4.34%, 7/17/23 (c)(d)       5,000       4,999,901         GSAA Trust, Series 2007-3, Class 1A2, 0.37%, 3/25/47 (d)       2,060       2,060       1,317,209         Liftigation Fee Residual FDG,       3,50%, 10/30/27       2,060       2,060,000         Madison Park Funding Ltd., Series 2012-10A, Class D, 4.54%, 1/20/25 (c)(d)       700       700,303         Madison Park Funding XL Ltd., Series 2013-11A, Class D,       3,79%, 10/23/25 (c)(d)       420       404,534         Madison Park Funding XL Ltd., Series 2013-11A, Class D,       5,79%, 10/23/25 (c)(d)       1,500       1,503,000         Neuberger Berman CLO XVIII, Ltd.,       Series 2014-18A, Class B,       3,43%, 11/14/25 (c)(d)       2,250       2,248,605         Octagon Investment Partners XVI Ltd.,       Series 2013-11A, Class D,       3,64%, 7/17/25 (c)(d)       1,866,558       3,64%, 7/17/25 (c)(d)       3,999,880         Series 2015-1A, Class D, 6,63%, 3/18/26       2,000       1,866,558       580         Onefain Financial Issuance Trust (c):       3,64%, 7/17/25 (c)(d)       3,500       599,	(d)	22	22,209
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (c)         3,214         3,234,439           Flagship CLO, Series 2014-8A, Class C, 3.42%, 1/16/26 (c)(d)         2,000         1,995,270           Gramercy Park CLO, Ltd, Series 2012-1AR, Class CR, 4.34%, 7/17/23 (c)(d)         5,000         4,999,901           GSAA Trust, Series 2017-3, Class 1A2, 0.37%, 3/25/47 (d)         2,606         1,317,209           Lifugation Fee Residual FDG,         2,060         2,060,000           Madison Park Funding Ltd., Series 2012-10A, Class D, 4.54%, 1/20/25 (c)(d)         700         700.030           Madison Park Funding XL Ltd., Series 2013-11A, Class D,         3,79%, 10/23/25 (c)(d)         420         404,534           Madison Park Funding XV, Ltd.,         Series 2014-15A, Class B1,         3,55%, 1/27/26 (c)(d)         1,500         1,503,000           Neuberger Berman CLO XVIII, Ltd.,         Series 2013-1A, Class B,         3,43%, 11/14/25 (c)(d)         2,250         2,248,605           Octagon Investment Partners XVI Ltd.,         Series 2013-1A, Class D,         3,43%, 11/14/25 (c)(d)         3,50%, 4,480,369           Series 2013-1A, Class D,         Series 2013-1A, Class D, 6,53%, 3/18/26         4,350         4,480,369           Series 2015-1A, Class D, 6,63%, 3/18/26         4,350         4,480,369         3,599,880           Series 2015-1A, Class D, 5,64%, 7/18/25         2,000 </td <td>Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B,</td> <td></td> <td></td>	Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B,		
Flagship CLO, Series 2014-8A, Class C, 3.42%, 1/16/26 (c)(d)       2,000       1,995,270         Gramercy Park CLO, Ltd., Series 2012-1AR, Class CR, 4.34%, 7/17/23 (c)(d)       5,000       4,999,901         GSAA Trust, Series 2007-3, Class 1A2, 0.37%, 3/25/47 (d)       2,606       1,317,209         Llitigation Fee Residual FDG,       2,060       2,060,000         Madison Park Funding Ltd., Series 2013-10A, Class D, 4.54%, 1/20/25 (c)(d)       700       700,030         Madison Park Funding XI Ltd., Series 2013-11A, Class D,       2       404,534         Madison Park Funding XV, Ltd., Series 2013-11A, Class D,       5       5         Series 2014-15A, Class B1,       2       2       404,534         Madison Park Funding XV, Ltd.,       Series 2014-15A, Class B1,       3       5       5       1,500       1,503,000         Neuberger Berman CLO XVIII, Ltd.,       Series 2014-15A, Class B,       3,43%, 11/14/25 (c)(d)       2,250       2,248,605       0         Octagon Investment Partners XVI Ltd.,       Series 2013-1A, Class D,       3,43%, 7/17/25 (c)(d)       1,866,558       1         Series 2013-1A, Class D, 6.63%, 3/18/26       4,350       4,480,369       3       3,999,880       3         Series 2013-1A, Class D, 6.63%, 7/18/25       4,000       3,999,880       3       3,999,880       3       3,999	2.50%, 1/25/30 (c)	2,035	1,974,597
Gramercy Park CLO, Ltd., Series 2012-1AR, Class CR, 4.34%, 7/17/23 (c)(d)       5,000       4,999,901         GSAA Trust, Series 2007-3, Class 1A2, 0.37%, 3/25/47 (d)       2,606       1,317,209         Llitigation Fee Residual FDG,       2,060       2,060,000         Madison Park Funding Ltd., Series 2012-10A, Class D, 4.54%, 1/20/25 (c)(d)       700       700,030         Madison Park Funding XL Ltd., Series 2013-11A, Class D,       3.79%, 10/23/25 (c)(d)       420       404,534         Madison Park Funding XV, Ltd.,       Series 2014-15A, Class B1,       3.55%, 1/27/26 (c)(d)       1,500       1,503,000         Neuberger Berman CLO XVIII, Ltd.,       Series 2014-18A, Class B,       3.43%, 11/14/25 (c)(d)       2,250       2,248,605         Octagon Investment Partners XVI Ltd.,       Series 2013-1A, Class D,       3.64%, 7/17/25 (c)(d)       1,866,558         OneMain Financial Issuance Trust (c):       Series 2015-1A, Class D, 6.63%, 3/18/26       4,350       4,480,369         Series 2015-1A, Class D, 6.63%, 3/18/26       4,350       4,480,369       Series 2015-2A, Class D, 6.64%, 7/18/25       2,000       1,999,580         Series 2015-2A, Class D, 6.63%, 7/18/25       2,000       1,999,580       521,42       1,999,580         Series 2015-2A, Class D, 6.64%, 7/18/25       2,000       1,999,580       521,42       1,433,716       524,50       1,231	DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (c)	3,214	3,234,439
GSAA Trust, Series 2007-3, Class 1A2, 0.37%, 3/25/47 (d)       2,606       1,317,209         Llitigation Fee Residual FDG,       3.50%, 10/30/27       2,060       2,060,000         Madison Park Funding Ltd., Series 2012-10A, Class D, 4.54%, 1/20/25 (c)(d)       700       700,030         Madison Park Funding XI Ltd., Series 2013-11A, Class D,       3.79%, 10/23/25 (c)(d)       420       404,534         Madison Park Funding XV, Ltd., Series 2014-15A, Class B1,       5.55%, 1/27/26 (c)(d)       1,500       1,503,000         Series 2014-15A, Class B1,       3.55%, 1/27/26 (c)(d)       1,500       1,503,000         Neuberger Berman CLO XVIII, Ltd.,       Series 2014-15A, Class B,       3.43%, 11/14/25 (c)(d)       2,250       2,248,605         Octagon Investment Partners XVI Ltd.,       Series 2013-1A, Class D,       3.64%, 7/17/25 (c)(d)       2,000       1,866,558         OneMain Financial Issuance Trust (c):       Series 2015-1A, Class D, 6.63%, 3/18/26       4,350       4,480,369         Series 2015-2A, Class D, 5.64%, 7/18/25       2,000       1,999,880       Series 2015-2A, Class D, 5.64%, 7/18/25       2,000       1,999,880         Series 2015-2A, Class D, 5.64%, 7/18/25       2,000       1,999,880       Series 2015-2A, Class D, 5.64%, 7/18/25       2,000       1,999,880         OZLM Funding Ltd., Series 2014-9A, Class C, 4.65%, 10/30/23 (c)(d)       500	Flagship CLO, Series 2014-8A, Class C, 3.42%, 1/16/26 (c)(d)	2,000	1,995,270
Llitigation Fee Residual FDG, 3.50%, 10/30/27 2,060 2.060,000 Madison Park Funding XLLd., Series 2012-10A, Class D, 4.54%, 1/20/25 (c)(d) 700,030 Madison Park Funding XL Ltd., Series 2013-11A, Class D, 3.79%, 10/23/25 (c)(d) 420 404,534 Madison Park Funding XV, Ltd., Series 2014-15A, Class B1, 3.55%, 1/27/26 (c)(d) 1,500 1,503,000 Neuberger Berman CLO XVIII, Ltd., Series 2014-15A, Class B, 3.55%, 1/27/26 (c)(d) 2,200 2,248,605 Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.64%, 7/17/25 (c)(d) 2,000 1,866,558 OneMain Financial Issuance Trust (c): Series 2015-1A, Class D, 6.63%, 3/18/26 4,350 4,480,369 Series 2015-2A, Class D, 5.64%, 7/18/25 4,000 3,999,880 Series 2015-2A, Class D, 5.64%, 7/18/25 2,000 1,999,580 OzLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d) 500 501,231 OZLM VII Ltd., Series 2014-9A, Class C, 3.89%, 1/20/27 (c)(d) 1,500 1,433,716 OZLM VII Ltd., Series 2014-9A, Class C, 3.89%, 7/17/26 (c)(d) 780 748, 748, 748, 748) OZLM VII Ltd., Series 2014-9A, Class C, 3.89%, 7/17/26 (c)(d) 780 748, 748, 748, 748) OZLM VII Ltd., Series 2014-9A, Class C, 3.89%, 7/17/26 (c)(d) 780 748, 748, 748, 748) OZLM VII Ltd., Series 2014-9A, Class C, 3.89%, 7/17/26 (c)(d) 780 748, 748, 748, 748) OZLM VII Ltd., Series 2014-9A, Class C, 3.89%, 7/17/26 (c)(d) 780 748, 748, 748) OZLM VII Ltd., Series 2014-9A, Class C, 3.89%, 7/17/26 (c)(d) 748, 748, 748, 748, 748, 748, 748, 748) Class B, 3.29%, 10/17/26 2, 500 2, 484,389	Gramercy Park CLO, Ltd., Series 2012-1AR, Class CR, 4.34%, 7/17/23 (c)(d)	5,000	4,999,901
3.50%, 10/30/27       2,060       2,060,000         Madison Park Funding Ltd., Series 2012-10A, Class D, 4.54%, 1/20/25 (c)(d)       700       700,030         Madison Park Funding XI Ltd., Series 2013-11A, Class D,       3.57%, 10/32/25 (c)(d)       420       404,534         Madison Park Funding XV, Ltd.,       Series 2014-15A, Class B1,       3.55%, 1/27/26 (c)(d)       1,500       1,503,000         Neuberger Berman CLO XVIII, Ltd.,       Series 2014-18A, Class B,       3.43%, 11/14/25 (c)(d)       2,250       2,248,605         Octagon Investment Partners XVI Ltd.,       Series 2013-11A, Class B,       3.43%, 11/14/25 (c)(d)       2,000       1,866,558         OneMain Financial Issuance Trust (c):       Series 2015-1A, Class D, 5.64%, 7/18/25       2,000       1,999,880         Series 2015-2A, Class D, 5.64%, 7/18/25       2,000       1,999,880       Series 2015-2A, Class D, 5.64%, 7/18/25       2,000       1,999,880         OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)       500       501,231       OZLM VIII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)       780       734,504         OZLM VIII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)       780       734,504       OZLM VIII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)       780       734,504	GSAA Trust, Series 2007-3, Class 1A2, 0.37%, 3/25/47 (d)	2,606	1,317,209
Madison Park Funding Ltd., Series 2012-10A, Class D, 4.54%, 1/20/25 (c)(d)       700       700,030         Madison Park Funding XI Ltd., Series 2013-11A, Class D,       3.79%, 10/23/25 (c)(d)       420       404,534         Madison Park Funding XV, Ltd.,       Series 2014-15A, Class B1,	Llitigation Fee Residual FDG,		
Madison Park Funding XI Ltd., Series 2013-11A, Class D,         3.79%, 10/23/25 (c)(d)       420       404,534         Madison Park Funding XV, Ltd.,         Series 2014-15A, Class B1,       3.55%, 1/27/26 (c)(d)       1,500       1,500,000         Neuberger Berman CLO XVIII, Ltd.,       Series 2014-18A, Class B,       3.43%, 11/14/25 (c)(d)       2,250       2,248,605         Octagon Investment Partners XVI Ltd.,       Series 2013-1A, Class D,       3.64%, 7/17/25 (c)(d)       2,000       1,866,558         Series 2013-1A, Class D,       3.64%, 7/17/25 (c)(d)       2,000       1,866,558       Series 2015-1A, Class D, 4.82%, 7/18/25       4.400       3,999,880         Series 2015-2A, Class D, 6.63%, 3/18/26       4,350       4,480,369       Series 2015-2A, Class D, 5.64%, 7/18/25       2,000       1,999,580         OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)       500       501,231       OZLM VIII Ltd, Series 2014-7A, Class C, 3.89%, 1/20/27 (c)(d)       1,500       1,433,716         OZLM VIII Ltd, Series 2014-7A, Class C, 3.89%, 1/12/27 (c)(d)       734,504       734,504         OZLM VIII Ltd, Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)       734,504       734,504         OZLM VIII Ltd, Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)       734,504       734,504	3.50%, 10/30/27	2,060	2,060,000
3.79%, 10/23/25 (c)(d)       420       404,534         Madison Park Funding XV, Ltd.,       Series 2014-15A, Class B1,	Madison Park Funding Ltd., Series 2012-10A, Class D, 4.54%, 1/20/25 (c)(d)	700	700,030
3.79%, 10/23/25 (c)(d)       420       404,534         Madison Park Funding XV, Ltd.,       Series 2014-15A, Class B1,	Madison Park Funding XI Ltd., Series 2013-11A, Class D,		
Series 2014-15A, Class B1,       1,500       1,503,000         Neuberger Berman CLO XVIII, Ltd.,       Series 2014-18A, Class B,       3.43%, 11/14/25 (c)(d)       2,250       2,248,605         Octagon Investment Partners XVI Ltd.,       Series 2013-1A, Class D,       3.43%, 11/14/25 (c)(d)       2,000       1,866,558         OneMain Financial Issuance Trust (c):       Series 2015-1A, Class D, 6.63%, 3/18/26       4,350       4,480,369         Series 2015-2A, Class D, 6.63%, 3/18/26       4,350       4,480,369         Series 2015-2A, Class D, 5.64%, 7/18/25       2,000       1,999,580         OzLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)       500       501,231         OZLM TIX, Ltd., Series 2014-9A, Class C, 3.89%, 1/20/27 (c)(d)       1,500       1,433,716         OZLM VIII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)       780       734,504         OZLM VIII Ltd., Series 2014-8A, (c)(d);       Class B, 3.29%, 10/17/26       2,500       2,484,389		420	404,534
3.55%, 1/27/26 (c)(d)1,5001,503,000Neuberger Berman CLO XVIII, Ltd., Series 2014-18A, Class B, 3.43%, 11/14/25 (c)(d)2,2502,248,605Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.64%, 7/17/25 (c)(d)2,0001,866,558OneMain Financial Issuance Trust (c): Series 2015-1A, Class D, 6.63%, 3/18/264,3504,480,369Series 2015-2A, Class C, 4.32%, 7/18/254,0003,999,880Series 2015-2A, Class D, 5.64%, 7/18/252,0001,999,580OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)500501,231OZLM VIII Ltd., Series 2014-9A, Class C, 3.89%, 7/17/26 (c)(d)780734,504OZLM VIII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)780734,504OZLM VIII Ltd., Series 2014-8A, (c)(d);Class B, 3.29%, 10/17/262,5002,484,389	Madison Park Funding XV, Ltd.,		
Neuberger Berman CLO XVIII, Ltd.,         Series 2014-18A, Class B,         3.43%, 11/14/25 (c)(d)       2,250       2,248,605         Octagon Investment Partners XVI Ltd.,         Series 2013-1A, Class D,       3.64%, 7/17/25 (c)(d)       2,000       1,866,558         OneMain Financial Issuance Trust (c):       5       5         Series 2015-1A, Class D, 6.63%, 3/18/26       4,350       4,480,369         Series 2015-2A, Class C, 4.32%, 7/18/25       4,000       3,999,880         Series 2015-2A, Class C, 4.32%, 7/18/25       4,000       1,999,580         OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)       500       501,231         OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)       780       734,504         OZLM VIII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)       780       734,504         OZLM VIII Ltd., Series 2014-8A, (c)(d);       Class B, 3.29%, 10/17/26       2,500       2,484,389	Series 2014-15A, Class B1,		
Series 2014-18A, Class B,         3.43%, 11/14/25 (c)(d)       2,250       2,248,605         Octagon Investment Partners XVI Ltd.,         Series 2013-1A, Class D,       3.64%, 7/17/25 (c)(d)       2,000       1,866,558         OneMain Financial Issuance Trust (c):       5       5       5         Series 2015-1A, Class D, 6.63%, 3/18/26       4,350       4,480,369         Series 2015-2A, Class C, 4.32%, 7/18/25       4,000       3,999,880         Series 2015-2A, Class D, 5.64%, 7/18/25       2,000       1,999,580         Series 2015-2A, Class D, 5.64%, 7/18/25       2,000       1,999,580         OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)       500       501,231         OZLM K1X, Ltd., Series 2014-9A, Class C, 3.89%, 1/20/27 (c)(d)       1,500       1,433,716         OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)       780       734,504         OZLM VIII Ltd., Series 2014-8A, (c)(d);       2,500       2,484,389	3.55%, 1/27/26 (c)(d)	1,500	1,503,000
Series 2014-18A, Class B,         3.43%, 11/14/25 (c)(d)       2,250       2,248,605         Octagon Investment Partners XVI Ltd.,         Series 2013-1A, Class D,       3.64%, 7/17/25 (c)(d)       2,000       1,866,558         OneMain Financial Issuance Trust (c):	Neuberger Berman CLO XVIII, Ltd.,		
Octagon Investment Partners XVI Ltd.,         Series 2013-1A, Class D,         3.64%, 7/17/25 (c)(d)       2,000         0.64%, 7/17/25 (c)(d)       2,000         1,866,558         OneMain Financial Issuance Trust (c):         Series 2015-1A, Class D, 6.63%, 3/18/26       4,350         Series 2015-2A, Class C, 4.32%, 7/18/25       4,000         Series 2015-2A, Class C, 4.32%, 7/18/25       2,000         OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)       500         OZLM Funding Ltd., Series 2012-2A, Class C, 3.89%, 1/20/27 (c)(d)       1,500         OZLM VII Ltd., Series 2014-9A, Class C, 3.89%, 7/17/26 (c)(d)       780         OZLM VIII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)       780         OZLM VIII Ltd., Series 2014-8A, (c)(d);       Class B, 3.29%, 10/17/26			
Series 2013-1A, Class D,       2,000       1,866,558         OneMain Financial Issuance Trust (c):	3.43%, 11/14/25 (c)(d)	2,250	2,248,605
3.64%, 7/17/25 (c)(d)       2,000       1,866,558         OneMain Financial Issuance Trust (c):	Octagon Investment Partners XVI Ltd.,		
OneMain Financial Issuance Trust (c):       5         Series 2015-1A, Class D, 6.63%, 3/18/26       4,350         Series 2015-2A, Class C, 4.32%, 7/18/25       4,000         Series 2015-2A, Class D, 5.64%, 7/18/25       2,000         OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)       500         OZLM Funding Ltd., Series 2012-2A, Class C, 3.89%, 1/20/27 (c)(d)       1,500         OZLM VII Ltd., Series 2014-9A, Class C, 3.89%, 7/17/26 (c)(d)       780         OZLM VIII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)       780         OZLM VIII Ltd., Series 2014-8A, (c)(d);       500         Class B, 3.29%, 10/17/26       2,500	Series 2013-1A, Class D,		
Series 2015-1A, Class D, 6.63%, 3/18/26       4,350       4,480,369         Series 2015-2A, Class C, 4.32%, 7/18/25       4,000       3,999,880         Series 2015-2A, Class D, 5.64%, 7/18/25       2,000       1,999,580         OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)       500       501,231         OZLM KI, Ltd., Series 2014-9A, Class C, 3.89%, 1/20/27 (c)(d)       1,500       1,433,716         OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)       780       734,504         OZLM VIII Ltd., Series 2014-8A, (c)(d);	3.64%, 7/17/25 (c)(d)	2,000	1,866,558
Series 2015-2A, Class C, 4.32%, 7/18/25         4,000         3,999,880           Series 2015-2A, Class D, 5.64%, 7/18/25         2,000         1,999,580           OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)         500         501,231           OZLM IX, Ltd., Series 2014-9A, Class C, 3.89%, 1/20/27 (c)(d)         1,500         1,433,716           OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)         780         734,504           OZLM VIII Ltd., Series 2014-8A, (c)(d);         T         T           Class B, 3.29%, 10/17/26         2,500         2,484,389	OneMain Financial Issuance Trust (c):		
Series 2015-2A, Class D, 5.64%, 7/18/25         2,000         1,999,580           OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)         500         501,231           OZLM IX, Ltd., Series 2014-9A, Class C, 3.89%, 1/20/27 (c)(d)         1,500         1,433,716           OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)         780         734,504           OZLM VIII Ltd., Series 2014-8A, (c)(d);	Series 2015-1A, Class D, 6.63%, 3/18/26	4,350	4,480,369
OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)         500         501,231           OZLM IX, Ltd., Series 2014-9A, Class C, 3.89%, 1/20/27 (c)(d)         1,500         1,433,716           OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)         780         734,504           OZLM VIII Ltd., Series 2014-8A, (c)(d);         500         2,484,389	Series 2015-2A, Class C, 4.32%, 7/18/25	4,000	3,999,880
OZLM IX, Ltd., Series 2014-9A, Class C, 3.89%, 1/20/27 (c)(d)         1,500         1,433,716           OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)         780         734,504           OZLM VIII Ltd., Series 2014-8A, (c)(d);         7         7           Class B, 3.29%, 10/17/26         2,500         2,484,389	Series 2015-2A, Class D, 5.64%, 7/18/25	2,000	1,999,580
OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)     780     734,504       OZLM VIII Ltd., Series 2014-8A, (c)(d);     2,500     2,484,389	OZLM Funding Ltd., Series 2012-2A, Class C, 4.65%, 10/30/23 (c)(d)	500	501,231
OZLM VIII Ltd., Series 2014-8A, (c)(d); Class B, 3.29%, 10/17/26 2,500 2,484,389	OZLM IX, Ltd., Series 2014-9A, Class C, 3.89%, 1/20/27 (c)(d)	1,500	1,433,716
Class B, 3.29%, 10/17/26 2,500 2,484,389	OZLM VII Ltd., Series 2014-7A, Class C, 3.89%, 7/17/26 (c)(d)	780	734,504
	OZLM VIII Ltd., Series 2014-8A, (c)(d);		
Class C 3 70% 10/17/26 500 475 220	Class B, 3.29%, 10/17/26	2,500	2,484,389
Class C, 5.1770, 10/11/20 500 475,529	Class C, 3.79%, 10/17/26	500	475,329
OZLM XII, Ltd., Series 2015-12A, Class C, 3.98%, 4/30/27 (c)(d) 1,000 957,303	OZLM XII, Ltd., Series 2015-12A, Class C, 3.98%, 4/30/27 (c)(d)	1,000	957,303
Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c)(d)         500         489,255	Regatta Funding LP, Series 2013-2A, Class C, 4.29%, 1/15/25 (c)(d)	500	489,255
Regatta V Funding Ltd., Series 2014-1A, Class B, 3.30%, 10/25/26 (c)(d)         2,000         1,939,292	Regatta V Funding Ltd., Series 2014-1A, Class B, 3.30%, 10/25/26 (c)(d)	2,000	1,939,292
Santander Drive Auto Receivables Trust, Series 2014-4, Class C, 2.60%, 11/16/20         4,500         4,533,511	Santander Drive Auto Receivables Trust, Series 2014-4, Class C, 2.60%, 11/16/20	4,500	4,533,511
Santander Drive Auto Receivables Trust 2014-3, Series 2014-3, Class D,	Santander Drive Auto Receivables Trust 2014-3, Series 2014-3, Class D,		
2.65%, 8/17/20 4,013,695	2.65%, 8/17/20	4,015	4,013,695

See Notes to Financial Statements.

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## Schedule of Investments (continued)

#### BlackRock Limited Duration Income Trust (BLW)

A A Da - al d Caracteria		Par	¥7-1
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (concluded)			
Santander Drive Auto Receivables Trust 2014-4, Series 2014-4, Class D,	UCD	4 500	¢ 4515174
3.10%, 11/16/20	USD	4,500	\$ 4,515,174
Santander Drive Auto Receivables Trust, Series 2014-S1, 0.00%, 8/16/18		3	8,284,950
Santander Drive Auto Receivables Trust, Series 2014-S2, 0.00%, 11/16/18		3	6,412,500
Santander Drive Auto Receivables Trust, Series 2014-S3, 0.00%, 2/19/19		3	9,502,270
Santander Drive Auto Receivables Trust, Series 2014-S4, 0.00%, 4/16/19		3	12,587,553
Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (c)(d)		2,000	1,911,009
Symphony CLO XV Ltd., Series 2014-15A, Class C, 3.49%, 10/17/26 (c)(d)		4,000	3,995,270
Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.59%, 1/15/27 (c)(d)		445	445,000
Venture XXI CLO Ltd., Series 2015-21A, Class D, 3.78%, 7/15/27 (c)(d)		400	382,640
Voya CLO Ltd., Series 2014-4A (c):			
Class C, 4.29%, 10/14/26 (d)		2,500	2,454,038
Class SUB, 0.00%, 10/14/26 (e)		1,000	785,915
World Financial Network Credit Card Master Trust, Series 2012-C, Class B,		-,	,,
3.57%, 8/15/22		3,000	3,117,642
			142,583,550
Interest Only Asset-Backed Securities 0.2%			1.2,000,000
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (c)		5,783	397,573
Sterling Coofs Trust, Series 2004-2, Class Note, 2:00 %, 5/50/50 (c)		7,708	517,911
Schling Cools Thusi, Sches 2004-1, Class A, 2.5070, 4(15)25		7,708	517,911
			915,484
Fotal Asset-Backed Securities 22.8%			143,499,034
Corporate Bonds Aerospace & Defense 0.7%			
Bombardier, Inc., 7.50%, 3/15/25 (c)		167	126,503
DigitalGlobe, Inc., 5.25%, 2/01/21 (c)(f)		928	890,880
Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (c)(f)		250	258,125
Meccanica Holdings USA, Inc., 6.25%, 7/15/19 (c)(f)		339	364,472
FransDigm, Inc. (f):			
5.00%, 7/15/22		1,795	1,768,344
5.50%, 7/15/24		835	816,213
Air Freight & Logistics 0.2%			4,224,537
WFS Global Holding SAS, 9.50%, 7/15/22	EUR	100	116,434
XPO Logistics, Inc., 6.50%, 6/15/22 (c)(f)	USD	1,050	1,034,250
(10 Logistics, Inc., 0.50%, 0/15/22 (C)(1)	030	1,050	1,034,230
			1 150 (94
Airlines 2.8%			1,150,684
			1,150,684
Air Canada Pass-Through Trust (c)(f):		651	
Air Canada Pass-Through Trust (c)(f): Series 2013-1, Class C, 6.63%, 5/15/18		651	675,347
Air Canada Pass-Through Trust (c)(f): Series 2013-1, Class C, 6.63%, 5/15/18 Series 2015-1, Class B, 3.88%, 9/15/24		1,500	675,347 1,451,250
Air Canada Pass-Through Trust (c)(f): Series 2013-1, Class C, 6.63%, 5/15/18 Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f)			675,347
Air Canada Pass-Through Trust (c)(f): Series 2013-1, Class C, 6.63%, 5/15/18 Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f):		1,500 315	675,347 1,451,250 309,488
Air Canada Pass-Through Trust (c)(f): Series 2013-1, Class C, 6.63%, 5/15/18 Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24		1,500 315 3,352	675,347 1,451,250 309,488 3,570,334
Air Canada Pass-Through Trust (c)(f): Series 2013-1, Class C, 6.63%, 5/15/18 Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24 Class B, 5.60%, 1/15/22 (c)		1,500 315 3,352 659	675,347 1,451,250 309,488 3,570,334 677,406
Air Canada Pass-Through Trust (c)(f): Series 2013-1, Class C, 6.63%, 5/15/18 Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24 Class B, 5.60%, 1/15/22 (c)		1,500 315 3,352 659 2,566	675,347 1,451,250 309,488 3,570,334
Air Canada Pass-Through Trust (c)(f): Series 2013-1, Class C, 6.63%, 5/15/18 Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24 Class B, 5.60%, 1/15/22 (c) Class C, 6.00%, 1/15/17 (c)		1,500 315 3,352 659	675,347 1,451,250 309,488 3,570,334 677,406 2,630,097
Air Canada Pass-Through Trust (c)(f): Series 2013-1, Class C, 6.63%, 5/15/18 Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24 Class B, 5.60%, 1/15/22 (c) Class C, 6.00%, 1/15/17 (c)		1,500 315 3,352 659 2,566	675,347 1,451,250 309,488 3,570,334 677,406
Air Canada Pass-Through Trust (c)(f): Series 2013-1, Class C, 6.63%, 5/15/18 Series 2015-1, Class B, 3.88%, 9/15/24 American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f) American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, 4.95%, 7/15/24 Class B, 5.60%, 1/15/22 (c) Class C, 6.00%, 1/15/17 (c) Corporate Bonds		1,500 315 3,352 659 2,566 <b>Par</b>	675,347 1,451,250 309,488 3,570,334 677,406 2,630,097
Air Canada Pass-Through Trust (c)(f):         Series 2013-1, Class C, 6.63%, 5/15/18         Series 2015-1, Class B, 3.88%, 9/15/24         American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f)         American Airlines Pass-Through Trust, Series 2013-2 (f):         Class A, 4.95%, 7/15/24         Class B, 5.60%, 1/15/22 (c)         Class C, 6.00%, 1/15/17 (c)         Corporate Bonds         Airlines (concluded)		1,500 315 3,352 659 2,566 <b>Par</b>	675,347 1,451,250 309,488 3,570,334 677,406 2,630,097
Air Canada Pass-Through Trust (c)(f):         Series 2013-1, Class C, 6.63%, 5/15/18         Series 2015-1, Class B, 3.88%, 9/15/24         American Airlines Group, Inc., 4.63%, 3/01/20 (c)(f)         American Airlines Pass-Through Trust, Series 2013-2 (f):         Class A, 4.95%, 7/15/24         Class B, 5.60%, 1/15/22 (c)         Class C, 6.00%, 1/15/17 (c)         Corporate Bonds         Airlines (concluded)         Continental Airlines Pass-Through Trust, Series 2012-3, Class C,	USD	1,500 315 3,352 659 2,566 Par (000)	675,347 1,451,250 309,488 3,570,334 677,406 2,630,097 <b>Value</b>
Airlines $2.8\%$ Air Canada Pass-Through Trust (c)(f): Series 2013-1, Class C, $6.63\%$ , $5/15/18$ Series 2015-1, Class B, $3.88\%$ , $9/15/24$ American Airlines Group, Inc., $4.63\%$ , $3/01/20$ (c)(f)American Airlines Pass-Through Trust, Series 2013-2 (f): Class A, $4.95\%$ , $7/15/24$ Class B, $5.60\%$ , $1/15/22$ (c)Class C, $6.00\%$ , $1/15/17$ (c)Corporate BondsAirlines (concluded)Continental Airlines Pass-Through Trust, Series 2012-3, Class C, $5.13\%$ , $4/29/18$ (f)Delta Air Lines Pass-Through Trust,	USD	1,500 315 3,352 659 2,566 <b>Par</b>	675,347 1,451,250 309,488 3,570,334 677,406 2,630,097

9.75%, 6/17/18		2 200	2 200 000
United Airlines Pass-Through Trust, Series 2014-2, Class B, 4.63%, 3/03/24 (f)		2,300	2,300,000
US Airways Pass-Through Trust,			
Series 2012-1, Class C,		1.0(2	1.066.440
9.13%, 10/01/15 (f)		1,062	1,066,442
Virgin Australia Trust, Series 2013-1 (c):			
Class A, 5.00%, 4/23/25		629	648,936
Class B, 6.00%, 4/23/22 (f)		1,243	1,267,563
Class C, 7.13%, 10/23/18 (f)		867	879,719
			17,856,124
Auto Components 1.1%			
Affinia Group, Inc., 7.75%, 5/01/21 (f)		1,095	1,160,700
The Goodyear Tire & Rubber Co.,		1,000	1,100,700
6.50%, 3/01/21		531	562,064
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 (f)		2,058	2,084,754
Pittsburgh Glass Works LLC,		2,050	2,004,754
8.00%, 11/15/18 (c)		186	193,440
Schaeffler Holding Finance BV (g):		100	190,440
(5.75% Cash or 6.50% PIK),			
	EUR	115	120 625
5.75%, 11/15/21 (6.25% Cash or 0.00% PIK),	EUK	115	138,625
	LICD	204	946 210
6.25%, 11/15/19 (c)(f)	USD	804	846,210
(6.75% Cash or 0.00% PIK),		0.42	1.004.452
6.75%, 11/15/22 (c)(f)	FUE	943	1,006,653
(6.88% Cash), 6.88%, 8/15/18	EUR	375	435,934
ZF North America Capital, Inc.:		1.40	
4.50%, 4/29/22 (c)		168	162,750
2.75%, 4/27/23		200	211,525
4.75%, 4/29/25 (c)(f)	USD	326	308,885
			7,111,540
Automobiles 0.4%			
General Motors Co., 3.50%, 10/02/18 (f)		2,478	2,512,841
Banks 2.0%			
Banca Monte dei Paschi di Siena SpA,			
3.63%, 4/01/19	EUR	100	113,965
Banco Bilbao Vizcaya Argentaria SA,			
6.75% (d)(h)		200	224,206
Banco Espirito Santo SA:			
4.75%, 1/15/18		100	113,690
4.00%, 1/21/19		100	110,354
Banco Santander SA, 6.25% (d)(h)		200	222,859
Bankia SA, 4.00%, 5/22/24 (d)		100	110,579
Barclays PLC, 3.65%, 3/16/25 (f)	USD	3,600	3,419,640
CIT Group, Inc. (f):	000	5,000	5, 117,040
5.00%, 5/15/17		890	915,588
5.50%, 2/15/19 (c)		1,370	1,440,212
5.00%, 8/01/23		235	237,938
Citigroup, Inc., 5.95% (d)(f)(h)		1,370	
HSBC Holdings PLC, 6.25%, 3/19/18	EUR		1,343,285 1,264,565
	EUK	1,000	
Ibercaja Banco SA, 5.00%, 7/28/25 (d)		100	109,902
Nordea Bank AB, 4.50%, 3/26/20		1,020	1,300,296
Santander Holdings USA, Inc.,			
4.50%, 7/17/25	USD	1,750	1,754,690

12,681,769

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## Schedule of Investments (continued)

#### BlackRock Limited Duration Income Trust (BLW)

Corporate Bonds		Par (000)	Value
Beverages 0.1%		(000)	, una
Constellation Brands, Inc.:			
7.25%, 5/15/17	USD	82	\$ 88,355
3.88%, 11/15/19 (f)	0.55	294	301,718
Building Products 0.7%			390,073
American Builders & Contractors Supply Co., Inc., 5.63%, 4/15/21 (c)		190	189,525
Cemex SAB de CV, 4.38%, 3/05/23	EUR	100	106,524
CPG Merger Sub LLC, 8.00%, 10/01/21 (c)(f)	USD	1,030	1,048,025
LSF9 Balta Issuer SA, 7.75%, 9/15/22	EUR	100	112,916
Masonite International Corp., 5.63%, 3/15/23 (c)(f)	USD	329	330,645
Ply Gem Industries, Inc., 6.50%, 2/01/22 (f)	03D	745	734,756
USG Corp., 9.75%, 1/15/18 (f)		1,390	1,563,750
030 Colp., 9.75%, 1715/18 (1)		1,390	1,505,750
			4,086,141
Capital Markets 0.6%		075	1.001.012
American Capital Ltd., 6.50%, 9/15/18 (c)(f)		975	1,001,813
Blackstone CQP Holdco LP, 9.30%, 3/19/19		1,126	1,095,312
E*Trade Financial Corp.:			/
0.00%, 8/31/19 (c)(e)(i)		249	631,892
5.38%, 11/15/22 (f)		627	655,215
UBS Group AG, 7.00% (d)(h)		200	206,750
			3,590,982
Chemicals 0.5%			
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV,			
7.38%, 5/01/21 (c)		398	425,820
The Chemours Co. (c):			
6.63%, 5/15/23		3	2,610
7.00%, 5/15/25 (f)		301	257,355
Chemtura Corp., 5.75%, 7/15/21		200	200,500
Huntsman International LLC:			
8.63%, 3/15/21 (f)		264	275,856
5.13%, 4/15/21	EUR	331	377,932
INEOS Group Holdings SA:			
6.13%, 8/15/18 (c)(f)	USD	314	314,393
6.50%, 8/15/18	EUR	122	138,956
Platform Specialty Products Corp.,			
6.50%, 2/01/22 (c)	USD	1,300	1,258,829
			3,252,251
Commercial Services & Supplies 0.9%			5,252,251
AA Bond Co., Ltd., 5.50%, 7/31/43	GBP	125	188,935
Abengoa Greenfield SA,	ODI	120	100,755
6.50%, 10/01/19 (c)(f)	USD	556	325,260
ADS Waste Holdings, Inc., 8.25%, 10/01/20	050	292	302,220
AUS waste Holdings, Inc., 8.25%, 10/01/20 Aviation Capital Group Corp., 4.63%, 1/31/18 (c)(f)		1,000	1,027,500
Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (c)		203	1,027,500
Mobile Mini, Inc., 7.88%, 12/01/20 (f)		915	953,887
Modular Space Corp.,		1 252	014 (00
10.25%, 1/31/19 (c)(f)	FUD	1,253	914,690
Silk Bidco, 7.50%, 2/01/22	EUR	120	139,371
United Rentals North America, Inc. (f):	LICE	(=0	
7.63%, 4/15/22	USD	658	708,995
5.75%, 11/15/24	EL CE	1,039	1,023,415
Verisure Holding AB, 8.75%, 12/01/18	EUR	100	118,724

			5,884,682
		Par	
Corporate Bonds		(000)	Value
Communications Equipment 1.3%			
Alcatel-Lucent USA, Inc.,	UCD	2 150	¢ 2,205,125
6.75%, 11/15/20 (c)(f)	USD	2,150	\$ 2,295,125
Avaya, Inc., $7.00\%$ , $4/01/19$ (c)		317	284,507
CommScope Technologies Finance LLC, 6.00%, 6/15/25 (c)(f)		494	480,415
CommScope, Inc. (c):		165	460.060
4.38%, 6/15/20 (f)		465 99	469,069
5.50%, 6/15/24		99	96,154
Motorola Solutions, Inc.,		1 500	1 220 070
3.75%, 5/15/22 (f)		1,500	1,389,960
Plantronics, Inc., 5.50%, 5/31/23 (c)		229	230,145
Zayo Group LLC/Zayo Capital, Inc. (f):		1.046	2 1 40 600
10.13%, 7/01/20		1,946	2,140,600
6.00%, 4/01/23 (c)		952	950,762
			8,336,737
Construction & Engineering 0.4%			
Abengoa Finance SAU, 7.00%, 4/15/20	EUR	100	70,195
AECOM Technology Corp. (c):			
5.75%, 10/15/22	USD	150	150,000
5.88%, 10/15/24 (f)		701	706,258
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (c)(f)		255	240,975
Novafives SAS, 4.50%, 6/30/21	EUR	100	104,416
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (c)(f)	USD	963	982,154
Weekley Homes LLC/Weekley Finance Corp., 6.00%, 2/01/23		320	297,600
			2,551,598
Construction Materials 0.9%			, ,
HD Supply, Inc. (f):			
11.00%, 4/15/20		770	855,662
7.50%, 7/15/20		2,696	2,877,980
5.25%, 12/15/21 (c)		1,828	1,878,270
Officine MaccaFerri SpA, 5.75%, 6/01/21	EUR	150	164,545
	Lon	150	101,515
			5,776,457
Consumer Finance 1.4%			
Ally Financial, Inc. (f):			
4.63%, 3/30/25	USD	1,891	1,824,815
8.00%, 11/01/31		2,840	3,362,475
General Motors Financial Co., Inc. (f):			
2.63%, 7/10/17		2,760	2,783,672
4.38%, 9/25/21		530	535,080
McGraw Hill Financial, Inc.,			
2.50%, 8/15/18 (c)		445	447,364
			8,953,406
Containers & Packaging 0.7%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
3.29%, 12/15/19 (c)(d)(f)		995	975,100
5.00%, 6/30/21 (c)		380	377,074
4.25%, 1/15/22	EUR	320	359,354
Beverage Packaging Holdings Luxembourg II SA, 6.00%, 6/15/17 (c)(f)	USD	1,560	1,552,200
Crown Americas LLC/Crown Americas Capital Corp. III, 6.25%, 2/01/21 (f)	050	1,500	149,940
• •	EUR	144	172,091
Crown European Holdings SA, 4.00%, 7/15/22	EUK		,
JH-Holding Finance SA, (8.25% Cash), 8.25%, 12/01/22 (g)		100	116,258
Sealed Air Corp.:		100	
4.50%, 9/15/23		100	115,525
5.50%, 9/15/25 (c)(f)	USD	274	282,905

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#### BlackRock Limited Duration Income Trust (BLW)

		Par	
Corporate Bonds		(000)	Value
Containers & Packaging (concluded)			
SGD Group SAS, 5.63%, 5/15/19	EUR	100	\$ 114,067
			4,214,514
Distributors 0.1%			
VWR Funding, Inc., 7.25%, 9/15/17 (f)	USD	874	899,783
Diversified Consumer Services 0.1%			
Laureate Education, Inc.,		500	402 195
10.00%, 9/01/19 (c)		588	493,185
Diversified Financial Services 1.3% AerCap Ireland Capital Ltd./AerCap Global Aviation Trust, 5.00%, 10/01/21 (f)		500	516,875
Aircastle Ltd., 6.25%, 12/01/19 (f)		367	398,195
Bank of America Corp., Series L,		507	596,195
3.95%, 4/21/25 (f)		1,855	1,795,705
BNP Paribas SA, 7.38% (c)(d)(h)		200	204,800
The Goldman Sachs Group, Inc., Series M, 5.38% (d)(f)(h)		1,730	1,694,319
HSH Nordbank AG, 0.82%, 2/14/17 (d)	EUR	153	116,749
International Lease Finance Corp.:			
5.88%, 4/01/19	USD	160	170,200
8.25%, 12/15/20		150	177,750
4.63%, 4/15/21		147	149,572
5.88%, 8/15/22 (f)		560	604,100
Morgan Stanley, 4.00%, 7/23/25		965	984,904
MSCI, Inc., 5.75%, 8/15/25 (c)		416	424,320
Reynolds Group Issuer, Inc.:			
5.75%, 10/15/20 (f)		625	644,531
6.88%, 2/15/21		210	219,975
UniCredit SpA, 6.95%, 10/31/22	EUR	100	131,089
			8,233,084
Diversified Telecommunication Services 2.1%			
CenturyLink, Inc.:			
6.45%, 6/15/21	USD	155	154,783
Series V, 5.63%, 4/01/20 (f)		751	749,130
Frontier Communications Corp.:			
6.25%, 9/15/21		45	41,081
7.13%, 1/15/23		120	108,360
7.63%, 4/15/24		56	49,980
6.88%, 1/15/25		90	76,162
Level 3 Financing, Inc.:			
3.91%, 1/15/18 (d)		411	414,082
6.13%, 1/15/21 (f)		1,682	1,761,895
5.38%, 8/15/22 (f)		1,055	1,058,735
5.13%, 5/01/23 (c)		905	882,375
5.38%, 5/01/25 (c)(f)	ET IS	1,881	1,817,516
Telecom Italia Finance SA, 7.75%, 1/24/33	EUR	37	54,908
Telecom Italia SpA:	CDD	200	224 727
6.38%, 6/24/19	GBP	200	334,727
5.88%, 5/19/23		450	736,049
Telenet Finance V Luxembourg SCA:	EUD	071	220.020
6.25%, 8/15/22	EUR	271	329,039
6.75%, 8/15/24	LICD	397	487,329
Verizon Communications, Inc., 3.65%, 9/14/18 (f)	USD	4,000	4,192,336
			13,248,487
Electric Utilities 0.4%			
ContourGlobal Power Holdings SA, 7.13%, 6/01/19 (c)(f)		728	748,930
Gas Natural Fenosa Finance BV,			
3.38% (d)(h)	EUR	100	101,470

Bit Strate         USD         303         303.399           (K13% Cab), K13%, 1001/26 (r)         575         599.448           (K73% Cab), K13%, 1001/26 (r)         100         Value           Par         (000)         Value           Restric Utilities (concluded)         100         Value           Afran Md Atlancin Pass, Though Tust, Series B, 0.13%, 6/20/17         USD         303         5         314.896           Afran Md Atlancin Pass, Though Tust, Series B, 0.13%, 6/20/17         USD         303         5         314.896           Electrical Equipment - 0.1%         2256.025         2256.025         2256.026           Roldon, Inc., 5.9%, 41/923         FUR         349         398,672           Techen Flargy Matering Service GmH4 & Co., 7.8%, 100/120         106         123.345           Bedden, Inc., 5.9%, 41/921         106         123.345           Geress Elergy Explorment & Services 0.4%         538.017         238           Garlae Molding Geres, 2359, 11/9210 (of)         138         320.832           Precision Diffing Geres, 2354, 11/9210 (of)         344         320.832           Strate Molding Geres, 234, 201.91         594         564.860           Strate Molding Long         594         564.860           Strate Moldin	Homer City Generation LP (g):			
(8,73% cab), 8,73%, 1001/26 (r) 575 590,408 Par Corporate Bonds (2000) Value Electric Utilities (construded) Mirror Mod Allunis Pass-Through Trust, Series B, 9,13%, 6,09(17) USD 303 \$ 314,896 Table Energy Stephy LLC, 235 2117,963 Electrical Equipment 0.1% Electrical Electrical Equipment 0.1% Electrical Electrical Equipment 0.1%		USD	303	303,359
Corporate Bonds         (000)         Value           Miran IW Atlantic Pass: Though Trast. Series B. 9.13%, 6/3017         USD         303         \$         314.896           GA096, 600125 (c)(1)         235         217.903         225         217.903           Exercised Equipment         0.1%         235         217.903           Exercised Equipment         0.1%         235         217.903           Exercised Equipment & Service Gambt & Co., 7.88%, 1001/20         EUR         349         389.672           Techen Energy Equipment & Service Gambt & Co., 7.88%, 1001/20         USD         503         337.010           Geness Energy LPG-enesis Energy Finance Corp., 6.75%, 801/22         197         191.909         302.52           Sareys Equipment & Service 0.4%         232         240.770         303         337.010           Geness Energy LPG-enesis Energy Finance Corp., 6.75%, 801/22         197         191.909         303.52           Sareys L1/524 (f)         325         303.51         303.51         303.51         303.51           Sareys Explore Sareys LPG-energis Energy Finance Corp., 6.75%, 801/22         197         147.451         309.51           Sareys L1/524 (f)         534         541.55         541.55         541.55         541.55         541.55         5				
Electric Utilities (concluded) Table: Electrical Utilities (concluded) Table: Electrical Equipment 0.1% Electrical Equipme			Par	
Miran Mid Allanić Pas-Through Trust. Series B. 9.13%, 6/20/17         USD         303         \$         314.896           6.50%, 6/01/25 (c)()         235         217.963         2256,026           Electrical Equipment 0.1%         2,256,026         2256,026           Belden, Inc., 5.50%, 41/323         EUR         349         389,672           Techem Energy Metering Service GmbH & Co., 7.88%, 1001/20         106         128,345           Catrace Modings Pr. 7.50%, 21/01/20 (c)()         USD         503         337,010           Geness Energy Enginement & Services         518,017         211,000         Mide Energy Comp., 65%, 31/21 (c)()         384         320,832           Precision Drilling Corp., 65%, 31/21 (c)()         384         320,832         215,11/35,241 (r)         522         409,770           Transvectar, Incc:         300,51,01/51,71 (r)         524         409,770         124,431         4,308, 101/52         409,770         124,431           Food & Staples Retailing 0.9%         2,544,001         504         44,243         244,431         4,308,101/52         403,827         125,558,11/35,01/23         43,827         125,558,11/35,01/32         126,558,50,01         525,58,50,01         525,58,50,01         525,58,50,01         525,58,50,01         525,58,50,01         525,58,50,01	Corporate Bonds		(000)	Value
Taken Energy Supply LLC,         235         217.963           6.50%, 60/125 (c)()         235         217.963           Electrical Equipment, 0.1%         2.256.026           Belden, Inc., 550%, 41/523         EUR         349         389.672           Techem Energy Matering Service GmbH, & Co., 7.83%, 1001/20         EUR         349         389.672           Colfact Hodings LP, 7.50%, 1201/01 (c)()         USD         503         3137.010           Genesis Energy Defonesis Energy Finance Corp., 6.75%, 801/22         197         191.000           MEG Energy Corp., 6.5%, 3.015/21 (c)()         384         320.832           Precision Dulling Corp., 3.015/21 (c)()         384         320.832           Precision Dulling Corp., 5.015/3, 101.01 (c)()         394         340.832           Oxis, 1.015/21 (c)         394         546.480         509.832           Oxis, 1.015/21 (c)         594         546.480         509.832           Oxis, 1.015/20 ()         179         147.451         4.308, 101.572         6.10         42.243           Foad & Supples Retailing         0.9%         2.544.001         Breaker Corp.1.738, 121.571.8         GBP         2.544.001           Foad & Supples Retailing         0.9%         2.76         2.344.100         R2.557.507.00				
6.50%, 601/25 c)(f)         235         217.963           Electrical Equipment, 0.1%         2.256.026           Belden, Inc., 550%, 41/573         FUR         349         389.672           Techem Energy Metering Service GmbH & Co., 7.88%, 1001/20         106         128.315           Energy Equipment & Service GmbH & Co., 7.88%, 1001/20         106         128.315           Energy Equipment & Service GmbH & Co., 7.88%, 1001/20         105         533         337.010           Geness Energy IP/Genesic Energy Finance Corp., 6.75%, 8/01/22         197         191.090         MRC Energy Corp., 55%, 31/521 (orf)         384         320.832           Precision Dilling Corp., 55%, 31/521 (orf)         522         409.770         334.302.832           Solys, 10/1572 (o)         594         546.480         6.005, 31/518 (n)         575         549.125           Goots, 11/520 (o)         179         147.451         4.30%         107.921         4.3243           For d& Staples Retailing 0.9%         2.544.001         505         173.93         127.943           Ford & Staples Retailing 0.9%         2.576         2.344.101         525.93         525.93         170.4451           S.578, 501/23 (n)         2.76         2.344.101         525.93         525.93         170.9178         186.45		USD	303	\$ 314,896
Electrical Equipment 0.1%         2,256,026           Electrical Equipment 6.1%         349         389 672           Techen Energy Metering Service 6mbH & Co., 7,85%, 1001/20         106         128,345           Energy Equipment 6. Services 0.4%         518,017           Cafface Holdings LP, 7,55%, 1201/20 (c)(f)         USD         533         337,010           Cafface Holdings Cove, 3,152 (c)(f)         USD         534         30082           Precision Dulling Cove, 3,152 (c)(f)         544         300832         Precision Dulling Cove, 3,152 (c)(f)           Precision Dulling Cove, 3,152 (c)(f)         544         3008,1015(f) (f)         544         3008,1015(f) (f)           S008, 1015(f) (f)         554         466,480         600%, 31351(f)         575         549,122           6.308, 1115(f) (f)         594         525         408,827         508,1015(f)         6368,11155(f)         61         42,243           Food & Stupics Retailing 0.9%         2,544,001         2,544,001         864,55         5,258, 30(123 (f)         2,276         2,384,110           Revice Coard 1.7,36, 12151/8         GBP         2,545, 301,23         19,255,35,301         19,255,35,301           Food Products 0.4%         5935,630         19,255,35,301         19,255,35,301         19,255,35,301 <td></td> <td></td> <td></td> <td></td>				
Electrical Equipment 0.1% Electrical Equipment 0.1% Electrical Equipment 8. Services GmbH & Co., 7.88%, 1001/20 ECM DEC., 550%, 4/15/23 Echem Energy Metering Service GmbH & Co., 7.88%, 1001/20 ECM DEC., 550%, 1201/20 (c)(f) ECM SET DEC., 7.88%, 1001/20 ECM SET DEC., 7.88%, 100	6.50%, 6/01/25 (c)(f)		235	217,963
Electrical Equipment 0.1% Electrical Equipment 0.1% Electrical Equipment 8. Services GmbH & Co., 7.88%, 1001/20 ECM DEC., 550%, 4/15/23 Echem Energy Metering Service GmbH & Co., 7.88%, 1001/20 ECM DEC., 550%, 1201/20 (c)(f) ECM SET DEC., 7.88%, 1001/20 ECM SET DEC., 7.88%, 100				
Belden, Inc., 5.0%, 4/15/23         FUR         340         389.072           Techem Energy Metering Service GmbH & Co., 7.88%, 1001/20         106         128.345           Energy Equipment & Services 6.4%         518,017           Caffact Holdings IP, 750%, 120/20 (or)()         USD         503         337,010           Genosis Energy LP/Genosis Energy Finance Cop., 6.75%, 801/22         197         191,009           MRG Energy Cop., 6.50%, 31/321 (or)()         522         409,770           Transcean, Inc.         522         409,770           300%, 101/517 (n)         594         546,480           6.00%, 31/518 (r)         575         594,125           5.00%, 11/517 (n)         594         546,480           6.00%, 31/518 (r)         575         594,125           5.00%, 11/517 (n)         574         594,125           5.00%, 11/517 (n)         179         147,451           4.30%, 10/15/22         61         42,243           Food & Staples Retailing .0%         2,276         2,384,110           Rake Crapind, 7,13%, 12/15/18         GBP         2,55         403,827           525%, 301/20         USD         178         186,6455           525%, 301/20 (r)         120         179,837         186,6455 <td></td> <td></td> <td></td> <td>2,256,026</td>				2,256,026
Techem Energy Metering Service GmbH & Co., 7.88%, 1001/20         106         128,345           Energy Equipment & Services 0.4%         518,017           Catriac Holdings LP, 7.50%, 1201/20 (c)(f)         USD         503         337,010           Geness Energy LPGenesis Energy Finance Corp., 6.75%, 801/22         197         191,000           MEG Energy Corp., 6.50%, 715/21 (c)(f)         384         320,832           Percision Dulling Corp., 50%, 715/21 (c)(f)         594         546,4480           Store, 10,15/17 (f)         594         546,4480           600%, 715/16 (f)         575         549,123           Store, 10,15/20 (f)         197         147,451           4.30%, 101/517 (f)         575         549,123           Store, 11/52,01 (f)         197         147,451           A.30%, 101/517 (f)         575         549,123           Store, 11/52,01 (f)         197         147,451           A.30%, 101/52 (c)         61         42,243           Ford & Suples Retailing 0.9%         276         2,384,110           Finally The Energy Low, 120,120         GBP         255         403,827           Finnily The Store, 120,121         GBP         170,847         186,455           525%, 301/20         Lip R         180				
$ \begin{array}{c c c c c c c c c c c c c c c c c c c $		EUR		· · · · · · · · · · · · · · · · · · ·
Energy Equipment & Services 0.4% Caltrac Holdings 1P, 750%, 1201/20 (c)() USD 503 337.010 Genesis Energy LP/Genesis Energy Finance Corp. 6.75%, 8/01/22 197 191.090 MEG Energy Corp. 6.50%, 3/15/21 (c)() S22 409.770 Transocean, Inc: 300%, 1015/24 (d) 522 409.770 Transocean, Inc: 300%, 1015/27 (d) 522 409.770 534 546.480 507%, 11/15/20 (d) 575 549.125 549 549.125 549 549.125 549 549.125 549 549 549	Techem Energy Metering Service GmbH & Co., 7.88%, 10/01/20		106	128,345
Energy Equipment & Services 0.4% Caltrac Holdings 1P, 750%, 1201/20 (c)() USD 503 337.010 Genesis Energy LP/Genesis Energy Finance Corp. 6.75%, 8/01/22 197 191.090 MEG Energy Corp. 6.50%, 3/15/21 (c)() S22 409.770 Transocean, Inc: 300%, 1015/24 (d) 522 409.770 Transocean, Inc: 300%, 1015/27 (d) 522 409.770 534 546.480 507%, 11/15/20 (d) 575 549.125 549 549.125 549 549.125 549 549.125 549 549 549				
Calfac Holdings LP, 7.39%, 1201/20 (c)() USD 503 337.010 Genesis Energy LPGenesis Energy PERGenesis Chergy PEGenesis Chergy 176 (energy Corp., 6.59%, 801/22 197 191,090 MEG Energy Corp., 6.59%, 315/21 (c)(f) S34 320,832 Precision Dilling Corp., 525%, 11/15/24 (f) S34 546,480 600%, 31/51/8 (f) 575 549,125 600%, 31/51/8 (f) 575 549,125 600%, 31/51/8 (f) 614,2,443 4.30%, 101/51/2 (f) 179 147,451 4.30%, 101/51/2 (f) 61 42,243 Food & Staples Retailing 0.9% Brakes Capital, 7.13%, 12/15/18 GBP 255 403,827 Family Tere Escow LLC (c): 525%, 301/20 527 525%, 301/20 22 158 525%, 301/20 20 178 186,455 525%, 301/20 20 178 186,455 525%, 301/20 20 178 186,455 525%, 301/20 20 178 186,455 525%, 301/20 51,719,178 R&R te Cream PLC 4.75%, 51/520 USD 178 186,455 525%, 301/20 51,719,178 613%, 401/23 (c) 1,570 1,179,178 613%, 401/23 (c) 51,719,178 613%, 401/23 (c) 53,5530 Food Products 0.4% Anna Merger Sub, Inc., 71/521 GBP 115 100,753 Food Products 0.4% Anna Merger Sub, Inc., 71/521 GBP 115 100,753 Food Products 0.4% Anna Merger Sub, Inc., 71/521 GBP 115 100,753 Food Products 0.4% Anna Merger Sub, Inc., 71/521 GBP 115 100,753 Food Products 0.4% Anna Merger Sub, Inc., 71/521 GBP 115 100,753 Food Products 0.4% Anna Merger Sub, Inc., 71/521 GBP 115 100,753 Food Products 0.4% Anna Merger Sub, Inc., 71/521 GBP 115 100,753 Food Products 0.4% Anna Merger Sub, Inc., 71/521 GBP 115 100,753 Food Products 0.4% Anna Merger Sub, Inc., 71/521 GBP 115 100,753 Food Products 0.4% Anna Merger Sub, Inc., 5,75%, 71/521 C)(f) 440 453,760 Malfinckord International Finance Cop., 8,13%, 6/15/21 (c)(f) 429 520 Smithfield Foods, Inc., 5,85%, 801/21 (c) 284 286,840 Smithfield Foods, Inc., 6,63%, 8/15/22 (f) 844 485 443,469 DYD Finance LC/DIO Finance CD, 8,13%, 6/15/21 (c)(f) 783 832,916 Health Care Providers & Services 2.4% Health Care Providers & Services 2.4% Health Care Providers & Services 2.4% Acadia Healthcare Co., Inc., 5,13%, 701/22 (f) 240 241,200				518,017
Genesis Energy LP/Genesis Energy Finance Corp., 6,75%, 801/22         197         191,090           MRC Energy Corp., 65%, 31/521 (c)(f)         384         320,832           Precision Drilling Corp.,         592         409,770           Transoecan, Inc.:         594         546,480           300%, 1015/17 (f)         594         546,480           600%, 31/521 (c)(f)         179         147,451           4,30%, 1015/17 (f)         575         549,125           6,50%, 11/1520 (f)         179         147,451           4,30%, 1015/17 (f)         525         403,827           Fands Kaplat, 1,31%, 12/51/8         GBP         255           Pracks Caplat, 1,31%, 12/51/8         GBP         255           Fanily Tree Escrow LLC (c):         2,276         2,384,110           Rark Ceream PLC, 4,75%, 5/15/20         USD         178         186,455           5/7%, 3/01/23 (c)         2,176         2,176         2,384,110           Rark Ceream PLC, 4,75%, 5/15/20         USD         1,095         1,179,178           6,13%, 4/01/23 (c)         1,570         1,611,213         5935,630           Food Products         0,4%         7,75%         5935,630           Food Products         0,4%         7,75%		1100	500	225.010
MEG Energy Corp., 599, 3/15/21 (c)(f) 384 320,832 Precision Dilling Corp., 525%, 11/15/24 (f) 522 409,770 Transocean, Inc.: 300%, 10/15/24 (f) 594 546,480 6.00%, 3/15/18 (f) 594 546,480 6.00%, 3/15/20 (f) 179 147,451 4.30%, 10/15/22 61 42,243 Food & Staples Retailing 0.9% Erakes Capital, 7.13%, 12/15/18 GBP 255 403,827 Fanily Tree Escrow LLC (c): 525%, 3/0/23 (f) 2,276 2,384,110 R&R ke Corean PLC, 475%, 5/15/20 UB 178 186,455 5.75%, 3/0/23 (f) 2,276 2,384,110 8.R ke Corean PLC, 475%, 5/15/20 EU R 150 170,847 Rite Aid Corp. (f): 9.25%, 3/15/20 (f) 1,179,178 6.13%, 4/01/23 (c) 1,570 1,611,213 Food Products 0.4% Anna Merger Sub, Inc., 7.75%, 3/15/24 USD 844 871,430 8.00%, 7/15/25 (f) 485 433,469 DOL 393 200,237 Health Care Equipment & Supplies 0.6% Crimison Merger Sub, Inc., 6.63%, 8/15/22 (c) 485 433,469 DOF Face Sub, Inc., 7.75%, 3/15/24 (f) 485 433,469 DOF Face LC/DIO Finance Corp. 8, 13%, 6/15/21 (c)(f) 1, 2,59 1, 302,435 Mallinckwd International Finance SA, 5/15/22 (c)(f) 485 433,469 DOF Face LC/DIO Finance Corp. 8, 13%, 6/15/21 (c)(f) 1, 2,59 1, 302,435 Mallinckwd International Finance SA, 7/15/21 (c)(f) 783 882,90 Health Care Providers & Services 2.4% Health Care Providers & Services 2.4% Health Care Providers & Services 2.4% Acros International Finance SA, 7/15/22 (f) 2, 40 241,200 130 330 338,250	•	USD		
Precision Drilling Corp. 525%, 11/15204 (r) 522 400,770 Transcean, Inc.: 300%, 10/1517 (r) 594 546,480 650%, 31/518 (r) 575 594,0125 650%, 11/1520 (r) 179 147,451 400%, 10/1572 61 42,243 Food & Staples Retailing 0.9% Teakes Capital, 7.13%, 12/15/18 Food & Staples Retailing 0.9% Brakes Capital, 7.13%, 12/15/18 Food & Staples Retailing 0.9% Brakes Capital, 7.13%, 12/15/18 GBP 255 403,827 Family Tree Escrow LLC (c): 525%, 30/120 52 403,827 Family Tree Escrow LLC (c): 525%, 30/120 52 403,827 Family Tree Escrow LLC (c): 525%, 30/120 5178, 22.76 2,384,110 RRK ke Cream PLC, 4.75%, 5/15/20 EUR 150 170,847 RRK ke Cream PLC, 4.75%, 5/15/20 EUR 150 170,847 RRK ke Cream PLC, 4.75%, 5/15/20 USD 1,095 1,179,178 6,13%, 40/123 (c) 1,570 1,511,213 Food Products 0.4% Food Products 0.4% T.75%, 10/122 (c) 635 629,044 80,737 7,75%, 10/122 (c) 635 629,044 80,7715/25 USD 1,157 160,753 Post Holdings, Inc., 7. 7,75%, 30/122 (c) 193 200,237 Health Care Equipment & Supplies 0.6% C.290,984 Health Care Providers & Services 2.4% Acadia Healthcare C., Inc., 5.13%, 70/122 (r) 783 3832916				
5.25%, 1/15/24 (f)         522         409,770           Tansoccan, Inc:         300%, 10/15/17 (f)         594         546,480           6.00%, 3/15/18 (f)         575         549,125         5050, 1/15/20 (f)         179         147,451           4.30%, 10/15/20 (f)         179         147,451         4.30%         10/15/20 (f)         42,243           Food & Staples Retailing         0.9%         2.544,001           Food & Staples Retailing         0.9%           Food Products (0.4%         Food Products         0.4%           Food Products         0.4%           Food Products         0.4%           Food Products         0.4%			384	320,832
Transcean, Inc.: Transcean, Inc.: 300%, 10/15/17 (f) 546.480 6.00%, 3/15/18 (f) 575 549.125 6.50%, 1/15/20 (f) 179 147.451 4.30%, 10/15/22 (f) 61 42.243 Food & Staples Retailing 0.9% Trainly Tree Exerver LLC (c): 5.25%, 30/120 (c) 2.276 2.384,110 R&R kee Cream PLC, 4.75%, 5/15/20 EUR 150 170.847 Rite Aid Corp. (f): 9.25%, 3/15/20 USD 1.095 1.179.178 Food Products 0.4% Anna Merger Sub, Inc., 7.75%, 7/15/21 GBP 115 160.753 Post Holdings, Inc. (c): 7.75%, 3/15/20 (c) 193 2444 871,430 8.00%, 7/15/25 (c) 4.50%, 7/15/21 (c) 193 240,237 Health Care Equipment & Supplies 0.6% Crimano Merger Sub, Inc., 7.75%, 3/15/20 (c) 485 433,469 100.237 Health Care Equipment & Supplies 0.6% Crimano Merger Sub, Inc., 7.75%, 3/15/22 (c) 485 433,469 100.237 Health Care Providers & Sarvices 2.4% Anna Marger Sub, Inc., 7.5%, 3/15/20 (c) 783 832,916 2.200,984 Health Care Providers & Sarvices 2.4% Anna Marger Sub, Inc., 7.5%, 3/15/20 (c) 783 832,916 3.50%, 7/15/21 (c) 783 783 3.50%, 7/15/21 (c) 784 783 783 3.50%, 7/15/21 (c) 784 783 783, 783, 783, 783, 783, 783, 783,			522	400 770
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			322	409,770
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			594	546 480
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				
4.30%, 10/15/22       61       42,243         2.544,001         Food & Staples Retailing 0.9%         Brakes Capital, 7.13%, 12/15/18       GBP       255       403,827         Family Tree Escrow LLC (c):         5.25%, 301/20       USD       178       186,455         5.75%, 301/23 (f)       2.276       2.384,110         R&R fee Cream PLC, 4.75%, 5/15/20       EUR       150       170,847         Rite Aid Corp. (f):         2.25%, 31/32/0       USD       1,095       1,179,178         6.13%, 4/01/23 (c)       1,570       1,611,213         Food Products 0.4%         Anna Merger Sub, Inc.,         7.75%, 3/15/20       GBP       115       160,753         Optot Holdings, Inc. (c):         7.75%, 3/15/21       GBP       115       160,753         Optot Holdings, Inc. (c):         7.75%, 3/15/21       GBP       115       160,753         Optot Holdings, Inc. (c):       7.75%, 3/15/25       416       429,520         Simbified Foods, Inc., 5.85%, 800/21 (c)       193       200,237 <td< td=""><td></td><td></td><td></td><td></td></td<>				
2,544,001         Food & Staples Retailing 0.9%         Brakes Capital, 7,13%, 12/15/18         GBP       255       403,827         Family Tree Escrow LLC (c):         5.25%, 3/01/20       USD       178       186,455         5.25%, 3/01/20       USD       178       186,455         5.25%, 3/01/20       EUR       150       170,847         R& Foc Tecner PLC, 4.75%, 5/15/20       EUR       150       170,847         R& Foc Tecner PLC, 4.75%, 5/15/20       EUR       150       170,847         6.13%, 4/01/23 (c)       1,995       1,179,178         6.13%, 4/01/23 (c)       1,570       1,611,213         Food Products 0.4%         Anna Merger Sub, Inc., 7,75%, 1/01/22 (c)       635       629,044         Borgara Finance PLC, 5.50%, 7/15/21       GBP       115       160,753         Poot Holdings, Inc., 61       7,75%, 3/15/25       416       429,520         Simithfield Foods, Inc., 5,88%, 8/01/21 (c)       193       200,237         Colspan="2">2,290,984         Health Care Equipment & Supplies       0.6%       640				
Food & Staples Retailing       0.9%         Brakes Capital, 7.13%, 12/15/18       GBP       255       403,827         Family Tree Escrow LLC (c):				
Food & Staples Retailing       0.9%         Brakes Capital, 7.13%, 12/15/18       GBP       255       403,827         Family Tree Escrow LLC (c):				2 544 001
Brakes Capital, 7.13%, 12/15/18 Brakes Capital, 7.13%, 12/15/18 Family Tree Escrow LLC (c): 5.25%, 301/20 S25%, 301/20 USD 178 186,455 5.75%, 301/20 USD 178 186,455 170,847 Rite Aid Corp. (f): 9.25%, 31/5/20 Close PLC, 4.75%, 5/15/20 Bell 1.095 1.179,178 6.13%, 401/23 (c) 1.570 1.611,213 Food Products 0.4% Anna Merger Sub, Inc., 7.75%, 11/021 (c) 635 629,044 Boparan Finance PLC, 5.50%, 7/15/21 Boparan Finance PLC, 5.50%, 7/15/20 Babaa Babaa Bab	Food & Staples Retailing 0.9%			2,544,001
Family Tree Escrow LLC (c):       186         5.25%, 3001/20       USD       178       186         5.25%, 3001/23 (f)       2.276       2.384,110         R&R Lee Cream PLC, 4.75%, 5/15/20       EUR       150       170,847         Rite Aid Corp. (f):		GBP	255	403.827
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		-		
R&R lee Cream PLC, 4.75%, 5/15/20       EUR       150       170,847         Rite Aid Corp. (f):		USD	178	186,455
Rite Aid Corp. (f):       9.25%, 3/15/20       USD       1,095       1,179,178         6.13%, 4/01/23 (c)       1,570       1,611,213         Sp35,630         Food Products 0.4%         Anna Merger Sub, Inc.,         7.75%, 10/01/22 (c)       635       629,044         Boparan Finance PLC, 5.50%, 7/15/21       GBP       115       160,753         Post Holdings, Inc. (c):         7.75%, 3/15/24       USD       844       871,430         8.00%, 7/15/25       416       429,520         Smithfield Foods, Inc., 5.88%, 8/01/21 (c)       193       200,237         Crimson Merger Sub, Inc.,         6.63%, 5/15/22 (c)       485       433,469         DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)(f)       1,259       1,302,436         Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)       640       653,760         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       284       286,840         Smithfield Foods, Inc., 6.33%, 8/15/22 (f)       783       832,916         Adata Health Care Providers & Services 2.4%         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Adata Healthca	5.75%, 3/01/23 (f)		2,276	2,384,110
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	R&R Ice Cream PLC, 4.75%, 5/15/20	EUR	150	170,847
6.13%, 4/01/23 (c)       1,570       1,611,213         Food Products 0.4%         Anna Merger Sub, Inc.,       635       629,044         Boparan Finance PLC, 5.50%, 7/15/21       GBP       115       160,753         Post Holdings, Inc. (c):       7.75%, 3/15/24       USD       844       871,430         8.00%, 7/15/25       416       429,520         Smithfield Foods, Inc., 5.88%, 8/01/21 (c)       193       200,237         Crimson Merger Sub, Inc.,         6.63%, 5/15/22 (c)       485       433,469         DIO Finance LLC/DIO Finance Corp., 8.13%, 6/15/21 (c)(f)       1,259       1,302,436         Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)       640       653,760         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       783       832,916         Additional Finance SA/Mallinckrodt CB LLC,         4.88%, 4/15/20 (c)(f)       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       783       832,916         Additional Finance SA/Mallinckrodt CB LLC,         4.88%, 4/15/20 (c)(f)       284	Rite Aid Corp. (f):			
Food Products         0.4%           Anna Merger Sub, Inc.,         7.75%, 10/01/22 (c)         635         629,044           Boparan Finance PLC, 5.50%, 7/15/21         GBP         115         160,753           Post Holdings, Inc. (c):         7.75%, 31/52/24         USD         844         871,430           8.00%, 7/15/25         416         429,520         5         5           Smithfield Foods, Inc., 5.88%, 8/01/21 (c)         193         200,237         200,237           Crimson Merger Sub, Inc.,           6.63%, 5/15/22 (c)         485         433,469           DJO Finance Corp., 8.13%, 6/15/21 (c)(f)         1,259         1,302,436           Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)         640         653,760           Mallinckrodt International Finance SA/Mallinckrodt CB LLC,         284         286,840           Smithfield Foods, Inc., 6.63%, 8/15/22 (f)         783         832,916           Acadia Health Care Providers & Services         2.40           Adata Health Care Providers & Services         3,509,421		USD	1,095	
Food Products $0.4\%$ Anna Merger Sub, Inc.,       7.75%, 10/01/22 (c)       635       629,044         Boparan Finance PLC, 5.50%, 7/15/21       GBP       115       160,753         Post Holdings, Inc. (c):       7.75%, 3/15/24       USD       844       871,430         8.00%, 7/15/25       416       429,520         Smithfield Foods, Inc., 5.88%, 8/01/21 (c)       193       200,237         Letter Equipment & Supplies       0.6%         Crimson Merger Sub, Inc.,         Crimson Merger Sub, Inc.,         Crimson Merger Sub, Inc.,         Colspan="2">Colspan="2"Colspan="2"Colspan="2"Colspan="2"Colspan="2"Colspan="2"Colspan="2	6.13%, 4/01/23 (c)		1,570	1,611,213
Food Products $0.4\%$ Anna Merger Sub, Inc.,       7.75%, 10/01/22 (c)       635       629,044         Boparan Finance PLC, 5.50%, 7/15/21       GBP       115       160,753         Post Holdings, Inc. (c):       7.75%, 3/15/24       USD       844       871,430         8.00%, 7/15/25       416       429,520         Smithfield Foods, Inc., 5.88%, 8/01/21 (c)       193       200,237         Letter Equipment & Supplies       0.6%         Crimson Merger Sub, Inc.,         Crimson Merger Sub, Inc.,         Crimson Merger Sub, Inc.,         Colspan="2">Colspan="2"Colspan="2"Colspan="2"Colspan="2"Colspan="2"Colspan="2"Colspan="2				
Anna Merger Sub, Inc.,       635       629,044         7,75%, 10/01/22 (c)       635       629,044         Boparan Finance PLC, 5.50%, 7/15/21       GBP       115       100,753         Post Holdings, Inc. (c):       7.75%, 3/15/24       USD       844       871,430         8.00%, 7/15/25       416       429,520       416       429,520         Smithfield Foods, Inc., 5.88%, 8/01/21 (c)       193       200,237       200,237         Lealth Care Equipment & Supplies 0.6%         Crimson Merger Sub, Inc.,         6.63%, 5/15/22 (c)       485       433,469         DJO Finance Corp., 8.13%, 6/15/21 (c)(f)       1,259       1,302,436         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       485       433,469         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       783       832,916         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       330       338,250				5,935,630
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				
Boparan Finance PLC, 5.50%, 7/15/21       GBP       115       160,753         Post Holdings, Inc. (c):	•		(25	(20.014
Post Holdings, Inc. (c):         7.75%, $3/15/24$ USD       844       871,430         8.00%, $7/15/25$ 416       429,520         Smithfield Foods, Inc., $5.88\%$ , $8/01/21$ (c)       193       200,237         Lealth Care Equipment & Supplies       0.6%         Crimson Merger Sub, Inc.,         6.63%, $5/15/22$ (c)       485       433,469         DJO Finance Corp., 8.13%, $6/15/21$ (c)(f)       1,259       1,302,436         Mallinckrodt International Finance SA, $5.75\%$ , $8/01/22$ (c)(f)       640       653,760         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       284       286,840         Smithfield Foods, Inc., $6.63\%$ , $8/15/22$ (f)       783       832,916         Acadia Health Care Providers & Services 2.4%         Health Care Providers & Services 2.4%         Atom Care Inc., $5.13\%$ , $7/01/22$ (f)       240       241,200         Acadia Healthcare Co., Inc., $5.13\%$ , $7/01/22$ (f)       240       241,200         Acadia Healthcare Co., Inc., $5.13\%$ , $7/01/22$ (f)       330       338,250		CDD		
7.75%, 3/15/24       USD       844       871,430         8.00%, 7/15/25       416       429,520         Smithfield Foods, Inc., 5.88%, 8/01/21 (c)       193       200,237         Lealth Care Equipment & Supplies       0.6%         Crimson Merger Sub, Inc.,         6.63%, 5/15/22 (c)         JO Finance LC/DJO Finance Corp., 8.13%, 6/15/21 (c)(f)         Alto Attach Corp Attach Corp., 8.13%, 6/15/21 (c)(f)         Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)         Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,         4.88%, 4/15/20 (c)(f)         Suithfield Foods, Inc., 6.63%, 8/15/22 (f)         Suithfield Foods, Inc., 5.13%, 7/01/22 (f)         Attach Care Providers & Services 2.4%         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)         Alto 240         Attach Care Providers & Services 2.4%	•	GBP	115	100,755
8.00%, 7/15/25       416       429,520         Smithfield Foods, Inc., 5.88%, 8/01/21 (c)       193       200,237         Lealth Care Equipment & Supplies 0.6%         Crimson Merger Sub, Inc.,         6.63%, 5/15/22 (c)       485       433,469         DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)(f)       1,259       1,302,436         Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)       640       653,760         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       4.88%, 4/15/20 (c)(f)       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       783       832,916       3,509,421         Health Care Providers & Services 2.4%         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Adage, 7/01/23 (c)		USD	811	871.430
Smithfield Foods, Inc., 5.88%, 8/01/21 (c)       193       200,237         Health Care Equipment & Supplies       0.6%       2,290,984         Health Care Equipment & Supplies       0.6%       6.63%, 5/15/22 (c)         Crimson Merger Sub, Inc.,       6.63%, 5/15/22 (c)       485       433,469         DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)(f)       1,259       1,302,436         Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)       640       653,760         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       783       832,916         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Alere, Inc., 6.38%, 7/01/23 (c)       330       338,250		03D		
Lealth Care Equipment & Supplies 0.6%       2,290,984         Crimson Merger Sub, Inc.,       6.63%, 5/15/22 (c)       485       433,469         DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)(f)       1,259       1,302,436         Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)       640       653,760         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       4.88%, 4/15/20 (c)(f)       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       783       832,916       3,509,421         Health Care Providers & Services 2.4%         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Alere, Inc., 6.38%, 7/01/23 (c)       330       338,250				,
Health Care Equipment & Supplies 0.6%         Crimson Merger Sub, Inc.,       6.63%, 5/15/22 (c)       485       433,469         DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)(f)       1,259       1,302,436         Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)       640       653,760         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       4.88%, 4/15/20 (c)(f)       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       783       832,916         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Alere, Inc., 6.38%, 7/01/23 (c)       330       338,250	Simulter 1 6003, me., 5.6678, 6/6/121 (c)		175	200,237
Health Care Equipment & Supplies 0.6%         Crimson Merger Sub, Inc.,         6.63%, 5/15/22 (c)       485       433,469         DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)(f)       1,259       1,302,436         Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)       640       653,760         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       4.88%, 4/15/20 (c)(f)       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       783       832,916         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       330       338,250				2 290 984
Crimson Merger Sub, Inc.,       485       433,469         6.63%, 5/15/22 (c)       485       433,469         DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)(f)       1,259       1,302,436         Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)       640       653,760         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       4.88%, 4/15/20 (c)(f)       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       783       832,916         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Alere, Inc., 6.38%, 7/01/23 (c)       330       338,250	Health Care Equipment & Supplies 0.6%			2,270,704
6.63%, 5/15/22 (c)       485       433,469         DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)(f)       1,259       1,302,436         Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)       640       653,760         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       4.88%, 4/15/20 (c)(f)       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       783       832,916         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Alere, Inc., 6.38%, 7/01/23 (c)       330       338,250				
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)(f) 1,259 1,302,436 Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f) 640 653,760 Mallinckrodt International Finance SA/Mallinckrodt CB LLC, 4.88%, 4/15/20 (c)(f) 284 286,840 Smithfield Foods, Inc., 6.63%, 8/15/22 (f) 783 832,916 Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f) 240 241,200 Alere, Inc., 6.38%, 7/01/23 (c) 330 338,250			485	433.469
Mallinckrodt International Finance SA, 5.75%, 8/01/22 (c)(f)       640       653,760         Mallinckrodt International Finance SA/Mallinckrodt CB LLC,       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       783       832,916         3,509,421         Health Care Providers & Services 2.4%         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Alere, Inc., 6.38%, 7/01/23 (c)       330       338,250				
Mallinckrodt International Finance SA/Mallinckrodt CB LLC,         4.88%, 4/15/20 (c)(f)       284       286,840         Smithfield Foods, Inc., 6.63%, 8/15/22 (f)       783       832,916         3,509,421         Health Care Providers & Services 2.4%         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Alere, Inc., 6.38%, 7/01/23 (c)	1			
4.88%, 4/15/20 (c)(f) 284 286,840 Smithfield Foods, Inc., 6.63%, 8/15/22 (f) 783 832,916 3,509,421 Health Care Providers & Services 2.4% Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f) 240 241,200 Alere, Inc., 6.38%, 7/01/23 (c) 330 338,250				
3,509,421         Health Care Providers & Services 2.4%         Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)       240       241,200         Alere, Inc., 6.38%, 7/01/23 (c)       330       338,250	4.88%, 4/15/20 (c)(f)		284	286,840
Health Care Providers & Services         2.4%           Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)         240         241,200           Alere, Inc., 6.38%, 7/01/23 (c)         330         338,250	Smithfield Foods, Inc., 6.63%, 8/15/22 (f)		783	832,916
Health Care Providers & Services         2.4%           Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)         240         241,200           Alere, Inc., 6.38%, 7/01/23 (c)         330         338,250				
Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)240241,200Alere, Inc., 6.38%, 7/01/23 (c)330338,250				3,509,421
Alere, Inc., 6.38%, 7/01/23 (c) 330 338,250	Health Care Providers & Services 2.4%			
	Acadia Healthcare Co., Inc., 5.13%, 7/01/22 (f)		240	
Amsurg Corp., 5.63%, 7/15/22 (f)         1,016         1,036,960			330	
	Amsurg Corp., 5.63%, 7/15/22 (f)		1,016	1,036,960

See Notes to Financial Statements.

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ANNUAL REPORT

#### BlackRock Limited Duration Income Trust (BLW)

		Par	
Corporate Bonds		(000)	Value
Health Care Providers & Services (concluded)			
CHS/Community Health Systems, Inc. (f): 5.13%, 8/15/18	USD	490	\$ 501,637
5.88%, 2/01/22	03D	1,404	1,492,185
DaVita HealthCare Partners, Inc. (f):		1,404	1,492,103
5.13%, 7/15/24		1,093	1,088,218
5.00%, 5/01/25		997	977,060
ExamWorks Group, Inc., 5.63%, 4/15/23		381	390,049
ICA Holdings, Inc., 6.25%, 2/15/21		35	37,975
ICA, Inc.:		55	51,915
0.75%, 3/15/19 (f)		786	789,930
.50%, 2/15/20		125	138,125
.50%, 2/15/22		572	656,193
.88%, 3/15/22 (f)		82	89,175
.75%, 5/01/23 (f)		108	109,484
.00%, 3/15/24 (f)		335	342,956
LealthSouth Corp., 5.75%, 11/01/24		203	205,822
Hologic, Inc., 5.25%, 7/15/22 (c)		420	427,875
Kindred Healthcare, Inc., 6.38%, 4/15/22		186	190,650
Dmnicare, Inc. (f):		1.7.7	100.010
.75%, 12/01/22		165	175,313
.00%, 12/01/24		104	111,800
Sterigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (c)		104	106,078
enet Healthcare Corp.:			
5.25%, 11/01/18 (f)		264	286,110
.75%, 6/01/20 (f)		520	530,075
.79%, 6/15/20 (c)(d)(f)		805	809,427
0.00%, 10/01/20 (f)		811	867,770
3.13%, 4/01/22		198	219,285
5.75%, 6/15/23		975	1,004,250
JnitedHealth Group, Inc.,			
5.75%, 7/15/25 (f)		1,470	1,506,527
/oyage Care Bondco PLC, 6.50%, 8/01/18	GBP	355	560,681
			15,231,060
Hotels, Restaurants & Leisure 4.1%			
Boyd Gaming Corp., 6.88%, 5/15/23 (f)	USD	925	950,438
Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (c)(g)		204	206,550
CDW LLC/CDW Finance Corp.:			
0.00%, 8/15/22		535	561,081
5.00%, 9/01/23		122	120,475
.50%, 12/01/24 (f)		1,302	1,288,980
Cirsa Funding Luxembourg SA,			
.88%, 5/15/23	EUR	200	199,765
PUK Finance Ltd., 7.00%, 2/28/42	GBP	100	153,992
Enterprise Funding Ltd., Series ETI,	551	100	100,772
.50%, 9/10/20 (i)	GBP	100	140,982
SSD Hospitality, Inc., 5.25%, 5/01/25 (c)(f)	USD	371	359,870
GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (f)	050	357	367,710
nternational Game Technology PLC:		551	507,710
.25%, 2/15/22 (c)		200	192,376
.75%, 2/15/22 (c)	EUR	125	192,376
	LUK	123	132,407
		270	287,550
AGM Resorts International:	UCD		287.220
IGM Resorts International: .75%, 10/01/20 (f)	USD	270	
IGM Resorts International: .75%, 10/01/20 (f) .00%, 3/15/23	USD	234	237,510
AGM Resorts International: .75%, 10/01/20 (f) .00%, 3/15/23 New Red Finance, Inc., 6.00%, 4/01/22 (c)(f)	USD	234 860	237,510 885,800
AGM Resorts International: .75%, 10/01/20 (f) .00%, 3/15/23 Jew Red Finance, Inc., 6.00%, 4/01/22 (c)(f) finnacle Entertainment, Inc., 6.38%, 8/01/21 (f)		234 860 485	237,510 885,800 516,525
AGM Resorts International: .75%, 10/01/20 (f) .00%, 3/15/23 New Red Finance, Inc., 6.00%, 4/01/22 (c)(f) Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (f) PortAventura Entertainment Barcelona BV, 7.25%, 12/01/20 RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 4/15/23 (c)(f)	USD EUR USD	234 860	237,510 885,800

		Par	
Corporate Bonds		(000)	Value
Hotels, Restaurants & Leisure (concluded)			
Six Flags Entertainment Corp., 5.25%, 1/15/21 (c)(f)	USD	576	\$ 584,640
nai SpA, 7.63%, 6/15/18	EUR	205	233,491
pirit Issuer PLC (d):			
Series A1, 1.13%, 12/28/28	GBP	445	594,658
Series A2, 3.28%, 12/28/31		1,800	2,665,427
Series A5, 5.47%, 12/28/34		4,500	6,905,251
Series A6, 2.38%, 12/28/36		2,670	3,933,157
Station Casinos LLC, 7.50%, 3/01/21 (f)	USD	2,245	2,374,986
Fropicana Entertainment LLC/Tropicana Finance Corp., 1.00%, 12/15/14 (a)(b)		375	
The Unique Pub Finance Co. PLC:			
Series A4, 5.66%, 6/30/27	GBP	752	1,167,686
Series N, 6.46%, 3/30/32		100	135,036
			25,954,255
Household Durables 0.9%			
Ashton Woods USA LLC/Ashton Woods Finance Co., 6.88%, 2/15/21 (c)	USD	510	476,850
Beazer Homes USA, Inc.:			
5.63%, 4/15/18 (f)		760	782,800
5.75%, 6/15/19		523	503,388
Berkline/Benchcraft LLC,			
.50%, 11/03/15 (a)(b)		200	
Brookfield Residential Properties, Inc./Brookfield Residential US Corp.,			051 000
5.13%, 7/01/22 (c)(f)		259	251,230
Shea Homes LP/Shea Homes Funding Corp. (c)(f):		502	514.210
5.88%, 4/01/23		503	514,318
0.13%, 4/01/25		509	520,452
Standard Pacific Corp., 8.38%, 1/15/21 (f)		1,000	1,175,000
Caylor Morrison Communities, Inc./Monarch Communities, Inc., .25%, 4/15/21 (c)(f)		297	298,485
		297	298,483
CRI Pointe Holdings, Inc. (f):           1.38%, 6/15/19		500	495,625
		340	,
5.88%, 6/15/24		540	334,900
			5,353,048
Household Products 0.3%			
Spectrum Brands, Inc.:			
5.38%, 11/15/20 (f)		250	264,688
5.63%, 11/15/22 (f)		1,125	1,207,946
.75%, 7/15/25 (c)		546	562,380
			2,035,014
ndependent Power and Renewable Electricity Producers 0.6%			
Calpine Corp.:		142	152 116
.00%, 1/15/22 (c)		143	152,116
.38%, 1/15/23 (f)		624 438	601,973 459,900
.88%, 1/15/24 (c)(f) .50%, 2/01/24 (f)		438 639	459,900 616,635
Dynegy, Inc., 6.75%, 11/01/19 (f)		610	632,494
VRG Energy, Inc.:			
1.88%, 5/15/21		177	182,752
5.25%, 5/01/24		137	130,150
NRG REMA LLC:			
Series B, 9.24%, 7/02/17		44	45,644
Series C, 9.68%, 7/02/26 (f)		589	600,780
			3,422,444
nsurance 1.2%			
Allied World Assurance Co., Ltd., 7.50%, 8/01/16 (f)		1,500	1,579,969
American International Group, Inc., 3.75%, 7/10/25 (f)		2,705	2,716,926
<b>1</b> · · · · · · · · //			

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2015

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#### BlackRock Limited Duration Income Trust (BLW)

Corporate Roads         (000)         Value           Exernance (conclude)         30         5         30,900           Synchrough Ener, 250%, 50020         30         5         30,900           fockey Meger Sub 2, Inc., 788%, 1001/21 (c)         391         390,023           incolon National Corpor, 1.85%, 3002/21 (c)         595         621,775           MPL 2 Acquisition Canco, Inc., 9,80%, 81/518 (c)         595         621,775           Monchmer Ruckerscherung, 30.6, 600%, 52/641 (d)         EUR         400         530,889           Parsian Insurance Corp, FLC, 6,50%, 7.03/24         GBP         125         193,730           Rechmer Active Corp, 4.85%, 11/30/18 (r)         USD         605         71,41,133           Interarite Data Corp.,         392         441,6335           S83%, 4/15/19 (c)()         664         655,700           S75%, 11/01/20 (c)(r)         1488         1566,120           S175%, 11/521 (c)(r)         614         614,000           S175%, 11/521 (c)(r)         614         614,000           S175%, 11/01/20 (c)(r)         614         614,000           S175%, 11/522 (c)(r)         614         614,000           S175%, 11/522 (c)(r)         614         614,000           S175%, 11/522 (c)(r		Par			
IND Financial Group, Inc., 45%, 53020         USD         30         \$         30000           Biockey Mager Sub 2, Inc., 788%, 1001/21 (c)         391         390,023           Bioche Matonal Concup, End, 63%, 41/521 (c)         391         390,023           Bioche Matonal Concup, Linc, 938%, 30925 (f)         845         817,470           MPL 2 Acquisition Canco, Inc., 938%, 30925 (f)         845         817,470           Menchener Recoversicherung Acf, 600%, 576/41 (d)         EUR         400         530,895           Pension Insurance Corp, PLC, 6,50%, 7/03724         GBP         125         193,730           Internet Software & Services 0.2%         741         750,262           AC/InterActiveCorp, 4388, 11/30/18 (f)         USD         605         714,113           Internet Software & Services 0.2%         741         750,262           Terrico to Corp,         741         750,262           Terrico to Corp,         1464,537         500           Site Ji	Corporate Bonds			Value	
Sizethough Financial Group, Luc, 8439, 414521 (c)(f)         750         865.700           Hockey Magres 2002, Luc, 7.889, 780, 700 (21) (c)         391         390.023           Lincolo Rational Corp., 3538, 309025 (f)         845         817.470           MPL 2. Acquisition Curne, Inc., 286, 885, M15718 (c)         EVE         595         621.775           Menchener Ruce/versicherungs AG, 6008, S26/41 (d)         EUR         400         530.895           Pension Insurance Corp. PLC, 6.50%, 7/03/24         GBP         125         193.730           ACCIntarchic/ic/Open, 438%, 11/30/18 (f)         USD         695         711.113           internet Saftware & Services         0.2%	Insurance (concluded)				
hickey Merger Sub 2, Inc., 788%, 1001/21 (c)         301         300.023           incenh National Conco, Inc., 988%, 81/518 (c)         995         621.775           MBC 2. Acquisition Canco, Inc., 988%, 81/518 (c)         995         621.775           Monechner R. Rockerscherung, AG, 600%, 5/2641 (d)         EUR         400         530.895           Persion Insurance Corp. PLC, 6.50%, 7/03/24         GBP         125         193.730           Internet Software & Services         0.2%         7.747.388           fac/InterActiveCorp, 4.88%, 11/30/18 (f)         USD         695         714.113           Internet Software & Services         0.2%         744         750.262           fac/InterActiveCorp, 4.88%, 11/30/18 (f)         064         655.700           Ti Services         0.9%         744         750.262           Ferrikan HCM Holding, Inc., 11.00%, 3/15/21 (c)(f)         664         655.700           Ti Services         0.9%         1.464.375         7.747.388           Singer Jub Strag (c)         1.015         1.027.687           Software Jub Str		USD			
Lincoln Automal Corp., 33.98, 30.9025 (n)         94.5         81.7.470           W12. Acquisition Cance, Inc., 98.88, 81.81/31 (c)         FUR         400         530.805           Vension Insurance Corp. PLC, 6.50%, 70.5724         GBP         125         199.730           Action Insurance Corp. PLC, 6.50%, 70.5724         GBP         125         199.730           Internet Software & Services         0.2%         7.747.388         7.747.388           ACCINERA-diveCorp. 4.85%, 11/30/18 (n)         USD         6.95         7.14.113           internet Software & Services         0.2%         7.44         750.262           Carl Corp., 1.35%, 11/30/18 (n)         6.95         7.14.113         1750.262           Therwices         0.9%         7.44         750.262           Carl Corp., 5.6%, 11/30/18 (n)         6.94         655.700           Time Data Corp.         1.464.375         1.464.375           Carl Corp.         1.464.375         1.464.375           Sign (M357 (c)         1.488         1.566.120           Sign (M357 (c)         1.488         1.656.120           Sign (M357 (c)         1.63         1.630.000           Warch Corp.         5.668.595         5.55           Sign (M357 (c)         1.645 <td< td=""><td></td><td></td><td></td><td></td></td<>					
MPL 2. Acquisition Cance, D.R., 9.8%, 81/318 (c)         S95         621,775           Wenchner Recoversicherungs, AG, 600%, 52644 (d)         EUR         400         530,895           Pension Insurance Corp. PLC, 6.50%, 7/03/24         GBP         125         193,730           Iterment Saftware & Services         7,447,388         Internet Saftware & Services         7,447,388           Internet Saftware & Services         0.2%         741         750,262           Saftware & Services         0.464,375         741         750,262           Carlingt MCM Holding, Inc., 11,00%, 3/15/21 (c)(f)         664         655,700         7741         750,262           Carlingt MCM Holding, Inc., 11,00%, 3/15/21 (c)(f)         664         655,700         75578, 110/120 (c)(f)         614         614,000           Staff, Saff,	Hockey Merger Sub 2, Inc., 7.88%, 10/01/21 (c)			,	
Menchener Ruckversicherungs AG, 60%, 7/03/24         EUR         400         530,895           Pension Insurance Corp. PLC, 6,50%, 7/03/24         GBP         125         193,730           Pansion Insurance Corp. PLC, 6,50%, 7/03/24         GBP         125         193,730           Internet Software & Services         0.2%         7,747,388         7,747,388           Internet Software & Services         0.2%         741         750,262           Theractive Data Corp.,         741         750,262           Staff, 415/19 (c)(f)         664         655,700           The Services         0.9%         1464,375         150,252           Candian HCM Holding, Enc., 11.00%, 3/15/21 (c)(f)         614         614,000         Sint/538,81/23 (c)           Systems, Inc., 663%, 11/01/19 (f)         800         830,000         830,000           WEKX, Inc., 663%, 11/01/19 (f)         800         830,000         830,000           WEKX, Inc., 663%, 11/01/19 (f)         800         830,000         830,000           WEKX, Inc., 663%, 11/01/19 (f)         800         830,000         830,000           WEX, Inc., 475%, 201/23 (c)(f)         100         113,202         100         113,202           Softward Softw				817,470	
Pension Insurance Corp. PLC, 0.50%, 703/24         GBP         125         193,730           Internate Software & Services 0.2%	MPL 2 Acquisition Canco, Inc., 9.88%, 8/15/18 (c)				
Architecking         7,747,388           AC/Internet Software & Services 0.2%         059         714,113           AC/InternetWo Data Corp.,         741         750,262           InternetWo Data Corp.,         741         750,262           T Services 0.9%         1464,375         1444,375           Cridian HCM Holding, Inc., 11,00%, 3/15/21 (c)(f)         664         655,700           Tis Data Corp.;         575%, 11/01/20 (c)(f)         1448         1.566,120           11,75%, 8/15/21 (c) 10         614         614,000         830,000           Num Data Systems, Inc., 653%, 11/01/19 (f)         800         830,000           WEX, Inc., 4,75%, 201/22 (c)(f)         614         614,000           Num Data Systems, Inc., 653%, 11/01/19 (f)         800         830,000           WEX, Inc., 4,75%, 201/22 (c)(f)         500         533,500           Storp T Storp	Muenchener Rueckversicherungs AG, 6.00%, 5/26/41 (d)				
Internet Software & Services 0.2%         USD         695         714,113           Interactive Data Corp.,         38,8%,41/50/18 (r)         695         714,113           Interactive Data Corp.,         38,8%,41/51/9 (c)(f)         695         714,113           S8,8%,41/51/9 (c)(f)         664         655,700           TS Services 0.9%         1.464,375         1.464,375           Cendian HCM Holding, Inc., 11.00%, 31/521 (c)(f)         664         655,700           S7,8%, 11/01/20 (c)(f)         1.488         1.566,120           11,75%, 81/523 (c)         302         441,588           S38%, 81/523 (c)         1.015         1.027,687           Den Text Corp., 555%, 11/523 (c)(f)         800         830,000           Staff, Ray, 2012,3 (c)(f)         800         830,000           WEX, Inc., 4.75%, 2012,3 (c)(f)         800         830,000           Staff, Staff, 11/523 (c)(f)         800         830,000           WEX, Inc., 4.75%, 2012,3 (c)(f)         800         830,000           Staff, Staff, 11/523 (c)(f)         105         645,613           Staff, 11/523 (c)(f)         105         645,613           Staff, 11/523 (c)(f)         USD         645           Staff, 11/523 (c)(f)         USD         645,613 <td>Pension Insurance Corp. PLC, 6.50%, 7/03/24</td> <td>GBP</td> <td>125</td> <td>193,730</td>	Pension Insurance Corp. PLC, 6.50%, 7/03/24	GBP	125	193,730	
AC/InterActiveCorp. 4.38%, 11/30/18 (r)         USD         095         714.113           interactive Data Corp.         741         750,262           S88%, 4/15/19 (c)(f)         664         655,700           TI Services 0.9%				7,747,388	
Interactive Data Corp         1464.375           S&W. 415191 (c)(f)         741         750,262           S&W. 415191 (c)(f)         664         655,700           The Services         0.9%         1.016         1.0464.375           Tist Data Corp.:					
5.88%, 4/15/19 (c)(Î)         741         750,262           IT Services 0.9%	IAC/InterActiveCorp, 4.88%, 11/30/18 (f)	USD	695	714,113	
1.464.375         T Services 0.9%         Cardian HCM Holding. Inc., 11.00%, 3/15/21 (c)(f)       664       655,700         Tist Data Corp.         575%, 11/01/20 (c)(f)       1.488       1.566,120         11.75%, 8/15/21       392       441,588         538%, 8/15/23 (c)       1,015       1.027,687         Open Text Corp., 5.63%, 11/5/23 (c)(f)       614       614,000         Sundard Data Systems. Inc., 6.63%, 11/01/19 (f)       800       830,000         WEX, Inc., 4.75%, 2/01/23 (c)(f)       500       533,500         Machinery 0.0%       5.668,595       50         Machinery 0.0%       5.668,595       50         Selecta Group BV, 6.50%, 6/15/20       EUR       100       105,074         Wedia 5.4%       1052       (C)(f)       105,074         Mice Financing SA:       505       533,500       53         2.55%, 2/15/23       EUR       100       113,292         Sci5%, 2/15/23       EUR       100       113,292         Sci5%, 5/15/22       (C)(f)       USD       786       782,070         Mice Einancing SA:	Interactive Data Corp.,				
TT Service 0.9% Cardiam LCM Holding, Inc., 11.00%, 3/15/21 (c)(f) First Data Corp.:	5.88%, 4/15/19 (c)(f)		741	750,262	
Cardian HCM Holding, Inc., 11.00%, 3/15/21 (c)(f)         664         655,700           First Data Corp.:				1,464,375	
First Data Corp.:         1           5.75%, 11/01/20 (c)(f)         1,488         1,566,120           1.175%, 81/521         392         441,588           5.38%, 81/523 (c)         1,015         1,027,687           Jopen Text Corp., 5.53%, 11/01/19 (f)         614         614,000           SunGard Data Systems, Inc., 6.63%, 11/01/19 (f)         800         830,000           WEX, Inc., 4.75%, 201/23 (c)(f)         550         533,500           Sole Colspan="2">Sole Colspan="2"Sole Colspan="2"Sole Colspan="2"Sole Colspan="2"Sole Colsp	IT Services 0.9%				
5.75%, 11/01/20 (c)(f)         1.488         1.566,120           11.75%, 8/15/21         392         441,588           338%, 8/15/23 (c)         1.015         1.027,687           Open Text Corp., 5.63%, 11/15/23 (c)(f)         614         614,000           Simefard Data Systems, Inc., 6.65%, 11/01/19 (f)         800         830,000           WEX, Inc., 4.75%, 201/23 (c)(f)         550         533,500           stock Systems, Inc., 6.65%, 11/01/19 (f)           Systems, Inc., 6.65%, 11/01/19 (f)           Systems, Inc., 6.65%, 11/01/19 (f)           Systems, Inc., 6.65%, 01/5/20           Systems, Inc., 6.66K, 595           Machinery 0.0%           Systems, Inc., 6.66K, 595           Machinery 0.0%           Systems, Inc., 6.66K, 615/20           Systems, Inc., 6.66K, 615/20           Systems, Inc., 6.66K, 595           Mile Systems, Inc., 6.66K, 591           Systems, Inc., 6.66K, 592           Systems, Inc., 6.66K, 615/20	Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (c)(f)		664	655,700	
11.75%, 8/15/23 (c)       1,015       1,027,687         5,38%, 8/15/23 (c)       1,015       1,027,687         5,38%, 8/15/23 (c)       614       614,000         SunGard Data Systems, Inc., 6,63%, 11/01/19 (f)       800       830,000         WEX, Inc., 4,75%, 201/23 (c) (f)       505       533,500         State Comp       506       533,500         Wachinery       0.0%       508       503         State Comp       BV, 6,50%, 6/15/20       EUR       100       105,074         Wedia       5.4%       11/322       6(6,613       53       646,613       53       535,272       533,2172       53       536       535,2172       53       536       535,2172       53 <td< td=""><td>First Data Corp.:</td><td></td><td></td><td></td></td<>	First Data Corp.:				
5.38%, 8/15/23 (c)         1.015         1.027, 687           Open Text Corp., 5.63%, 1/15/23 (c)(f)         614         614,000           SunCard Data Systems, Inc., 6.63%, 11/01/19 (f)         800         830,000           WEX, Inc., 4.75%, 2/01/23 (c)(f)         550         533,500           Sole Systems, Inc., 6.63%, 11/01/19 (f)           Sole Systems, Inc., 1.000				1,566,120	
Open Text Corp., 5.63%, 1/15/23 (c)(f)         614         614,000           SunGard Data Systems, Inc., 6.63%, 11/01/19 (f)         800         830,000           WEX, Inc., 4.75%, 201/23 (c)(f)         800         830,000           WEX, Inc., 4.75%, 201/23 (c)(f)         505         533,500           Machinery 0.0%         500         505           Machinery 0.0%         EUR         100         105,074           Wedia 5.4%         100         113,292         536           Altice Financing SA:         505         200         136,000           S.50%, 1/15/22 (c)(f)         USD         645         646,613           S.55%, 2/15/23 (c)(f)         USD         786         782,070           Mitice Financing SA:         200         196,000         13,292           Altice Financing SA:         200         196,000         13,292           Altice SA:         200         196,000         151,015           7.55%, 5/15/22 (c)(f)         USD         800         828,750           Altice US Finance I Corp.,         1,751         1,733,490           Altice US Finance I Corp.,         1,751         1,733,490           Altice US Finance SA: 7,75%,7/15/25 (c)         666         590,850					
SanCard Data Systems, Inc., 6.63%, 11/01/19 (f)         800         830,000           WEX, Inc., 4.75%, 201/23 (c)(f)         550         533,500           Machinery 0.0%         5,668,595           Selecta Group BV, 6.50%, 6/15/20         EUR         100         105,074           Media         5,668,595         533,500         533,500           Machinery 0.0%         530         533,500         533,500           Sole, 11/522 (c)(f)         USD         645         646,613           5,55%, 2/15/23 (c)(f)         USD         786         782,070           Altice Financing SA:         200         196,000           Sole, 37,752 (c)(f)         USD         786         782,070           Altice Finance SA, 7.63%, 2/15/25 (c)         200         196,000           Nitice SA:         200         196,000           255%, 2/15/22 (c)(f)         USD         850         828,750           255%, 2/15/25 (c)(f)         USD         740         703,000           Nitice US Finance I Corp.,         740         703,000           Nitice US Finance SA, 7.75%, 7/15/25 (c)         606         590,850           Nitice US Finance SA, 7.75%, 7/15/25 (c)         606         590,850           Nitice US Finance SA, 7.75%, 7/15/				1,027,687	
WEX, Inc., 4.75%, 201/23 (c)(f)       550       533,500         Machinery 0.0%       5668,595         Machinery 0.0%       100       105,074         Wedia 5.4%       100       105,074         Altice Financing SA:       505       646,613         5,55%, 21/5/23       EUR       100       113,292         5,63%, 21/5/23 (c)(f)       USD       786       782,070         Altice Finero SA, 7.63%, 2/15/25 (c)       200       196,000         Nitice SI       200       196,000         7,55%, 5/15/22 (c)(f)       USD       850       828,750         5,25%, 2/15/25 (c)(f)       USD       850       828,750         5,25%, 2/15/25 (c)(f)       USD       740       703,000         Nitice US Finance I Corp.,       1,751       1,733,490         Nitice US Finance I Corp.,       1,751       1,733,490         Nitice US Finance I Corp.,       66       590,850         Nitice US Finance I Corp.,       70       68,992         COC Holdings LL/COC Holdings Capital Corp.:       70       68,992         COC Holdings LL/COC Holdings Capital Corp.:       153       125,932,337         1,75%, 7/15/25 (c)       616       160,000         5,8%, 5/01/27 (c)	Open Text Corp., 5.63%, 1/15/23 (c)(f)		614	614,000	
Machinery 0.0%         5,668,595           Selecta Group BV, 6,50%, 6/15/20         EUR         100         105,074           Mackinery 0.0%         54%         100         105,074           Mice Financing SA:         50%, 1/15/22 (c)(f)         USD         645         646,613           5.25%, 2/15/23 (c)(f)         USD         786         782,070           Mice Financing SA:         200         196,000           Mice SA;         S3%, 2/15/23 (c)(f)         USD         786         782,070           Mice SA;         VISD         850         828,750         200         196,000           Mice SA;         USD         850         828,750         25%, 2/15/25 (c)(f)         USD         850         828,750           S25%, 2/15/25 (c)(f)         USD         740         703,000         41ice US Finance I Corp.,         338%, 71/15/25 (c)(f)         1,751         1,733,490           Mice US Finance I Corp.,         338%, 71/15/23 (c)(f)         1,751         1,733,490           Mice US Finance I Corp.,         70         68,992         200           Mice US Finance I Corp.,         70         68,992         200           Mice US Finance I Corp.,         70         68,992         201         1358, 71/15/21 (f	SunGard Data Systems, Inc., 6.63%, 11/01/19 (f)		800	830,000	
Machinery 0.0%       EUR       100       105,074         Selecta Group BV, 6.50%, 6/15/20       EUR       100       105,074         Mitce Financing SA:	WEX, Inc., 4.75%, 2/01/23 (c)(f)		550	533,500	
Selecta Group BV, 6.50%, 6/15/20         EUR         100         105,074           Media         5.4%				5,668,595	
Media       5.4%         Altice Financing SA:	Machinery 0.0%				
Altice Financing SA:       USD       645       646,613         5.50%, 1/15/22 (c)(f)       USD       786       782,070         5.63%, 2/15/23 (c)(f)       USD       786       782,070         Altice Fince SA, 7.63%, 2/15/25 (c)       200       196,000         Altice SA:       200       196,000         Altice SA:       200       451,105         .255%, 5/15/22       EUR       400       451,105         .758%, 5/15/22 (c)(f)       USD       850       828,750         .255%, 2/15/25       EUR       175       184,348         .636%, 2/15/26 (c)(f)       USD       740       703,000         Altice US Finance I Corp.,       3.751       1,733,490         Altice US Finance II Corp.,       1,751       1,733,490         Altice US Finance II Corp.,       1,751       1,733,490         Altice US Finance II Corp.,       670       641,525         AMC to US Finance SA, 7.75%, 7/15/25 (c)       606       590,850         Altice US Finance IX       70       68,992         CO Holdings LLC/CCO Holdings Capital Corp.:       506       47,572         .50%, 4/30/21       245       256,074       526,074         .513%, 501/23 (c)       125       12	Selecta Group BV, 6.50%, 6/15/20	EUR	100	105,074	
5.50%, 1/15/22 (c)(f)         USD         645         646,613           5.25%, 2/15/23         EUR         100         113,292           63%, 2/15/23 (c)(f)         USD         786         782,070           Altice Finco SA, 7.63%, 2/15/25 (c)         200         196,000           Altice SA:					
5.25%, 2/15/23       EUR       100       113,292         5.63%, 2/15/23 (c)(f)       USD       786       782,070         Altice Finco SA, 7.63%, 2/15/25 (c)       200       196,000         Altice Sinco SA, 7.63%, 2/15/25 (c)       EUR       400       451,105         7.25%, 5/15/22       EUR       400       451,105         7.25%, 5/15/22 (c)(f)       USD       850       828,750         5.25%, 2/15/25 (c)(f)       USD       740       703,000         Altice US Finance I Corp.,       5.38%, 7/15/23 (c)(f)       1,751       1,733,490         Altice US Finance I Corp.,       5.38%, 7/15/25 (c)       606       590,850         Altice US Finance I Corp.,       7.75%, 7/15/25 (c)       606       590,850         Altice US Finance II Corp.,       7.75%, 7/15/25 (c)       606       590,850         Altice US Finance II Corp.,       7.0       68,992       606       590,850         Altice US Finance II Corp.,       70       68,992       606       590,850         Altice US Finance II Corp.,       70       68,992       607       60,902       606       590,850         Altice US Finance II Corp.,       500       70       68,992       606       590,850       606       590,850<					
5.63%, 2/15/23 (c)(f)       USD       786       782,070         Altice Finco SA, 7.63%, 2/15/25 (c)       200       196,000         Altice SA:					
Altice Finco SA, 7.63%, 2/15/25 (c)       200       196,000         Altice SA:       7.25%, 5/15/22 (c)(f)       USD       850       828,750         7.55%, 5/15/22 (c)(f)       USD       850       828,750         5.25%, 2/15/25       EUR       175       184,348         7.63%, 2/15/25 (c)(f)       USD       740       703,000         Altice US Finance I Corp.,       1,751       1,733,490         S3%, 7/15/23 (c)(f)       1,751       1,733,490         Altice US Finance II Corp.,       606       590,850         Altice US Finance SA, 7.75%, 7/15/25 (c)       606       590,850         Altice US Finance SA, 7.75%, 7/15/25 (c)       606       590,850         Altice US Finance SA, 7.75%, 7/15/25 (c)       606       590,850         Altice US Finance SA, 7.75%, 7/15/25 (c)       606       590,850         Altice US Finance SA, 7.75%, 7/15/25 (c)       865       923,387         7.75%, 7/15/21 (f)       865       923,387         7.75%, 5/01/21 (c)       245       256,074         5.05%, 4/30/21       270       269,325         5.13%, 5/01/23 (c)       270       269,325         5.13%, 5/01/23 (c)       2,425       2,401,948         Cengage Learning Acquisitions, Inc., 11.50%,				· · · · · · · · · · · · · · · · · · ·	
Altice SA:       EUR       400       451,105         7.25%, 5/15/22 (c)(f)       USD       850       828,750         5.25%, 2/15/25 (c)(f)       EUR       175       184,348         7.63%, 2/15/25 (c)(f)       USD       740       703,000         Altice US Finance I Corp.,		USD			
7.25%, 5/15/22       EUR       400       451,105         7.75%, 5/15/22 (c)(f)       USD       850       828,750         6.25%, 2/15/25       EUR       175       184,348         7.63%, 2/15/25 (c)(f)       USD       740       703,000         Altice US Finance 1 Corp.,       1,751       1,733,490         S3%, 7/15/23 (c)(f)       1,751       1,733,490         Altice US Finance II Corp.,       506       590,850         Altice US Finance SA, 7.75%, 7/15/25 (c)       606       590,850         Altice US Finance SA, 7.75%, 7/15/25 (c)       670       641,525         AMC Networks, Inc.:       70       68,992         7.75%, 7/15/21 (f)       865       923,387         4.75%, 12/15/22       70       68,992         CCO Holdings LLC/CCO Holdings Capital Corp.:       70       68,992         CCO Holdings LLC/CCO Holdings Capital Corp.:       70       269,325         5.13%, 2/15/23 (f)       270       269,325         5.13%, 5/01/27 (c)       125       122,500         CCO Safari II LLC, 4.91%, 7/23/25 (c)       2,425       2,401,948         Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)       509       700,695         Clear Channel Worldwide Holdings, Inc.: <td< td=""><td></td><td></td><td>200</td><td>196,000</td></td<>			200	196,000	
7.75%, 5/15/22 (c)(f)USD850828,7505.25%, 2/15/25EUR175184,3487.63%, 2/15/25 (c)(f)USD740703,000Altice US Finance I Corp.,1,7511,733,490Altice US Finance II Corp.,606590,850Altice US Finance II Corp.,606590,850Altice US Finance SA, 7.75%, 7/15/25 (c)606590,850AMC Networks, Inc.:70681,525AMC Networks, Inc.:7068,992CCO Holdings LLC/CCO Holdings Capital Corp.:7068,992CCO Holdings LLC/CCO Holdings Capital Corp.:245256,0745.36%, 5/01/23 (c)160160,0005.88%, 5/01/23 (c)125122,500CCO Safari II LLC, 4.91%, 7/23/25 (c)2,4252,401,948Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)509500Clear Channel Worldwide Holdings, Inc.:677700,6955.50%, 11/15/22 (f)965975,132					
5.25%, 2/15/25         EUR         175         184,348           7.63%, 2/15/25 (c)(f)         USD         740         703,000           Altice US Finance I Corp.,         1,751         1,733,490           S.38%, 7/15/23 (c)(f)         1,751         1,733,490           Altice US Finance II Corp.,					
V.63%, 2/15/25 (c)(f)USD740703,000Altice US Finance I Corp.,					
Altice US Finance I Corp.,       1,751       1,733,490         Altice US Finance II Corp.,       7.75%, 7/15/25 (c)       606       590,850         Altice US Finance SA, 7.75%, 7/15/25 (c)       606       590,850         Altice US Finance SA, 7.75%, 7/15/25 (c)       606       590,850         Altice US Finance SA, 7.75%, 7/15/25 (c)       606       590,850         AMC Networks, Inc.:       70       641,525         AMC Networks, Inc.:       70       68,992         CCO Holdings LLC/CCO Holdings Capital Corp.:       70       68,992         CCO Holdings LLC/CCO Holdings Capital Corp.:       70       269,325         5.13%, 2/15/23 (f)       270       269,325         5.13%, 5/01/23 (c)       160       160,000         5.88%, 5/01/27 (c)       125       122,500         CCO Safari II LLC, 4.91%, 7/23/25 (c)       2,425       2,401,948         Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)       509       500         Clear Channel Worldwide Holdings, Inc.:       70       665       975,132					
5.38%, 7/15/23 (c)(f)1,7511,733,490Altice US Finance II Corp.,70606590,850Altice US Finance SA, 7.75%, 7/15/25 (c)606590,850Altice US Finance SA, 7.75%, 7/15/25 (c)670641,525AMC Networks, Inc.:7068,922.75%, 7/15/21 (f)865923,3877.75%, 12/15/227068,992CCO Holdings LLC/CCO Holdings Capital Corp.:70269,3255.50%, 4/30/21245256,0745.13%, 2/15/23 (f)270269,3255.13%, 5/01/23 (c)160160,0005.88%, 5/01/27 (c)125122,500CCO Safari II LLC, 4.91%, 7/23/25 (c)2,4252,401,948Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)509200Clear Channel Worldwide Holdings, Inc.:706677700,6957.63%, 3/15/20 (f)677700,695975,132		USD	740	703,000	
7.75%, 7/15/25 (c)606590,850Altice US Finance SA, 7.75%, 7/15/25 (c)670641,525AMC Networks, Inc.:70865923,3877.75%, 7/15/21 (f)865923,3877.75%, 12/15/227068,992CCO Holdings LLC/CCO Holdings Capital Corp.:7068,9925.0%, 4/30/21245256,0745.13%, 2/15/23 (f)270269,3255.13%, 5/01/23 (c)160160,0005.88%, 5/01/27 (c)125122,500CCO Safari II LLC, 4.91%, 7/23/25 (c)2,4252,401,948Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)509106Clear Channel Worldwide Holdings, Inc.:677700,6955.50%, 11/15/22 (f)965975,132			1,751	1,733,490	
Altice US Finance SA, 7.75%, 7/15/25 (c)       670       641,525         AMC Networks, Inc.:       7.75%, 7/15/21 (f)       865       923,387         7.75%, 7/15/21 (f)       865       923,387         4.75%, 12/15/22       70       68,992         CCO Holdings LLC/CCO Holdings Capital Corp.:       245       256,074         5.05%, 4/30/21       245       256,074         5.13%, 2/15/23 (f)       270       269,325         5.13%, 5/01/23 (c)       160       160,000         5.88%, 5/01/27 (c)       125       122,500         CCO Safari II LLC, 4.91%, 7/23/25 (c)       2,425       2,401,948         Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)       509       509         Clear Channel Worldwide Holdings, Inc.:       700,695       50%, 3/15/20 (f)       677       700,695         6.50%, 11/15/22 (f)       965       975,132       975,132       975,132	Altice US Finance II Corp.,				
AMC Networks, Inc.: 7.75%, 7/15/21 (f) 865 923,387 4.75%, 12/15/22 70 68,992 CCO Holdings LLC/CCO Holdings Capital Corp.: 5.50%, 4/30/21 245 256,074 5.13%, 2/15/23 (f) 270 269,325 5.13%, 5/01/23 (c) 160 160,000 5.88%, 5/01/27 (c) 125 122,500 CCO Safari II LLC, 4.91%, 7/23/25 (c) 2,425 2,401,948 Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b) 509 Clear Channel Worldwide Holdings, Inc.: 7.63%, 3/15/20 (f) 677 700,695 5.50%, 11/15/22 (f) 965 975,132	7.75%, 7/15/25 (c)		606	590,850	
7.75%, 7/15/21 (f)       865       923,387         4.75%, 12/15/22       70       68,992         CCO Holdings LLC/CCO Holdings Capital Corp.:       245       256,074         5.50%, 4/30/21       245       256,074         5.13%, 2/15/23 (f)       270       269,325         5.13%, 5/01/23 (c)       160       160,000         5.88%, 5/01/27 (c)       125       122,500         CCO Safari II LLC, 4.91%, 7/23/25 (c)       2,425       2,401,948         Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)       509       100         Clear Channel Worldwide Holdings, Inc.:       700,695       5.50%, 11/15/22 (f)       965       975,132	Altice US Finance SA, 7.75%, 7/15/25 (c)		670	641,525	
4.75%, 12/15/227068,992CCO Holdings LLC/CCO Holdings Capital Corp.:245256,0745.50%, 4/30/21245256,0745.13%, 2/15/23 (f)270269,3255.13%, 5/01/23 (c)160160,0005.88%, 5/01/27 (c)125122,500CCO Safari II LLC, 4.91%, 7/23/25 (c)2,4252,401,948Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)509100Clear Channel Worldwide Holdings, Inc.:700,6955.50%, 11/15/22 (f)6.50%, 11/15/22 (f)965975,132	AMC Networks, Inc.:				
CCO Holdings LLC/CCO Holdings Capital Corp.:       245       256,074         5.50%, 4/30/21       245       256,074         5.13%, 2/15/23 (f)       270       269,325         5.13%, 5/01/23 (c)       160       160,000         5.88%, 5/01/27 (c)       125       122,500         CCO Safari II LLC, 4.91%, 7/23/25 (c)       2,425       2,401,948         Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)       509       509         Clear Channel Worldwide Holdings, Inc.:       7.63%, 3/15/20 (f)       677       700,695         6.50%, 11/15/22 (f)       965       975,132       500	7.75%, 7/15/21 (f)		865	923,387	
5.50%, 4/30/21       245       256,074         5.13%, 2/15/23 (f)       270       269,325         5.13%, 5/01/23 (c)       160       160,000         5.88%, 5/01/27 (c)       125       122,500         CCO Safari II LLC, 4.91%, 7/23/25 (c)       2,425       2,401,948         Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)       509       509         Clear Channel Worldwide Holdings, Inc.:       7.63%, 3/15/20 (f)       677       700,695         6.50%, 11/15/22 (f)       965       975,132       975,132	4.75%, 12/15/22		70	68,992	
5.13%, 2/15/23 (f)       270       269,325         5.13%, 5/01/23 (c)       160       160,000         5.88%, 5/01/27 (c)       125       122,500         CCO Safari II LLC, 4.91%, 7/23/25 (c)       2,425       2,401,948         Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)       509       200         Clear Channel Worldwide Holdings, Inc.:       7.63%, 3/15/20 (f)       677       700,695         6.50%, 11/15/22 (f)       965       975,132	CCO Holdings LLC/CCO Holdings Capital Corp.:				
5.13%, 5/01/23 (c)       160       160,000         5.88%, 5/01/27 (c)       125       122,500         CCO Safari II LLC, 4.91%, 7/23/25 (c)       2,425       2,401,948         Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)       509       509         Clear Channel Worldwide Holdings, Inc.:       700,695       5.50%, 11/15/22 (f)       965       975,132			245	256,074	
5.13%, 5/01/23 (c)       160       160,000         5.88%, 5/01/27 (c)       125       122,500         CCO Safari II LLC, 4.91%, 7/23/25 (c)       2,425       2,401,948         Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)       509       509         Clear Channel Worldwide Holdings, Inc.:       700,695       5.50%, 11/15/22 (f)       965       975,132	5.13%, 2/15/23 (f)		270	269,325	
5.88%, 5/01/27 (c)       125       122,500         CCO Safari II LLC, 4.91%, 7/23/25 (c)       2,425       2,401,948         Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)       509       509         Clear Channel Worldwide Holdings, Inc.:       700,695       5.50%, 11/15/22 (f)         6677       700,695       975,132					
CCO Safari II LLC, 4.91%, 7/23/25 (c)       2,425       2,401,948         Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)       509       509         Clear Channel Worldwide Holdings, Inc.:       7.63%, 3/15/20 (f)       677       700,695         5.50%, 11/15/22 (f)       965       975,132				,	
Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)         509           Clear Channel Worldwide Holdings, Inc.:         677         700,695           7.63%, 3/15/20 (f)         677         700,695           5.50%, 11/15/22 (f)         965         975,132					
Clear Channel Worldwide Holdings, Inc.:       677       700,695         7.63%, 3/15/20 (f)       677       700,695         6.50%, 11/15/22 (f)       965       975,132				, . ,	
7.63%, 3/15/20 (f)677700,6955.50%, 11/15/22 (f)965975,132					
5.50%, 11/15/22 (f) 965 975,132	<b>e</b> .		677	700.695	
	5.50%, 11/15/22		213	220,029	

Columbus International, Inc., 7.38%, 3/30/21 (c)(f)         USD         6.80         S         7.22.015           DSH DBS Corp, (b:         1.330         1.2325, 907         1.336         1.232, 5097           Sta98, 11/15/24         1.336         1.217, 430         1.336         1.217, 430           DreamWorks Animation SRG, Inc., 6.88%, 8/15/20 (c)         185         173, 900           Samett Co., Inc., 5.13%, 10/01/20 (f)         323         333, 398           HeartCommunications, Inc.         345         324, 731           0.00%, 3/01/21 (f)         946         886, 1118           0.00%, 3/01/21 (f)         946         886, 118           0.00%, 3/01/21 (f)         945         324, 731           0.00%, 3/01/21 (f)         946         886, 518           0.00%, 3/01/21 (f)         1285         196, (00           Mideontinent Finance Corp., 6.25%, 8/01/21 (c)(f)         128         196, (00           Mideontinent Finance Corp., 6.25%, 8/01/21 (c)(f)         330         325, 456           Numericable Group SA:         10         1.770         1.781, 062           Sinsk, 5/15/19 (c)(f)         135         96, 653, 215, 215, 215, 215, 215, 215, 215, 215	Corporate Bonds		Par (000)	Value
DisH DBS Corp. (n:       1.330       1.325.997         S8%, 1/1/S74       1.336       1.217.430         DreamWorks Animation SKG, Inc., 6.89%, 8/15/20 (c)       185       173.900         Samett Co., Inc., 7.57%, 10/01/20 (f)       323       333.998         Tary Television, Inc., 7.50%, 10/01/20 (f)       345       324.731         M0%, 12/15/19       345       324.731         M0%, 30/121 (f)       966       856.118         M0%, 30/121 (f)       966       856.118         M0%, 12/15/20       1.660       1.595.675         Stoff, 80/123       1.295       1.139.000         Live Nation Entertainment, Inc., 7.00%, 90/120 (c)       185       196.100         Widcontinet Communications & Midcontinent Finance Corp. 6.25%, 80/1/21 (c)(f)       245       246.838         VAI Entertainment Holdings Finance Corp. 5.00%, 30/1/8 (c)(f)       345       351.900         Visideen Finance LLC/Nicker Finance Corp. 5.00%, 40/1/8 (c)(f)       345       351.900         Visideen Finance LLC/Nicker Finance Corp. 5.00%, 80/1/21 (c)(f)       345       351.900         Visideen Finance LLC/Nicker Finance Corp. 5.00%, 80/1/21 (c)(f)       345       351.900         Visideen Finance LLC/Nicker Finance Corp. 5.00%, 80/1/21 (c)(f)       345       351.900         Visideen Finance VLC/Ni	Media (concluded)			
123%, 40/118'       1,330       1,325,997         123%, 40/118'       1,336       1,217,400         DreamWorks Animation SKG, Inc., 6.8%, 8/15/20 (c)       185       173,300         Jamett Co, Inc., 513%, 10/01/20 (f)       323       333,998         HearCommunications, Inc., 700%, 10/01/20 (f)       345       324,731         0.00%, 12/15/19       345       324,731         0.00%, 12/15/19       346       324,731         0.00%, 12/15/19       346       324,731         0.00%, 12/15/19       346       324,731         0.00%, 12/15/19       346       324,731         0.00%, 12/15/19       345       326,050         metkat Jackson Holdings SA (f):	Columbus International, Inc., 7.38%, 3/30/21 (c)(f)	USD	686	\$ 722,015
8.8%, 1/14/5/24       1.336       1.217,430         DreamWork A Minimation SKG, Inc., 6.88%, 8/15/20 (c)       185       173,900         Jamnet Co., Inc., 5.13%, 1/01/5/19       197       203,403         Jary Tclevision, Inc., 7.50%, 1/00/120 (f)       323       333,998         HearCommunications, Inc.:	DISH DBS Corp. (f):			
8.8%, 1/14/5/24       1.336       1.217,430         DreamWork A Minimation SKG, Inc., 6.88%, 8/15/20 (c)       185       173,900         Jamnet Co., Inc., 5.13%, 1/01/5/19       197       203,403         Jary Tclevision, Inc., 7.50%, 1/00/120 (f)       323       333,998         HearCommunications, Inc.:			1,330	1,325,997
DecamWorks Animation SKG, Inc., 6.88%, 8/15/20 (c)         185         173,000           Gamett Co., Inc., 513%, 10/10/19         323         333,998           HeartCommunications, Inc.;	5.88%, 11/15/24			
Samet Co., Inc., 513%, 10/15/19         197         203,403           Gary Television, Inc., 750%, 10/01/20 (f)         323         333,998           HearCommunications, Inc.         345         324,731           0.00%, 12/15/19         966         856,118           0.00%, 30/121 (f)         966         856,118           0.00%, 30/123 (f)         1660         1.595,675           5.59%, 80/123         1.295         1.139,600           Live Nation Entertainment, Inc., 7.00%, 90/120 (c)         185         196,100           Videcontinent Communications & Midcontinent Finance Corp., 6.25%, 80/121 (c)(f)         245         246,833           VAI Emeratianment Holdings/NAL Entertainment Holdings Finance Corp., 5.00%, 4/15/22 (c)(f)         330         325,463           Stifts/24 (c)(f)         130         325,463         Stifts/24           Stifts/24 (c)(f)         USD         1,770         1,781,062           Stifts/24 (c)(f)         USD         1,770         1,781,062           Stifts/24 (c)(f)         USD         1,770         1,781,062           Stifts/24 (c)         105         105,722         5,635,71524           Stifts/24 (c)         USD         1,770         1,781,062           Stifts/24 (c)         105         105,722	DreamWorks Animation SKG, Inc., 6.88%, 8/15/20 (c)		185	173,900
Gray Television, Inc., 7.59%, 1001/20 (f)       323       333.998         HeardCommunications, Inc.:       345       324,731         0.00%, 301/21 (f)       345       324,731         0.00%, 301/21 (f)       755       656,850         Intelsar Lackson Holdings SA (f):       755       656,850         1.25%, 101/15/20       1.660       1.595,675         5.50%, 801/23       1.295       1.139,600         Vick Nation Entertainment, Inc., 7.00%, 901/20 (c)       1.85       196,100         Vide Continent Communications & Mideontinent Finance Corp., 5.25%, 801/21 (c)(f)       245       246,838         VAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 4/15/22 (c)(f)       330       325,463         Winerciable Group SA:       10       127,105       105         1.83%, 5/15/2 (c)(f)       USD       110       127,105         5.03%, 5/15/2 (c)(f)       USD       105       105,722         5.03%, 5/15/2 (c)(f)       USD       105       105,722         5.03%, 5/15/2 (c)(f)       104       107,120         7.55%, 8/01/21 (c)(f)       40       38,100         5.03%, 5/15/24 (c)       95       97,226         5.03%, 2/15/24 (c)       105       105,722         5.03%, 2				
Hein/Communications, Inc.: Hein/Communications, Inc.: 00%, 20121 (f) 00%, 20122 (f) 00%, 20122 (f) 00%, 301221 (f) 10%, 201522 1,25%, 101520 1,25%, 101524 1,25%, 101525 1,25%, 101524 1,25%, 101525 1,25%, 101524 1,25%, 101525 1,25%, 101524 1,25%, 101525 1,25%, 101524 1,25%, 101525 1,25%, 101524 1,25%, 101525 1,25%,				
100%, 121/s1/9       345       324, 731         0.00%, 301/21 (f)       966       856.118         0.00%, 301/21 (f)       755       656.850         intelsar Jackson Holdings SA (f):       755       656.850         1.25%, 101/520       1.660       1.595.675         5.50%, 8001/23       1.295       1.139.600         Vick ontinent Communications & Midcontinent Finance Corp., 6.25%, 801/21 (c)(f)       245       246.838         NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%,       301       325.463         Vinterciable Group SA:	•			,
0.005, 301/21 (f)         966         856,118           0.005, 91/5/22         755         656,850           intelsat Jackson Holdings SA (f):         755         656,850           1.23%, 10/15/20         1.660         1.595,675           5.59%, 80/1/23         1.295         1.138,600           Live Nation Entertainment, Inc., 7.00%, 90/1/20 (c)         185         196,100           Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 80/1/21 (c)(f)         245         246,838           VAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 80/1/21 (c)(f)         345         351,900           Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (c)(f)         330         325,463           Numericable Group SA:         1770         1.781,062           Sta%s, 5/15/24 (c)         USD         1,770         1,781,062           Sta%s, 5/15/24 (c)         USD         1,770         1,781,062           Sta%s, 5/15/24 (c)         USD         2,775         56,59,59,59           Sta%s, 5/15/24 (c)         USD         1,770         1,781,062           Sta%s, 5/15/24 (c)         USD         2,770         1,770           Sta%s, 5/15/24 (c)         USD         2,772         2,558,571,574           Sta%s, 5/15/24 (c)			345	324,731
100% 9/15/22         755         656,850           intelsat Jackson Holdings SA (f):         1,295         1,139,600           12,5%,10/15/20         1,660         1,595,675           5.50%, 8/01/23         1,295         1,139,600           Vice Nation Entertainment, Inc., 7.00%, 9/01/20 (c)         185         196,100           Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (c)(f)         245         246,838           VAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%,         345         351,900           Vielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (c)(f)         330         325,463           Numericable Group SA:         100         127,105         300         325,463           S38%, 5/15/22 (c)(f)         USD         1,770         1,770,000         563%,5/15/24 (c)         007,575,77         525%,5/15/24 (c)         005         105,722         563%,5/15/24 (c)         269,916         270         269,916         255%, 2/15/24 (c)         104         107,120         363%,5/15/24 (c)         105         105,722         56,35%, 2/15/24 (c)         104         107,120         36,35%,5/15/24 (c)         104         107,120         36,35%,5/15/24 (c)         104         107,120         36,35%,5/15/24 (c)         104         38,100         35%,5/15/24				,
Intelsar Jackson Holdings SA (f):         7.25%, 10/15/20       1,660       1,595,675         5.50%, 80/1/23       1,295       1,136,600         Live Nation Entertainment, Inc., 7.00%, 90/1/20 (c)       185       196,100         Midcontinent Communications, Rok Midcontinent Finance Corp., 6.25%, 80/1/21 (c)(f)       245       246,838         VAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 90/1/20 (c)       345       351,900         Vislesn Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (c)(f)       330       325,463         Vumericable Group SA:       1,770       1,781,062         185%, 5/15/19 (c)(f)       1,770       1,781,062         5.05%, 5/15/22 (c)(f)       USD       1,770       1,770,000         5.05%, 5/15/24 (c)       USD       2,770       266,916         20tfront Media Capital LC/Outfront Media Capital Corp.       59       97,225         5.63%, 2/15/24 (c)       104       107,120         COTtecom Services LLC/RCN Capital Corp., 8,50%, 8/15/20 (c)(f)       450       475,875         Situs XM Radio, Inc. (c):       5       57,85%, 801/21 (f)       1,315       1,298,562         Situs XM Radio, Inc. (c):       715,760       415       1,298,562         Virgin Media Secured Finance PLC, 6,00%, 4/15/21       GBP				,
125%, 10/15/20       1,660       1,595,675         5.50%, 8/01/23       1,295       1,139,600         Live Nation Entertainment, Inc., 7.00%, 9/01/20 (c)       185       196,100         Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (c)(f)       245       246,838         Wolf Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 345       351,900       345       351,900         Nicksen Finance LL/Nicksen Finance Co., 5.00%, 4/15/22 (c)(f)       330       325,463       300         Numericable Group SA:       1.770       1.781,062       358%, 5/15/24       EUR       110       127,105         5.00%, 5/15/22 (c)(f)       USD       1,770       1,770,000       5.05,5/15/24 (c)       260,916       297,577         5.25%, 5/15/24 (c)       USD       1,05       105,722       5.63%, 2/15/24 (c)       205       95       97,256         5.03%, 2/15/24 (c)       104       107,120       807,875       5.75%, 8/01/21 (f)       450       475,875       5.15%       5.63%, 2/15/24 (c)       424       438,840       463%,5/15/23       40       38,100       3.38%, 4/15/25 (c)       424       438,840       463%,5/15/23       424       438,840       463%,5/15/23       424       438,840       463%,5/15/23       450       5.	· · · · · · · · · · · · · · · · · · ·		155	050,050
5.0%, 8/01/23         1.295         1,139,600           Live Nation Entertainment, Inc., 7.00%, 9/01/20 (c)         185         196,100           Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (c)(f)         245         246,838           VAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 300         345         351,900           Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (c)(f)         330         322,463           Numericable Group SA:         1,770         1,781,062           L8%s, 5/15/19 (c)(f)         1,770         1,770,000           5.03%, 5/15/22 (c)(f)         USD         1,770         1,770,000           5.03%, 5/15/24 (c)         USD         270         269,916           Outfront Media Capital LC/Outfront Media Capital Corp.:         105         105,722           5.03%, 2/15/24 (c)         104         107,120           RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)         450         475,875           Strius XM Radio, Inc. (c):         758         5115         1,298,562           Sterling Entertainment Corp., 9.75%, 12/15/19         1,315         1,298,562           Sterling Entertainment Corp, 9.75%, 12/15/19         766         773,760           Ortivision Communications, Inc., 5,13%, 2/15/20 (c)(f)         768	5 0		1.660	1 595 675
Live Nation Entertainment, Inc., 7.00%, 901/20 (c)         185         196,100           Mideontinent Communications & Mideontinent Finance Corp., 5.00%, 8/01/21 (c)(f)         245         246,838           NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 345         351,900           Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (c)(f)         345         351,900           Numericable Group SA:         1,770         1,781,062           S38%, 5/15/22         EUR         110         127,105           500%, 5/15/24 (c)(f)         USD         1,770         1,770,000           5.63%, 5/15/24 (c)         USD         270         269,916           Dutfront Media Capital LLC/Outfront Media Capital Corp.:         105         105,722           5.63%, 2/15/24 (c)         USD         270         269,916           Outfront Media Capital Corp., 8.50%, 8/15/20 (c)(f)         450         473,875           Strus XR Radio, Inc. (e):         70         1,758         1,752           Strus XR Radio, Inc. (e):         768         773,760           Strus XR Radio, Inc. (c):         768         773,760           Strus XR Radio, Inc. (c):         768         773,760           Unitymedia Hessen Group K. 4/15/21         GBP         1,143         1,80,936				
Mideontinent Communications & Mideontinent Finance Corp., 6.25%, 8/01/21 (c)(f)       245       246,838         NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%,       345       351,900         Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (c)(f)       330       325,463         Numericable Group SA:       1,770       1,781,062         4.88%, 5/15/19 (c)(f)       1,770       1,781,062         5.38%, 5/15/22 (c)(f)       USD       1,770       1,770,000         5.63%, 5/15/24 (c)       USD       270       297,577         5.25%, 5/15/24 (c)       USD       270       299,165         Outfront Media Capital Corp.:       105       105,722         5.63%, 2/15/24 (c)       104       107,120         RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)       450       475,875         String XM Radio, Inc. (c):       5,75%, 8/01/21 (f)       424       438,840         4.63%, 5/15/23 (f)       1,135       1,298,562       1198,500         String XM Radio, Inc. (c):       768       713,760       713,760         String XM Radio, Inc., (c):       1,315       1,298,562       1,143       1,810,936         String String Acid Sco, String XM Sco, N1/5/25 (c)       USD       535       518,950      <			,	
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%,       345       351,900         \$8/01/18 (c)(f)       340       325,463         Numericable Group SA:				
\$\text{symplemetric}     345     351,900       \$\text{Vielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (c)(f)     330     325,463       \$\text{Numericable Group SA:     1,770     1,781,062       \$\text{k8%, 5/15/19 (c)(f)     1,770     1,770     1,771,000       \$\text{c3.38%, 5/15/22 (c)(f)     USD     1,770     1,770,000       \$\text{c3.58%, 5/15/24 (c)     USD     2,770     269,916       Duffront Media Capital LLC/Outfront Media Capital Corp.:     105     105,722       \$\text{c4.58%, 5/15/24 (c)}     95     97,256       \$\text{c4.58%, 5/15/24 (c)}     104     107,120       RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)     450     475,875       \$\text{s4.51525 (f)}     1,315     1,298,562       \$\text{s4.51525 (c)}     USD     5,35     518,950       \$\text{prime Media Co., 5,88%, 71/5/25 (c)}     USD     5,35     518,950       \$t4.63%, 1/15/25     EUR     236     244,618       \$\text{Univision Communications, Inc., 5,13%, 2/15/25 (c)     USD     5,35     518,950	1		240	2-10,030
Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (c)(f)       330       325,463         Numericable Group SA:			345	351 000
Numericable Group SA:         1,770         1,781,062           4.88%, 5/15/19 (c)(f)         1,770         1,770,000           5.38%, 5/15/22         EUR         110         127,105           5.00%, 5/15/22 (c)(f)         USD         1,770         1,770,000           5.63%, 5/15/24         EUR         260         297,577           5.25%, 5/15/24 (c)         USD         270         269,916           Dutfront Media Capital LLC/Outfront Media Capital Corp.:         5         5         5           5.25%, 2/15/24         95         97,256         5         5         5         5         5         5         97,256         5         538, 2/15/24         95         97,256         5         538, 2/15/24         95         97,256         5         538, 2/15/24         95         97,256         5         538, 2/15/24         95         97,256         5         538, 2/15/24         104         107,120         8         105         1,370         1,315         1,298,562         104         105         1,388,40         4.638,5/15/23         40         38,840         4.638,5/15/23         14.620,5.85%         77,77,760         17,77,760         17,77,760         17,77,760         17,77,760         17,77,760         19,95,50 </td <td></td> <td></td> <td></td> <td>,</td>				,
4.88%, 5/15/19 (c)(f)       1,770       1,781,062         5.38%, 5/15/22       EUR       110       127,105         5.09%, 5/15/22 (c)(f)       USD       1,770       1,770,000         5.63%, 5/15/24 (c)       USD       270       269,916         Outfront Media Capital LLC/Outfront Media Capital Corp.:       105       105,722         5.25%, 2/15/22       105       105,722         5.63%, 2/15/24 (c)       95       97,256         5.63%, 2/15/24 (c)       104       107,120         RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)       450       475,875         Sirius XM Radio, Inc. (c):       575%, 8/01/21 (f)       424       438,840         1.63%, 5/15/23       40       38,100       5,38%, 4/15/25 (f)       1,315       1,298,562         Sterling Entertainment Corp., 9,75%, 12/15/19       1,175       1,198,500       Tribune Media Co., 5,88%, 7/15/22 (c)(f)       768       773,760         Tribune Media Secured Finance PLC, 6,00%, 4/15/21       GBP       1,143       1,810,936         Virgin Media Secured Finance PLC, 6,00%, 4/15/21       GBP       1,43       1,810,936         Virgin Media Secured Finance PLC, 6,00%, 4/15/21       GBP       1,44,048       446,048         Constellium NV, 5,75%, 5/15/			330	525,405
5.38%, 5/15/22         EUR         110         127,105           5.00%, 5/15/24         USD         1,770         1,770,000           5.63%, 5/15/24         EUR         260         297,577           5.25%, 5/15/24 (c)         USD         270         269,916           Dutfront Media Capital LLC/Outfront Media Capital Corp.:         105         105,722           25.5%, 5/15/24         95         97,256           5.63%, 2/15/24         95         97,256           5.63%, 2/15/24         104         107,120           RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)         450         475,875           Strius XM Radio, Inc. (c):         5         5         5           5.75%, 8/01/21 (f)         424         438,840           4.63%, 5/15/23         40         38,100           3.85%, 4/15/25 (f)         1,315         1,298,562           Sterling Entertainment Corp., 9,75%, 12/15/19         1,175         1,198,500           Tribune Media Co., S.88%, 7/15/22 (c)(f)         768         773,760           Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25         EUR         236         264,618           Unitysion Communications, Inc., 5.13%, 2/15/25 (c)         USD         535         518,950			1 770	1 791 062
5.00%, 5/15/22 (c)(f)         USD         1,770         1,770,000           5.63%, 5/15/24         EUR         260         297,577           5.25%, 5/15/24 (c)         USD         270         269,916           Dutfront Media Capital LLC/Outfront Media Capital Corp.:		ELID	,	) )
5.63%, 5/15/24       EUR       260       297, 577         5.25%, 5/15/24 (c)       USD       270       269,916         Dutront Media Capital LLC/Outfront Media Capital Corp.:       105       105,722         5.63%, 2/15/24       95       97,256         5.63%, 2/15/24       95       97,256         5.63%, 2/15/24 (c)       104       107,120         RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)       450       475,875         Sirius XM Radio, Inc. (c):       5       57,87,801/21 (f)       424       438,840         4.63%, 5/15/23       40       38,100       3.38%, 4/15/25 (f)       1,315       1,298,562         Sterling Entertainment Corp., 9.75%, 12/15/19       1,175       1,198,500       Tribune Media Co., 5.88%, 7/15/22 (c)(f)       768       773,760         Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25       EUR       236       264,618         Unitymedia Resered Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,433       1,806,140          358       275,660       F				
5.25%, 5/15/24 (c)       USD       270       269,916         Dutront Media Capital LLC/Outfront Media Capital Corp.:       5       5         5.25%, 2/15/24       105       105,722         5.63%, 2/15/24 (c)       104       107,120         RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)       450       475,875         Sirius XM Radio, Inc. (c):       5       5,75%, 8/01/21 (f)       424       438,840         4.63%, 5/15/23       40       38,100       5,38%, 4/15/25 (f)       1,315       1,298,562         Sterling Entertainment Corp., 9,75%, 12/15/19       1,175       1,198,500       Triat,960         Tribune Media Co., 5.88%, 7/15/22 (c)(f)       768       773,760         Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25       EUR       236       264,618         Unitymedia Secured Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25 (c)       USD       535       518,950         Wreak & Mining       1.6%       146,048       146,048         Constellium NV, 5,75%, 5/15/24 (c)(f)       358       275,660         First Quantum Minerals Ltd. (c):       358       275,660         Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)       356			· · · · · · · · · · · · · · · · · · ·	, ,
Dutfront Media Capital LLC/Outfront Media Capital Corp.:         105         105,722           5.25%, 2/15/22         95         97,256           5.63%, 2/15/24 (c)         104         107,120           RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)         450         475,875           Sirius XM Radio, Inc. (c):         5         5,35%, 2/15/23         40         38,100           5,35%, 8/15/23         40         38,100         5,38%, 4/15/25 (f)         1,315         1,298,562           Sterling Entertainment Corp., 9,75%, 12/15/19         1,175         1,198,500         Tribune Media Co., 5,88%, 7/15/22 (c)(f)         768         773,760           Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25         EUR         236         264,618           Univision Communications, Inc., 5.13%, 2/15/25 (c)         USD         535         518,950           Virgin Media Secured Finance PLC, 6.00%, 4/15/21         GBP         1,143         1,810,936           Ziggo Bond Finance BV, 4.63%, 1/15/25         EUR         137         146,048           Metals & Mining 1.6%           Attract State St				,
5.25%, 2/15/22       105       105,722         5.63%, 2/15/24       95       97,256         5.63%, 2/15/24 (c)       104       107,120         RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)       450       475,875         Sirius XM Radio, Inc. (c):       5,75%, 8/01/21 (f)       424       438,840         4.63%, 5/15/23       40       38,100       5,38%, 4/15/25 (f)       1,315       1,298,562         Sterling Entertainment Corp., 9.75%, 12/15/19       1,175       1,198,500       173,760         Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25       EUR       236       264,618         Unitymedia Secured Finance PLC, 6.00%, 4/15/21       USD       535       518,950         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Constellium NV, 5.75%, 5/15/24 (c)(f)       358       275,660         First Quantum Minerals Ltd. (c):       119       83,895       275,660         First Quantum Minerals Ltd. (c):       119       83,895       275,660         Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)       695       747,994		USD	270	269,916
5.63%, 2/15/24       95       97,256         5.63%, 2/15/24 (c)       104       107,120         RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)       450       475,875         Sirius XM Radio, Inc. (c):       5.75%, 8/01/21 (f)       424       438,840         4.63%, 5/15/23       40       38,100         5.38%, 4/15/25 (f)       1,315       1,298,562         Sterling Entertainment Corp., 9.75%, 12/15/19       1,175       1,198,500         Fribune Media Co., 5.88%, 7/15/22 (c)(f)       768       773,760         Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25       EUR       236       264,618         Univision Communications, Inc., 5.13%, 2/15/25 (c)       USD       535       518,950         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Stresting 1.6%         Metals & Mining 1.6%         Constellium NV, 5.75%, 5/15/24 (c)(f)       358       275,660         First Quantum Minerals Ltd. (c):         7.00%, 2/15/21       119       83,895         7.25%, 5/15/22       356       248,310	1 1 1		105	105 722
5.63%, 2/15/24 (c)       104       107,120         RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)       450       475,875         Sirius XM Radio, Inc. (c):				
RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (c)(f)       450       475,875         Sirius XM Radio, Inc. (c):       5.75%, 8/01/21 (f)       424       438,840         4.63%, 5/15/23       40       38,100         5.38%, 4/15/25 (f)       1,315       1,298,562         Sterling Entertainment Corp., 9.75%, 12/15/19       1,175       1,198,500         Fribune Media Co., 5.88%, 7/15/22 (c)(f)       768       773,760         Univision Communications, Inc., 5.13%, 2/15/25 (c)       USD       535       518,950         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Vertals & Mining 1.6%         Ketals & Mining 1.6%         Ketals & Mining 1.6%         Constellium NV, 5.75%, 5/15/24 (c)(f)         Site Site Site Site Site Site Site Site				,
Sirius XM Radio, Inc. (c):       424       438,840         5.75%, 8/01/21 (f)       424       438,840         4.63%, 5/15/23       40       38,100         5.38%, 4/15/25 (f)       1,315       1,298,562         Sterling Entertainment Corp., 9.75%, 12/15/19       1,175       1,198,500         Tribune Media Co., 5.88%, 7/15/22 (c)(f)       768       773,760         Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25       EUR       236       264,618         Univision Communications, Inc., 5.13%, 2/15/25 (c)       USD       535       518,950         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,443       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       34,159,090         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,443       1,806,140         Colspan="2">Secure Secure Secu				,
$\begin{array}{ccccccc} 5.75\%, 8/01/21 (f) & 424 & 438,840 \\ 4.63\%, 5/15/23 & 40 & 38,100 \\ 5.38\%, 4/15/25 (f) & 1,315 & 1,298,562 \\ \hline & & & & & & & & & & & & & & & & & &$	• • •		450	475,875
4.63%, 5/15/23       40       38,100         5.38%, 4/15/25 (f)       1,315       1,298,562         Sterling Entertainment Corp., 9.75%, 12/15/19       1,175       1,198,500         Tribune Media Co., 5.88%, 7/15/22 (c)(f)       768       773,760         Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25       EUR       236       264,618         Univision Communications, Inc., 5.13%, 2/15/25 (c)       USD       535       518,950         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,433       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,433       1,806,140         Constellium NV, 5.75%, 5/15/24 (c)(f)       358       275,660         First Quantum Minerals Ltd. (c):         7.00%, 2/15/21       1			10.1	122.0.10
5.38%, 4/15/25 (f)       1,315       1,298,562         Sterling Entertainment Corp., 9.75%, 12/15/19       1,175       1,198,500         Tribune Media Co., 5.88%, 7/15/22 (c)(f)       768       773,760         Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25       EUR       236       264,618         Univision Communications, Inc., 5.13%, 2/15/25 (c)       USD       535       518,950         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,443       1,810,936         Virgin Media Secured Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Virgin Media Secured Finance BV, 4.63%, 1/15/25       Start Secure       34,159,090         Virgin Media Secured Finance BV, 4.63%, 1/15/25       Start Secure       34,159,090         Virgin Media Secured Finance BV, 4.63%, 1/15/25       Start Secure       34,159,090         Virgin Media Secure				
Sterling Entertainment Corp., 9.75%, 12/15/19       1,175       1,198,500         Tribune Media Co., 5.88%, 7/15/22 (c)(f)       768       773,760         Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25       EUR       236       264,618         Univision Communications, Inc., 5.13%, 2/15/25 (c)       USD       535       518,950         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Metals & Mining 1.6%         Alcoa, Inc., 5.13%, 10/01/24 (f)       USD       1,843       1,806,140         Constellium NV, 5.75%, 5/15/24 (c)(f)       358       275,660         First Quantum Minerals Ltd. (c):         7.00%, 2/15/21       119       83,895         7.25%, 5/15/22       356       248,310         Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)       695       747,994				,
Tribue Media Co., 5,88%, 7/15/22 (c)(f)       768       773,760         Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25       EUR       236       264,618         Univision Communications, Inc., 5.13%, 2/15/25 (c)       USD       535       518,950         Virgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         Metals & Mining 1.6%         Alcoa, Inc., 5.13%, 10/01/24 (f)       USD       1,843       1,806,140         Constellium NV, 5.75%, 5/15/24 (c)(f)       358       275,660         First Quantum Minerals Ltd. (c):       119       83,895         7.25%, 5/15/22       356       248,310         Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)       695       747,994				
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25 EUR 236 264,618 Univision Communications, Inc., 5.13%, 2/15/25 (c) USD 535 518,950 Virgin Media Secured Finance PLC, 6.00%, 4/15/21 GBP 1,143 1,810,936 Ziggo Bond Finance BV, 4.63%, 1/15/25 EUR 137 146,048 Metals & Mining 1.6% Alcoa, Inc., 5.13%, 10/01/24 (f) USD 1,843 1,806,140 Constellium NV, 5.75%, 5/15/24 (c)(f) 358 275,660 First Quantum Minerals Ltd. (c): 7.00%, 2/15/21 119 83,895 7.25%, 5/15/22 356 248,310 Global Brass & Copper, Inc., 9.50%, 6/01/19 (f) 695 747,994	6 1		,	
Univision Communications, Inc., 5.13%, 2/15/25 (c) Usb 535 518,950 Virgin Media Secured Finance PLC, 6.00%, 4/15/21 GBP 1,143 1,810,936 EUR 137 146,048 Metals & Mining 1.6% Alcoa, Inc., 5.13%, 10/01/24 (f) Constellium NV, 5.75%, 5/15/24 (c)(f) First Quantum Minerals Ltd. (c): 7.00%, 2/15/21 119 83,895 7.25%, 5/15/22 356 248,310 Global Brass & Copper, Inc., 9.50%, 6/01/19 (f) Government of the state of th				,
Wirgin Media Secured Finance PLC, 6.00%, 4/15/21       GBP       1,143       1,810,936         Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         State of the secure of the s				
Ziggo Bond Finance BV, 4.63%, 1/15/25       EUR       137       146,048         34,159,090         Metals & Mining 1.6%         Alcoa, Inc., 5.13%, 10/01/24 (f)       USD       1,843       1,806,140         Constellium NV, 5.75%, 5/15/24 (c)(f)       358       275,660         First Quantum Minerals Ltd. (c):       119       83,895         7.00%, 2/15/21       119       83,895         7.25%, 5/15/22       356       248,310         Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)       695       747,994				
34,159,090         Metals & Mining 1.6%         Alcoa, Inc., 5.13%, 10/01/24 (f)       USD       1,843       1,806,140         Constellium NV, 5.75%, 5/15/24 (c)(f)       358       275,660         First Quantum Minerals Ltd. (c):       119       83,895         7.00%, 2/15/21       119       83,895         7.25%, 5/15/22       356       248,310         Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)       695       747,994	6		· · · · · · · · · · · · · · · · · · ·	
Metals & Mining         1.6%           Alcoa, Inc., 5.13%, 10/01/24 (f)         USD         1,843         1,806,140           Constellium NV, 5.75%, 5/15/24 (c)(f)         358         275,660           First Quantum Minerals Ltd. (c):         119         83,895           7.00%, 2/15/21         119         83,895           7.25%, 5/15/22         356         248,310           Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)         695         747,994	Ziggo Bond Finance BV, 4.63%, 1/15/25	EUR	137	146,048
Alcoa, Inc., 5.13%, 10/01/24 (f)       USD       1,843       1,806,140         Constellium NV, 5.75%, 5/15/24 (c)(f)       358       275,660         First Quantum Minerals Ltd. (c):       119       83,895         7.00%, 2/15/21       119       83,895         7.25%, 5/15/22       356       248,310         Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)       695       747,994				34,159,090
Constellium NV, 5.75%, 5/15/24 (c)(f)       358       275,660         First Quantum Minerals Ltd. (c):       119       83,895         7.00%, 2/15/21       119       83,895         7.25%, 5/15/22       356       248,310         Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)       695       747,994	Metals & Mining 1.6%			
First Quantum Minerals Ltd. (c):       119       83,895         7.00%, 2/15/21       119       83,895         7.25%, 5/15/22       356       248,310         Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)       695       747,994	Alcoa, Inc., 5.13%, 10/01/24 (f)	USD	1,843	1,806,140
First Quantum Minerals Ltd. (c):       119       83,895         7.00%, 2/15/21       119       83,895         7.25%, 5/15/22       356       248,310         Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)       695       747,994	Constellium NV, 5.75%, 5/15/24 (c)(f)		358	275,660
7.00%, 2/15/2111983,8957.25%, 5/15/22356248,310Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)695747,994	First Quantum Minerals Ltd. (c):			
7.25%, 5/15/22       356       248,310         Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)       695       747,994	7.00%, 2/15/21		119	83,895
Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)         695         747,994	7.25%, 5/15/22		356	· · · · · · · · · · · · · · · · · · ·
	Global Brass & Copper, Inc., 9.50%, 6/01/19 (f)			,
	Kaiser Aluminum Corp., 8.25%, 6/01/20 (f)		510	· · · · · · · · · · · · · · · · · · ·

See Notes to Financial Statements.

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#### BlackRock Limited Duration Income Trust (BLW)

		Par	
Corporate Bonds		(000)	Value
Metals & Mining (concluded)			
Novelis, Inc.:	LICD	175	¢ 175.010
3.38%, 12/15/17	USD	175	\$ 175,219
0.75%, 12/15/20 (f)		2,868	2,860,830
Peabody Energy Corp., 6.50%, 9/15/20 (f)		311	82,415
Ryerson, Inc./Joseph T Ryerson & Son, Inc., 9.00%, 10/15/17		100	91,250
Steel Dynamics, Inc.:		(15	(22,422
5.13%, 10/01/21 (f)		645	632,422
.38%, 8/15/22 (f)		555	573,038
5.25%, 4/15/23		105	101,981
5.50%, 10/01/24		16	15,540
Wise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (c)(f)		2,156	2,042,810
			10,280,654
Aulti-Utilities 0.0%			
CE Energy AS, 7.00%, 2/01/21 Multiline Retail 0.1%	EUR	150	171,689
Iema Bondco I BV, 6.25%, 6/15/19		205	142,625
The Neiman Marcus Group Ltd.,			
8.00%, 10/15/21 (c)(f)	USD	516	544,380
			687,005
Dil, Gas & Consumable Fuels 3.4%			
Antero Resources Finance Corp.,			
.38%, 11/01/21		450	414,000
Bonanza Creek Energy, Inc.,			
.75%, 4/15/21		126	93,240
California Resources Corp. (f):			
.50%, 9/15/21		689	534,237
0.00%, 11/15/24		2,606	1,932,349
Concho Resources, Inc., 5.50%, 4/01/23 (f)		933	921,720
CONSOL Energy, Inc., 5.88%, 4/15/22 (f)		1,653	1,181,895
Denbury Resources, Inc., 5.50%, 5/01/22		105	74,813
Energy Transfer Equity LP (f):			
2.50%, 10/15/20		674	722,036
.88%, 1/15/24		875	844,375
P Energy LLC/EP Energy Finance, Inc., 9.38%, 5/01/20		325	314,762
P Energy LLC/Everest Acquisition Finance, Inc., 6.38%, 6/15/23		404	343,400
Ialcon Resources Corp.,			, i
3.63%, 2/01/20 (c)(f)		340	298,350
lilcorp Energy I LP/Hilcorp Finance Co., 5.00%, 12/01/24 (c)(f)		377	326,143
Kinder Morgan Energy Partners LP,			
.25%, 9/01/24 (f)		1,035	946,089
aredo Petroleum, Inc., 7.38%, 5/01/22		132	128,700
AarkWest Energy Partners LP/MarkWest Energy Finance Corp.,			
.88%, 6/01/25 (f)		534	493,950
/IEG Energy Corp., 7.00%, 3/31/24 (c)(f)		2,059	1,683,232
Aemorial Resource Development Corp., 5.88%, 7/01/22		61	55,510
VGPL PipeCo LLC, 9.63%, 6/01/19 (c)		353	328,290
Dasis Petroleum, Inc.:		200	
.25%, 2/01/19		380	340,100
.50%, 11/01/21		410	330,050
0.88%, 1/15/23		90	71,100
Paramount Resources Ltd.,		20	/1,100
5.88%, 6/30/23 (c)		326	291,770
Petrobras Global Finance BV,		520	221,770
.75%, 1/14/25	EUR	110	103,472
Range Resources Corp., 5.75%, 6/01/21	USD	161	154,560
ange Resources Corp., 5.1570, 0/01/21	050	273	278,460
		215	278,400

<b>Rockies</b> Express	Pipeline LLC,
6 85% 7/15/18 (	(c)

Rockies Express Pipeline LLC,			
6.85%, 7/15/18 (c)		D	
Comoranda Danda		Par	Valaa
Corporate Bonds Oil Cos & Consumplie Evels (concluded)		(000)	Value
Oil, Gas & Consumable Fuels (concluded)	LICD	276	¢ 242.1(0
Rose Rock Midstream LP/Rose Rock Finance Corp., 5.63%, 7/15/22	USD	376	\$ 342,160
RSP Permian, Inc., 6.63%, 10/01/22 (c)		359	351,820
Sabine Pass Liquefaction LLC:		215	210 275
5.63%, 2/01/21		315	310,275
5.63%, 4/15/23 (f)		536	520,590
5.75%, 5/15/24 (f)		566	553,265
5.63%, 3/01/25 (c)(f)		323	312,301
Sabine Pass LNG LP, 7.50%, 11/30/16 (f)		3,000	3,090,000
Sanchez Energy Corp., 6.13%, 1/15/23 (f)		781	585,750
SandRidge Energy, Inc., 8.75%, 1/15/20		79	23,700
Seven Generations Energy Ltd., 6.75%, 5/01/23 (c)		216	198,720
Seventy Seven Energy, Inc.,			
6.50%, 7/15/22		258	119,970
Summit Midstream Holdings LLC/Summit Midstream Finance Corp.,			
7.50%, 7/01/21 (f)		636	636,000
Tesoro Logistics LP/Tesoro Logistics Finance Corp., 5.88%, 10/01/20 (f)		138	138,345
Whiting Petroleum Corp., 5.00%, 3/15/19		671	600,545
WPX Energy, Inc., 5.25%, 9/15/24		95	78,005
			21.069.040
Pharmaceuticals 2.8%			21,068,049
		(05	(84.208
AbbVie, Inc., 3.60%, 5/14/25 (f)		695	684,208
Actavis Funding SCS, 3.45%, 3/15/22 (f)		2,460	2,403,550
Capsugel SA, (7.00% Cash or 7.75% PIK), 7.00%, 5/15/19 (c)(g)		156	157,170
Endo Finance LLC/Endo Finco, Inc. (c):			
7.25%, 12/15/20		135	140,738
7.75%, 1/15/22		121	129,168
6.00%, 7/15/23		829	862,160
5.00%, 2/01/25 (f)		798	819,945
Ephios Bondco PLC, 6.25%, 7/01/22	EUR	225	255,865
Grifols Worldwide Operations Ltd.,			
5.25%, 4/01/22 (f)	USD	759	771,334
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23			
(c)		1,086	1,076,226
Valeant Pharmaceuticals International, Inc.:			
5.75%, 8/15/18 (c)(f)		2,214	2,316,397
5.38%, 3/15/20 (c)(f)		747	760,072
5.38%, 10/15/20 (c)(f)		597	622,372
7.50%, 7/15/21 (c)		335	359,706
5.63%, 12/01/21 (c)		520	529,100
5.50%, 3/01/23 (c)		519	526,136
4.50%, 5/15/23	EUR	300	323,947
5.88%, 5/15/23 (c)(f)	USD	2,775	2,830,500
5.13%, 4/15/25 (c)(f)	03D	2,118	2,181,540
J.15%, 4/15/25 (C)(1)		2,110	2,181,540
			17,750,134
Professional Services 0.1%			
Fruven Health Analytics, Inc.,			
10.63%, 6/01/20 (f)		540	564,975
Real Estate 0.2%			
AvalonBay Communities, Inc.,			
3.45%, 6/01/25 (f)		1,245	1,217,925
Real Estate Investment Trusts (REITs) 0.6%		,	,,
Aroundtown Property Holdings PLC, 3.00%, 12/09/21	EUR	200	208,895
ERP Operating LP, 3.38%, 6/01/25 (f)	USD	1,015	988,564
iStar Financial, Inc.:	000	1,015	200,204
4.00%, 11/01/17		435	425,125
5.00%, 7/01/19 (f)		305	295,850
Ventas Realty LP, 4.13%, 1/15/26		650	644,246

See Notes to Financial Statements.

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#### BlackRock Limited Duration Income Trust (BLW)

Corporate Bonds		Par (000)	Value
Real Estate Investment Trusts (REITs) (concluded) Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21 (f)	USD	1,300	\$ 1,394,523
Real Estate Management & Development 0.5%			3,957,203
Realogy Corp. (c):			
7.63%, 1/15/20 (f) 9.00%, 1/15/20		1,837 301	1,931,146 319,060
Realogy Group LLC/Realogy Co-Issuer Corp. (c)(f):		501	519,000
4.50%, 4/15/19		531	534,319
5.25%, 12/01/21		228	232,275
Rialto Holdings LLC/Rialto Corp., 7.00%, 12/01/18 (c)		220	226,600
			3,243,400
Road & Rail 1.0%			5,215,100
EC Finance PLC, 5.13%, 7/15/21	EUR	180	207,037
Florida East Coast Holdings Corp.,	LICD	701	706 257
6.75%, 5/01/19 (c)(f) The Hertz Corp.:	USD	701	706,257
7.50%, 10/15/18		540	551,475
6.75%, 4/15/19		405	414,113
5.88%, 10/15/20		435	439,507
7.38%, 1/15/21 (f)		675	703,687
Lima Metro Line 2 Finance Ltd.,		2 000	2.00(.000
5.88%, 7/05/34 (c)(f) Watco Cos. LLC/Watco Finance Corp., 6.38%, 4/01/23 (c)		3,000 319	3,006,000 324,710
water cos. EEC/ water i mance corp., 0.30%, 4/01/25 (c)		517	524,710
Semiconductors & Semiconductor Equipment 0.7%			6,352,786
Micron Technology, Inc. (f):			
5.25%, 1/15/24 (c)		400	371,000
5.50%, 2/01/25		185	172,050
NXP BV/NXP Funding LLC (c)(f):		507	507 746
4.13%, 6/15/20		597 560	597,746 584,500
5.75%, 2/15/21 Seagate HDD Cayman, 4.88%, 6/01/27 (c)(f)		2,000	584,500 1,844,534
Sensata Technologies BV (c):		2,000	1,011,001
5.63%, 11/01/24		179	183,475
5.00%, 10/01/25 (f)		812	787,640
			4,540,945
Software 0.7%		000	001 005
Autodesk, Inc., 3.13%, 6/15/20 (f) Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK),		820	821,385
7.13%, 5/01/21 (c)(g)		744	674,250
Infor US, Inc., 6.50%, 5/15/22 (c)(f)		1,279	1,199,063
Italics Merger Sub, Inc., 7.13%, 7/15/23 (c)		285	275,678
Nuance Communications, Inc.,			
5.38%, 8/15/20 (c)(f)		1,115	1,117,096
SS&C Technologies Holdings, Inc., 5.88%, 7/15/23 (c)		327	337,202
			4,424,674
Specialty Retail 0.2%	CDD	-200	207.159
New Look Secured Issuer PLC, 6.50%, 7/01/22 Party City Holdings, Inc., 8.88%, 8/01/20	GBP USD	200 187	296,158 199,389
Sally Holdings LLC/Sally Capital, Inc., 5.50%, 11/01/23 (f)	03D	508	525,780
Sary Holdings EEC/Sarry Capital, IIC., 5.5070, 11/01/25 (1)		500	525,700

5 5			
THOM Europe SAS, 7.38%, 7/15/19	EUR	230	270,354
			1,291,681
		Par	
Corporate Bonds		(000)	Value
Textiles, Apparel & Luxury Goods 0.2%			
Levi Strauss & Co.:	LIOD	200	¢ 400.470
6.88%, 5/01/22 (f)	USD	380	\$ 409,450
5.00%, 5/01/25 The William Conten Co., 5.25%, 8/15/21 (f)		320 346	313,200
The William Carter Co., 5.25%, 8/15/21 (f)		540	357,245
			1,079,895
Tobacco 0.1%		725	744 (02
Reynolds American, Inc., 3.25%, 6/12/20 (f)		735	744,603
Trading Companies & Distributors 0.2%			
Ashtead Capital, Inc. (c)(f): 6.50%, 7/15/22		534	555,360
5.63%, 10/01/24		420	417,115
5.05 %, 10/01/24		420	417,115
			070 475
Transportation Infrastructure 1.2%			972,475
Aguila 3 SA, 7.88%, 1/31/18 (c)(f)		378	383,670
JCH Parent, Inc., (10.50% Cash or 11.25% PIK), 10.50%, 3/15/19 (c)(g)		867	633,193
Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (c)(f)		6,155	6,339,816
renske fruek Leasing Co. Li /i TE i manee Coip., 5.56%, 5/15/16 (C)(i)		0,155	0,557,010
			7 256 (70)
Wireless Telecommunication Services 2.0%			7,356,679
Communications Sales & Leasing, Inc. (c):			
6.00%, 4/15/23 (f)		330	310,200
8.25%, 10/15/23		674	613,340
Crown Castle International Corp., 4.88%, 4/15/22		73	74,916
Digicel Ltd., 6.00%, 4/15/21 (c)(f)		2,073	1,898,474
The Geo Group, Inc., 5.88%, 1/15/22 (f)		340	353,600
Matterhorn Telecom SA, 3.88%, 5/01/22	EUR	100	102,806
SBA Communications Corp., 4.88%, 7/15/22 (f)	USD	815	807,869
Sprint Communications, Inc. (c)(f):			
9.00%, 11/15/18		2,020	2,249,775
7.00%, 3/01/20		1,141	1,211,970
Sprint Corp. (f):			
7.88%, 9/15/23		1,735	1,667,769
7.13%, 6/15/24		590	545,567
T-Mobile USA, Inc.:		0/0	071.007
6.63%, 4/28/21 (f)		263	274,835
6.13%, 1/15/22		75	77,344
6.73%, 4/28/22 6.00%, 3/01/23 (f)		173 478	181,650 487,316
6.00%, 5/01/25 (1) 6.50%, 1/15/24 (f)		535	487,310 549,712
6.38%, 3/01/25 (f)		270	275,940
Wind Acquisition Finance SA, 4.00%, 7/15/20	EUR	695	786,914
	LOK	075	/00,/14
			12 460 007
Total Corporate Bonds 52.7%			12,469,997 331,818,066
1 otal Corporate Dollus 52.170			551,616,000

#### Foreign Agency Obligations

Cyprus Government International Bond,			
4.63%, 2/03/20 (c)		2,600	3,059,766
Iceland Government International Bond:			
4.88%, 6/16/16	USD	187	191,528
5.88%, 5/11/22		3,030	3,436,262
Portugal Government International Bond, 5.13%, 10/15/24 (c)		4,680	4,923,454
Total Foreign Agency Obligations 1.8%			11,611,010

See Notes to Financial Statements.

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ANNUAL REPORT

#### BlackRock Limited Duration Income Trust (BLW)

Poating Rate Loan Interests (d)         (Pair Arrospace, Defense         0.6%           Arrospace, Robinse         0.6%         0           Paradyse, Lin, 2014 Term Loan B, 400%, 121/621         USD         8.51         \$         855,733           Digital Globe, Lin, Jerm Loan B, 200%, 120/021         1.375         1.412.012         0.53,585         1.412.012           Distriction Loan E, 350%, 51/022         644         635,705         644         635,705           Term Loan D, 3.75%, 60/021         297         293,669         3.834,675           CVA Actory BLC, Synthetic LC, 6.50%, 31/921         678         609,769         634,982           CVA Logistics, D.47%         0.50%, 31/921         706         634,982           CVA Logistics, C.50%, 31/921         707         634,982         707         634,982           CVA Logistics, D.10 Hight, Inc., Term Loan, 6.50%, 31/921         974         875,8377         874           CVA Logistics, D.10 Hight, Inc., Term Loan, 5.9%, 31/921         974         875,8377           Artifless, 0.1%         2.230,059         714         875,8377           Artifless, 0.1%         2.21         99,4410         1.635,97071         301         2.94,119           LAS%, 97071         301         2.94,119         1.635,97198			-		
Aerospic & Defense         0.6%           BE Aerospice, Inc., 2014 Tem Loan B, 4,00%, 12/16/21         USD         653         655,656           DigitalGlobe, Inc., Term Loan B, 3.75%, 13/12/0         1.375         1.41/2.812           TrassEgin, Inc:         297         293,659           Signer Loan D, 3.75%, 13/12/2         644         655,705           Term Loan D, 3.75%, 13/12/2         644         655,705           Term Loan D, 3.75%, 13/12/1         678         609,760           CFVA forop PLC, Synthetic LC, 6.50%, 3/19/21         706         643,4982           CFVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21         974         875,587           Airlines, 0.1%         2.230,059         2.230,059         301         2.24,119           Airlines, D.1%         301         2.04,119         1.357,119         311         204,119           Lo3%, 9/10/18         321         307,118         2.258,210         70,66         3.281           Auto Components         1.2%         70         6.639         71,148         311         301,12         2.258,210         71,1440           Auto Components         1.2%         71         71,449         74,528         74         84,6041         6.52,273         236         230	Floating Rate Loan Interests (d)		Par (000)	Value	
BF Acrospace, Inc., 2014 Term Loan, B.4,00%, 1216/21 USD 884 \$86,733 DigitalCike, Inc., Term Loan, 12,00%, 520/21 L375 1,412,812 Transdigm, Inc.; 2015 Term Loan, 12,00%, 520/21 L375 1,412,812 Term Loan, 1, 3,50%, 574/22 644 655,705 Term Loan, 1, 3,50%, 574/22 644 655,705 Term Loan, 1, 3,50%, 574/22 644 655,705 CFVA Iougistics 0,4% 657,857 657,857 657,957 757,957 7			(000)	, unit	
DigitalColose, Inc., Term Loan, B. 3.75%, J/31/20         639         653,856           TASC, Inc., 2014 Lish Term Loan, D. 200%, S/30/21         1.375         1.412,812           Transdigm, Inc.:         297         293,659           Star Loan, D. 3.75%, J/12/22         644         655,705           Term Loan D. 3.75%, 6/02/21         297         293,659           Art Freight & Logistics         0.4%         649,709           CEVA Comp PLC, Synchrici LC, 6.50%, J/19/21         678         609,709           CEVA Logistics Cannob ULC, Canadian Term Loan, 6.50%, 3/19/21         974         875,837           CEVA Logistics Cannob ULC, Canadian Term Loan, 6.50%, 3/19/21         974         875,837           Artines 0.1%         2.230,059         2.230,059           Airtines 1.0%         2.230,059         2.230,059           Airtines 1.0%         301         2.24,119           L64%, 91018         321         307,119           L64%, 91018         162         155,227           L64%, 91018         162	*	USD	854	\$ 856.733	
TASC, Inc., 2nd Liern Term Loan, 12,00%, 5/30/21       1,375       1,412,812         2015 Term Loan E, 3,50%, 5/34/22       644       635,705         Term Loan D, 3,75%, 602/21       297       293,659         Aft. Freight & Logistics       0.4%       3,834,705         CFVA Group PLC, Synthet LC, 6,50%, 3/19/21       768       609,700         CFVA Logistics       0.4%       635,903         CFVA Logistics       0.4%       635,903         CFVA Logistics       0.4%       649,923         CFVA Logistics       0.4%       649,923         CFVA Logistics       0.4%       2230,059         Arifines       102       155,275         Northwest Airlines, Inc.       222       230,059         Arifines       102       155,275         US Airways Group, Inc. Term Loan B1, 3.50%, 5/23/19       7       6.689         Arto Components       12%       703,281       104         Arito Components       12%       711,440       11,440         Autoromy Airways Group, Inc. Term Loan B2, 4.75%, 4/27/20       712       711,440         Autoromy Airways Group, Inc. Term Loan B3, 2.5%, 5/23/19       109       803,022         Dayse Products       1.050       892,500       0892,500		0.02			
Translip, Inc.: 2015 Term Loan J. 50%, 5/12/22 2015 Term Loan J. 50%, 5/12/22 2015 Term Loan J. 50%, 5/12/22 2015 Term Loan J. 50%, 5/12/22 2016 Camp PLC, Synchrie LC, 6.50%, 3/19/21 2016 Camp PLC, Synchrie LC, 6.50%, 3/19/21 2016 Camp PLC, Synchrie LC, 6.50%, 3/19/21 2017 Camp PLC, Synchrie LC, 6.50%, 3/19/21 2018 Camp PLC, Synchrie LC, 6.50%, 3/19/21 2019 Camp PLC, Synchrie LC, 6.50%, 3/19/21 2010 Camp PLC, Synchrie LC, Camdua Term Loan, 6.50%, 3/19/21 2010 Camp PLC, Synchrie LC, Camdua Term Loan, 6.50%, 3/19/21 2010 Camp PLC, Synchrie LC, Camb PLC, 2010 Camp PL					
2015 Term Lan F, 3.5%, 5/1422       644       635,705         Tern Lan D, 3.75%, 600/21       297       293,659         Air Freight & Logistics       646       635,705         CRVA Group PLC, Synthetic LC, 6.50%, 3/19/21       678       649,760         CRVA Intercompany BV, Datch Term Loan, 6.50%, 3/19/21       705       634,982         CRVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21       122       109,480         CRVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21       974       875,857         CRVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21       914       875,857         CRVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21       914       875,857         CRVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21       301       94,119         Lo3%, 9/10/18       321       307,198         Lo3%, 9/10/18       321       307,198         Lo3%, 9/10/18       321       307,198         Lo3%, 9/10/18       162       155,275         Mato Components       1.2%       763,281         Attice Components       1.2%       712         Attice Term Loan, 7.00%, 7/29/17       913       803,022         Dayoe Products LLC, Term Loan B, 3.25%, 712/19       847       846,0414			-,	-,,	
Term Loan D, 3.75%, 600221         297         293,659           Air Freight & Logistics 0.4%         3.834,765           CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21         766         634,982           CEVA Logistics Cando ULC, Candia Trem Loan, 6.50%, 3/19/21         722         109,480           CEVA Logistics Cando ULC, Candia Trem Loan, 6.50%, 3/19/21         722         109,480           CEVA Logistics Cando ULC, Candia Trem Loan, 6.50%, 3/19/21         74         875,837           Arifines 0.1%         2230,059         21         974         875,837           Northwest Airlines, Inc.:         2235, 3/10/10         301         294,119         1.64%, 9/10/18         162         155,275           US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19         7         6,689         763,281           Anto Components         1.2%         712         711,440           Ariogans Holdings, Inc., Term Loan B2,4.75%, 4/2720         712         711,440           Ario Components         1.2%         763,281         703,98           Arto Components         1.2%         763,99         76,689           Static Term Loan, 700%, 7/20/17         913         80,022         712           Static Components         1.2%         712,411,440         711,440	-		644	635,705	
Air Preight & Logistics 0.4%         3.834,765           Air Preight & Logistics 0.4%, 3/19/21         678         609,760           CEVA forcup PLC, Synthetic LC, 6.50%, 3/19/21         706         634,982           CEVA Logistics Canada LLC, Canadian Term Loan, 6.50%, 3/19/21         122         109,480           CEVA Logistics Canada LLC, Canadian Term Loan, 6.50%, 3/19/21         122         109,480           CEVA Logistics Us Holdings, Inc., Term Loan, 6.50%, 3/19/21         122         109,480           CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21         122         109,480           CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21         124         875,857           Vorthwest Arlines, Inc.:         2258, 3/10/17         301         294,119           L63%, 9/10/18         321         307,198           L63%, 9/10/18         126         155,275           Vorthwest Arlines, Inc., Term Loan B2,475%, 4/27/20         712         711,440           Auto Components         1.2%         763,281         Attria Scope Intermediate Holdings, Inc., Term Loan B2,475%, 4/27/20         712         711,440           Stelen Term Loan, 700%, 7/29/17         913         803,022         204         204         204         205,0040stct.10         205,0040stct.10         205,0040stct.10         205,0040stct.10 </td <td></td> <td></td> <td></td> <td></td>					
Air Preight & Logistics       64%         CEVA Goop PL(c, Syntheti LC, 650%, 3/19/21)       678       660/760         CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21       122       109/480         CEVA Logistics Canda ULC, C. andoin Term Loan, 6.50%, 3/19/21       122       109/480         CEVA Logistics Canda ULC, C. andoin Term Loan, 6.50%, 3/19/21       974       875,837         Airlines, Inc.;       2,230,059       301       294,119         Löd%, 5/10/18       301       294,119       102         Löd%, 5/10/18       301       294,119       1062       155,275         US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19       7       6,689       763,281         Auto Components       1.2%       7       6,689       763,281         Auto Components       1.2%       712       711,440         Autor Components       1.2%       913       803,022         Autor Components       1.4%       1,050       892,500         Dayce Products       1.291/12       847       846,041         Gates Clobal, Inc., Term Loan B, 4.25%, 5/15/20       690       691,580         Dayce Products       1.42%, 5/15/20       690       691,580         Star Ear Clobal, Inc., Term Loan B, 4.25%, 5/15/20       690	10111 E011 D, 5.15 %, 010221		271	273,007	
CEVA Group PLC, Synthetic LC, 6:50%, 3/19/21         678         609,760           CEVA Intercompary BV, Duck Term Loan, 6:50%, 3/19/21         706         663,4982           CEVA Logistics Canada ULC, Canadian Term Loan, 6:50%, 3/19/21         122         109,480           CEVA Logistics Canada ULC, Canadian Term Loan, 6:50%, 3/19/21         974         875,837           Arinnes 0.1%         2,230,059         2,230,059           Airlines, Inc.:         2,230,071         301         294,119           1.63%, 9/10/18         321         307,198         162           US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19         7         6,689           Auto Components         1.2%         7         6,689           Attinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20         712         711,440           Auto Components         1.2%         7         6,689           Auto Components         1.2%         7         6,689           Li Ean Term Loan, 7.00%, 7/29/17         913         803,022           2nd Lien Term Loan, 7.00%, 7/29/17         913         803,022           2nd Lien Term Loan, 7.00%, 7/29/17         913         803,022           2nd Lien Term Loan, 8.25%, 7/05/21         1,791         1,712,841           Tie Goodyset Tire & Rub				3,834,765	
CFVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21         706         6-34,982           CFVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21         122         109,480           CFVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21         974         875,837           CFVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21         974         875,837           CFVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21         974         875,837           CFVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21         974         875,837           CFVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21         974         875,837           CFVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21         974         875,837           CFVA Intercompany BV, Dutch Term Loan, 5.0%, 5/23/19         102         155,275           CFVA Interrection Components         1.2%         7         6.689           Auto Components         1.2%         913         803,022           Auto Term Coan, 7.0%, 7/29/17         913         803,022         104           CFVA Logitist, Crum Loan B, 5.25%, 12/12/19         847         846,041         1050         892,500           Dayce Products LLC, Term Loan B, 4.25%, 5/15/20         690         691,580         7.302,651           Ranks         0.1%         1.42%, 5/05/21         1,711					
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21         122         109,480           CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21         974         875,837           Airlines         2,230,059         2,230,059           Airlines         0.1%         2,230,059           Northwest Airlines, Inc.:         2,230,059         2,25%, 3/10/17         301         294,119           1.63%, 9/10/18         162         155,275         108         Airon, Strange, St	1			,	
CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21         974         875,837           Airlines         0.1%         2,230,059           Northwest Aritines, Inc.:         2,25%, 3/10/17         301         294,119           1.63%, 9/10/18         321         307,198         162         155,275           US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19         7         6,689         6,689           Auto Components         1.2%         712         711,440           Autoparts Holdings Ldc:         7         6,689           Jack Learner, Lown, 1.00%, 1/29/17         913         803,022           Zold Line Term Loan, 1.00%, 7/29/17         913         803,022           Zold Line Term Loan, B, 5,25%, 12/12/19         847         846,041           Gates Global, Inc., Term Loan B, 5,25%, 12/12/19         847         846,041           Gates Clobal, Inc., Term Loan B, 4,25%, 5/15/20         690         691,580           Banks 0.1%         7         760,462         7           Sold Line Term Loan, 8,425%, 5/15/20         690         691,580         7           Banks 0.1%         732         755,568         7           Continental Building Products LLC, 1st Lien Term Loan, 4,00%, 8/28/20         732         725,5568           <				/	
Airfines 0.1%       2.230.059         Airfines 0.1%       225%, 31/017       301       294,119         1.63%, 91/018       321       307,198       164%, 91/018       162       155,275         US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19       7       6,689       6,689         Auto Components       1.2%       7       6,689         Auto Components       1.2%       7       712       711,440         Autoparts Holdings, Ltd.:       913       803,022       704       163       163,251         St Lien Term Loan, 70,9%, 7/29/17       913       803,022       704       16,35       825,500       169,303,222       704       16,35       16,352,273       11,791       1,712,841       16,55       825,500       16,35,227       17,91       1,712,841       16,45,227       18,46,941       16,45,227       18,46,941       16,45,227       18,46,941       16,45,227       18,46,941       16,45,227       18,46,941       16,45,227       18,46,941       16,45,227       18,46,941       16,45,227       18,46,941       16,45,227       18,46,941       16,45,227       18,46,941       16,45,227       18,46,941       16,45,227       18,461       18,454,277       18,461       18,454,227       18,461       18,454,277	<b>C</b>				
Airlines       0.1%         Northweak Airlines, Inc.:       301       294,119         1.63%, 9/10/18       321       307,198         1.64%, 9/10/18       162       155,275         US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19       7       6.689         Auto Components       1.2%       7       712       711,440         Attrinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20       712       711,440       Autoparticle Holdings Lid.:       803,022         2nd Lien Term Loan, 1.00%, 7/29/17       913       803,022       20       21       1,791       1,712,841         The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1,643       1.645,227       104       1.643       1.645,227         NA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691.580       7,302,651         Banks       0.1%       7,302,651       1.791       1.712,841       1.645,227         IX A Seteiligungsgesellschaft mbH, Term Loan A, 4.0%, 8/28/20       732       725,568       760,462       760,462 <td>CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21</td> <td></td> <td>974</td> <td>875,837</td>	CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21		974	875,837	
Airlines       0.1%         Northweak Airlines, Inc.:       301       294,119         1.63%, 9/10/18       321       307,198         1.64%, 9/10/18       162       155,275         US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19       7       6.689         Auto Components       1.2%       7       712       711,440         Attrinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20       712       711,440       Autoparticle Holdings Lid.:       803,022         2nd Lien Term Loan, 1.00%, 7/29/17       913       803,022       20       21       1,791       1,712,841         The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1,643       1.645,227       104       1.643       1.645,227         NA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691.580       7,302,651         Banks       0.1%       7,302,651       1.791       1.712,841       1.645,227         IX A Seteiligungsgesellschaft mbH, Term Loan A, 4.0%, 8/28/20       732       725,568       760,462       760,462 <td></td> <td></td> <td></td> <td>2,230,059</td>				2,230,059	
Northwest Airlines, Inc.:         301         294,119           2.25%, 3/10/17         301         294,119           1.65%, 9/10/18         321         307,198           1.65%, 9/10/18         162         155,275           US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19         7         6,689           Auto Components         1.2%         7         6,689           Auto Components         1.2%         7         73,281           Autoryotts Holdings Ld.:         7         743,281           Ist Lien Term Loan, 7,00%, 7/29/17         913         803,002           Dayco Products LLC, Term Loan B, 2.55%, 12/12/19         847         846,041           Gates Global, Inc., Term Loan B, 4.25%, 7/05/21         1,791         1,712,841           The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19         1,643         1,645,227           INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20         690         691,580           Banks         0.1%         7,302,651         7,302,651           Banks         0.1%         7         72,5558         7,502,651           Continential Sulding Products LLC, Ist Lien Term Loan, 4,00%, 8/28/20         732         725,558           CPG International, Inc., Term Loan, 8,75%, 9/30/20         1,6	Airlines 0.1%			_,,	
2.25%, 3/10/17       301       294, 119         1.63%, 9/10/18       321       307, 198         1.64%, 9/10/18       321       307, 198         1.64%, 9/10/18       162       155, 275         US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19       7       6.689         Auto Components       1.2%         Auto Components       1.2%       712       711,440         Autoparts Holdings, I.d.:       7       913       803,022         2nd Lien Term Loan, 7.0%, 7/29/17       913       803,022       20         2nd Lien Term Loan, 1.1,00%, 7/29/17       913       803,022         2nd Lien Term Loan, 1.1,00%, 7/29/17       913       803,022         2nd Lien Term Loan, 1.1,00%, 7/29/17       913       803,022         2nd Lien Term Loan, 1.100%, 7/29/17       913       803,022         2nd Lien Term Loan, 1.100%, 7/29/18       1.050       892,500         Dayce Orderker LLC, Tern Loan B, 2.5%, 5/15/20       600       601       601         St Lien Term Loan, 4.15%, 7/05/21       1.643       1.645,227       1.84         The Goodycar Tire & Rubber Co., 2nd Lien Term Loan, 4.0%, 8/28/20       732       725,568       760,462          St Lien Term Loan, 4.5%, 703/20       1.622<					
1.63%, 9/10/18       321       307,198         1.64%, 9/10/18       162       155,275         US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19       7       6.689         Auto Components       1.2%       7       7         Autoparts Holdings, Luc.       7       7       7         Tat Lien Term Loan, 7.00%, 7/29/17       913       803,022         2nd Lien Term Loan, 1.00%, 1/29/18       1.050       892,550         Dayco Products LLC, Term Loan B, 4.55%, 1/21/219       847       846,041         Gates Global, Inc., Term Loan B, 4.25%, 7/05/21       1,791       1,712,841         The Goodyner Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1.643       1.6455,227         INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691,580         Foodaget Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1.643       1.645,227         INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691,580         Foodaget Tire & Rubber Co., 2nd Lien Term Loan, 4.00%, 8/28/20       732       725,568         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568			301	294,119	
1.64%,9/10/18       162       155,275         US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19       7       6,689         Auto Components       1.2%       7       6,689         Attinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20       712       711,440         Autopointermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20       712       711,440         Autopointermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20       712       711,440         Autopointermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20       712       711,440         Autopointermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20       712       711,440         Autopointermediate Holdings, Inc., Term Loan B, 4.25%, 7/05/21       1,791       1,712,841         The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1,643       1,645,227         INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691,580         Banks 0.1%       7,302,651       7,302,651         Redtop Acquisitions Ltd:       1       1       141       413,700         2nd Lien Term Loan, 4.50%, 12/03/20       1,62       1,607,256       760,462         Building Products 1.2, St Lien Term Loan, 4.00%, 8/28/20       732       725,568       725,568       760,462         Building					
US Airways Group, Inc., Tern Loan B1, 3.50%, 5/23/19       7       6,689         Auto Components       1.2%         Affinia Group Intermediate Holdings, Inc., Tern Loan B2, 4.75%, 4/27/20       712       711,440         Autoparts Holdings Lid.:       913       803.022         1st Lien Tern Loan, 7.00%, 7/29/17       913       803.022         2nd Lien Tern Loan, 1.00%, 1/29/18       1.050       892.500         Dayco Products LLC, Term Loan B, 2.55%, 12/12/19       847       846.041         Gates Global, Inc., Tern Loan B, 4.25%, 5/15/20       690       691.580         Banks       0.1%       7,302,651         Banks       0.1%       7,302,651         Banks       0.1%       7,302,651         Banks       0.1%       7,302,651         Continental Building Products LLC:       7,302,651         Banks       0.1%       7,302,651         Continental Building Products LLC:       1       1         St Lien Term Loan, 4.50%, 12/03/20       732       725,568         CPG International, Inc., Term Loan, 4.75%, 4/01/21       933       911,612         Hanson Building Products LLC:       1       1       1         Continental Building Products LLC:       1       6662       623,315					
Auto Components         1.2%           Affinia Group Intermidiate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20         712         711,440           Autoparts Holdings, Ltd.:         1         1           1st Lien Term Loan, 7.00%, 7/29/17         913         803,022           2nd Lien Term Loan, 1.700%, 1/29/18         1.050         892,500           Dayco Products LLC, Term Loan B, 5.25%, 12/12/19         847         846,041           Gates Global, Inc., Term Loan B, 4.25%, 7/05/21         1,791         1,712,841           The Goodynear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19         1.643         1.645,227           INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20         690         691,580           7,302,651           Banks 0.1%           Redtop Acquisitions Ltd.:           151 Lien Term Loan, 4.50%, 12/03/20         414         413,700           200         690         691,580           Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20         732         725,568           Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20         732         725,568           Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 2/18/22         385         382,129      <					
Auto Components         1.2%           Affinia Group Intermidiate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20         712         711,440           Autoparts Holdings, Ltd.:         1         1           1st Lien Term Loan, 7.00%, 7/29/17         913         803,022           2nd Lien Term Loan, 1.700%, 1/29/18         1.050         892,500           Dayco Products LLC, Term Loan B, 5.25%, 12/12/19         847         846,041           Gates Global, Inc., Term Loan B, 4.25%, 7/05/21         1,791         1,712,841           The Goodynear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19         1.643         1.645,227           INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20         690         691,580           7,302,651           Banks 0.1%           Redtop Acquisitions Ltd.:           151 Lien Term Loan, 4.50%, 12/03/20         414         413,700           200         690         691,580           Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20         732         725,568           Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20         732         725,568           Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 2/18/22         385         382,129      <				<b>5</b> (2.20)	
Affinia Group Intermediate Holdings, Inc., Term Loan B2, 4.75%, 4/27/20       712       711,440         Autoparts Holdings Lul.:       13       803,022         2nd Lien Term Loan, 7.00%, 7/29/17       913       803,022         2nd Lien Term Loan, 11,00%, 1/29/18       1,050       892,500         Dayce Products LLC, Term Loan B, 5.25%, 1/2/12/19       847       846,041         Gates Global, Inc., Term Loan B, 4.25%, 7/05/21       1,791       1,712,841         The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1,643       1,645,227         INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691,580         Redtop Acquisitions Ltd.:         Trin Loan, 4.50%, 12/03/20       414       413,700         Ad Lien Term Loan, 4.50%, 12/03/20       414       413,700         Ad Lien Term Loan, 4.00%, 8/28/20       732       725,568         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         CPG International, Inc., Term Loan, 4.05%, 4/01/21       933       911,612         Hanson Building Products LLC, 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan, 4.75%, 4/01/21       933       911,612	Auto Components 1.2%			763,281	
1st Lien Term Loan, 7.00%, 7/29/17       913       803,022         2nd Lien Term Loan, 1.100%, 1/29/18       1,050       892,500         Dayco Products LLC, Term Loan B, 5.25%, 12/12/19       847       846,041         Gates Global, Inc., Term Loan B, 4.25%, 7/05/21       1,791       1,712,841         The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1,643       1,645,227         INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691,580         Redtop Acquisitions Ltd:         redtop Acquisitions Ltd:         Ist Lien Term Loan, 4.50%, 12/03/20       414       413,700         200,462         Building Products L.2, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         CPG International, Inc., Term Loan, 4.75%, 9/30/20       1,622       1,607,256         CPG International, Inc., Term Loan, 4.75%, 4/01/21       933       911,612         Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Tern Loan, 4.00%, 2/01/21       636       628,315         Potoucts Ltd. Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan, 5.55%, 10/15/21       1,020       1			712	711,440	
2nd Lien Term Loan, 11.00%, 1/29/18       1,050       892,500         Dayco Products LLC, Term Loan B, 4.25%, 7/05/21       1,791       1,712,841         The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1,643       1,645,227         INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691,580         Redtop Acquisitions Ltd.:         It Lien Term Loan, 5.05%, 12/03/20       414       413,700         Sandow Statistics         It Lien Term Loan, 4.50%, 12/03/20       414       413,700         Continental Building Products 1.26, 91/020       732       725,568         CPG International, Inc., Term Loan, 4.75%, 90/20       1,622       1,607,256         Of PH oldings III Corp., 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         CPG International, Inc., Term Loan, 4.75%, 9/30/20       1,622       1,607,256         Of PH oldings III Corp., 1st Lien Term Loan, 6,50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan, 6,50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan, 6,50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan, 4,00%, 2/01/21       636       628,315 <td colsp<="" td=""><td>Autoparts Holdings Ltd.:</td><td></td><td></td><td></td></td>	<td>Autoparts Holdings Ltd.:</td> <td></td> <td></td> <td></td>	Autoparts Holdings Ltd.:			
Dayco Products LLC, Term Loan B, 5.25%, 12/12/19       847       846,041         Gates Global, Inc., Term Loan B, 4.25%, 7/05/21       1,791       1,712,841         The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1,643       1,645,227         INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691,580         Redtop Acquisitions Ltd.:         Tre & Rubber Co., 2nd Lien Term Loan, 4.25%, 5/15/20       690       691,580         Redtop Acquisitions Ltd.:         Tre Man, 4.50%, 12/03/20       414       413,700         200 200       350       346,762         Toto, 420         Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         CPG International, Inc., Term Loan, 4.75%, 9/30/20       1,622       1,607,256         GYP Holdings III Corp., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan, 8.52%, 10/15/21       1,020       1,019,008         Play to the Source of America LP:         Continental Building Products (Id., 1st Lien Term Loan, 6.50%, 2/18/22       385       3	1st Lien Term Loan, 7.00%, 7/29/17		913	803,022	
Gates Global, Inc., Term Loan B, 4.25%, 7/05/21       1,791       1,712,841         The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1,643       1,643,227         INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691,580         Radie Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1,643       1,643,227         INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691,580         Radie Co., 2nd Lien Term Loan, 8,25%, 5/15/20         Radie Co., 2nd Lien Term Loan, 4.05%, 5/15/20         Tit Lien Term Loan, 4.50%, 12/03/20         Altern Term Loan, 4.50%, 12/03/20         Toda, 4,35%, 6/03/21         Store Term Loan, 4.00%, 8/28/20         Toda, 4,75%, 9/30/20         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20         Continental Building Products LLC, 1st Lien Term Loan, 6,50%, 2/18/22         Altern Term Loan, 4.75%, 9/30/20         Gate Colspan="2">Continental Building Products LLC, 1st Lien Term Loan, 6,50%, 2/18/22         Altern Term Loan, 4.75%, 9/30/20         Continental Building Products LLC, 1st Lien Term Loan, 6,50%, 2/18/22         Jaked Loan Interests (d)         (0000       Value	2nd Lien Term Loan, 11.00%, 1/29/18		1,050	892,500	
Gates Global, Inc., Term Loan B, 4.25%, 7/05/21       1,791       1,712,841         The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1,643       1,643,227         INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691,580         Radies 0.1%         Redtop Acquisitions Ltd.:         Ist Lien Term Loan, 4.50%, 12/03/20       414       413,700         200,651         Banks 0.1%         Redtop Acquisitions Ltd.:         Ist Lien Term Loan, 4.50%, 12/03/20       414       413,700         200,662         760,462         Statist Colspan="2">760,462         8         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         CPG International, Inc., Term Loan, 4.75%, 4/01/21       933       911,612         Hanson Building Products Ld., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan, 5.50%, 1/18/21       1,020       1,019,008         Par         Floating Rate Loan Interests (d)       (000)       Value         Universal Services of America LP:				846,041	
The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19       1,643       1,645,227         INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691,580         7,302,651         Banks       0.1%       7,302,651         Banks       0.1%       7,302,651         Redtop Acquisitions Ltd.:         1st Lien Term Loan, 4.50%, 12/03/20       414       413,700         200 200 2144       414       413,700         200 200 214       350       346,762         760,462         500 200 21       350       346,762         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         CPG International, Inc., Term Loan, 4.75%, 9/30/20       1,622       1,607,256         GYP Holdings HI Corp., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21       1,020       1,019,008         Plane Floating Rate Loan Interests (d)       Par         Floating Rate Loan Interests (d)       W000       Value         Universal Services of America LP:       2       2,330         2015 20nd Lien T			1,791	1,712,841	
INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20       690       691,580         Banks 0.1%       7,302,651         Banks 0.1%       Redtop Acquisitions Ltd.:       7         1st Lien Term Loan, 4.50%, 12/03/20       414       413,700         2nd Lien Term Loan, 8.25%, 6/03/21       350       346,762         760,462         8uilding Products 1.3%         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         CPG International, Inc., Term Loan, 4.75%, 4/01/21       933       911,612         Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan, 8, 25%, 10/15/21       1,020       1,019,008         Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21       636       628,315         Par         Floating Rate Loan Interests (d)       (000)       Value         Universal Services of America LP:       2       2,330         2015 2nd Lien Term Loan, 9.50%, 7/28/22       2       2,330         2015 2nd Lien Term Loan, 9.50%, 7/28/22       2       2,330         1015 2nd Lien Term Loan, 9.50%, 7/28/22       2       2,330         2015 2nd Lien Term			1,643	1,645,227	
Barks 0.1%       7,302,651         Redtop Acquisitions Ltd.:       1         1st Lien Term Loan, 4.50%, 12/03/20       414       413,700         2nd Lien Term Loan, 8.25%, 6/03/21       350       346,762         Building Products 1.3%         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         CPG International, Inc., Term Loan, 4.75%, 9/30/20       1,622       1,607,256         GYP Holdings III Corp., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21       1,020       1,019,008         Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21       636       628,315         Par         Floating Rate Loan Interests (d)       (000)       Value         Universal Services of America LP:       2015 2nd Lien Term Loan, 9.50%, 7/28/22       2       2,330         Olis Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330         Olis Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330         Olis Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330         Olis Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330         Diagend Draw Term Loan, 1.98%,					
Banks 0.1%       Note:         Redtop Acquisitions Ltd.:       1st Lien Term Loan, 4.50%, 12/03/20       414       413,700         2nd Lien Term Loan, 8.25%, 6/03/21       350       346,762         Fouriary States of Stat			0,0	0,1,000	
Redtop Acquisitions Ltd.:       1st Lien Term Loan, 4.50%, 12/03/20       414       413,700         2nd Lien Term Loan, 8.25%, 6/03/21       350       346,762         Totoland, 8.25%, 6/03/21         Totoland, 7.5%, 9/30/20         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20         CPG International, Inc., Term Loan, 4.75%, 9/30/20         GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 9/30/20         Toto, 1, 622         Holdings Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22         Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22         Plater multical B. 5.25%, 10/15/21         Incore Loan B, 5.25%, 10/15/21         Plating Rate Loan Interests (d)         Building Products (concluded)         Universal Services of America LP:         2015 2nd Lien Term Loan, 9.50%, 7/28/22       2       2,330       2,15				7,302,651	
1st Lien Term Loan, 4.50%, 12/03/20       414       413,700         2nd Lien Term Loan, 8.25%, 6/03/21       350       346,762         760,462         Building Products 1.3%         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         CPG International, Inc., Term Loan, 4.75%, 9/30/20       1,622       1,607,256         GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21       933       911,612         Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21       1,020       1,019,008         Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21       636       628,315         Floating Rate Loan Interests (d)       (000)       Value         Universal Services of America LP:       2       2,330         2015 2nd Lien Term Loan, 9.50%, 7/28/22       2       2,330         2015 Delayed Draw Term Loan, 9.50%, 7/28/22       2       2,330         2015 Term Loan, 8, 75%, 7/28/22       921       908,758         Wilsonart LLC:       102       908,754         Incremental Term Loan B2, 4,00%, 10/31/19       758       751,343					
2nd Lien Term Loan, 8.25%, 6/03/21       350       346,762         760,462         Building Products 1.3%         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         CPG International, Inc., Term Loan, 4.75%, 9/30/20       1,622       1,607,256         GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21       933       911,612         Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21       1,020       1,019,008         Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21       636       628,315         Par         Floating Rate Loan Interests (d)       Wold       Value         Universal Services of America LP:       2       2,330         2015 2nd Lien Term Loan, 9.50%, 7/28/22       2       2,330         2015 Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330         2015 Term Loan, 4.75%, 7/28/22       921       908,758         Wilsonart LLC:       Incremental Term Loan B2, 4.00%, 10/31/19       758       751,343					
760,462         Building Products 1.3%         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20         732         725,568         CPG International, Inc., Term Loan, 4.75%, 9/30/20         1,622         GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21         933         911,612         Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22         385         Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21         Plogem Industries, Inc., Term Loan, 4.00%, 2/01/21         636         636         Building Products (concluded)         Universal Services of America LP:         2015 2nd Lien Term Loan, 9.50%, 7/28/22         Q         2015 2nd Lien Term Loan, 1.98%, 7/28/22         Q         Q015 Delayed Draw Term Loan, 1.98%, 7/28/22         Q         Q015 Term Loan, 4.75%, 7/28/22         Q1         Q015 Term Loan, 4.75%, 7/28/22         Q1         Q015 Term Loan, 4.75%, 7/28/22					
Building Products 1.3%       732       725,568         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         CPG International, Inc., Term Loan, 4.75%, 9/30/20       1,622       1,607,256         GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21       933       911,612         Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21       1,020       1,019,008         Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21       636       628,315         Par         Floating Rate Loan Interests (d)       Walue         Universal Services of America LP:       2015 Delayed Draw Term Loan, 1.98%, 7/28/22       VSD       460       \$ 455,400         2015 Delayed Draw Term Loan, 1.98%, 7/28/22       921       908,758       908,758         Wilsonart LLC:        758       751,343	2nd Lien Term Loan, 8.25%, 6/03/21		350	346,762	
Building Products 1.3%       732       725,568         Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20       732       725,568         CPG International, Inc., Term Loan, 4.75%, 9/30/20       1,622       1,607,256         GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21       933       911,612         Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21       1,020       1,019,008         Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21       636       628,315         Par         Floating Rate Loan Interests (d)       Walue         Universal Services of America LP:       2015 Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330         2015 Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330         2015 Term Loan, 4.75%, 7/28/22       921       908,758         Wilsonart LLC:       Incremental Term Loan B2, 4.00%, 10/31/19       758       751,343				760.462	
CPG International, Inc., Term Loan, 4.75%, 9/30/20       1,622       1,607,256         GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21       933       911,612         Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21       1,020       1,019,008         Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21       636       628,315         Par         Floating Rate Loan Interests (d)       (000)       Value         Building Products (concluded)         Universal Services of America LP:       2015 2nd Lien Term Loan, 9.50%, 7/28/22       USD       460       \$ 455,400         2015 Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330       2015 Term Loan, 4.75%, 7/28/22       921       908,758         Wilsonart LLC:       Incremental Term Loan B2, 4.00%, 10/31/19       758       751,343	Building Products 1.3%				
CPG International, Inc., Term Loan, 4.75%, 9/30/20       1,622       1,607,256         GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21       933       911,612         Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21       1,020       1,019,008         Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21       636       628,315         Par         Floating Rate Loan Interests (d)       (000)       Value         Building Products (concluded)         Universal Services of America LP:       2015 2nd Lien Term Loan, 1.98%, 7/28/22       USD       460       \$ 455,400         2015 Delayed Draw Term Loan, 1.98%, 7/28/22       921       908,758       908,758         Wilsonart LLC:       Incremental Term Loan B2, 4.00%, 10/31/19       758       751,343	Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20		732	725,568	
GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21       933       911,612         Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21       1,020       1,019,008         Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21       636       628,315         Par         Floating Rate Loan Interests (d)       (000)       Value         Building Products (concluded)         Universal Services of America LP:       2015 2nd Lien Term Loan, 9.50%, 7/28/22       USD       460       \$ 455,400         2015 Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330       2015 Term Loan, 4.75%, 7/28/22       921       908,758         Wilsonart LLC:       Incremental Term Loan B2, 4.00%, 10/31/19       758       751,343	*		1,622	1,607,256	
Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22       385       382,129         Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21       1,020       1,019,008         Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21       636       628,315         Par         Floating Rate Loan Interests (d)       (000)       Value         Building Products (concluded)         Universal Services of America LP:       2015 2nd Lien Term Loan, 9.50%, 7/28/22       USD       460       \$ 455,400         2015 Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330       2015 Term Loan, 4.75%, 7/28/22       921       908,758         Wilsonart LLC:       Incremental Term Loan B2, 4.00%, 10/31/19       758       751,343					
Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21       1,020       1,019,008         Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21       636       628,315         Par         Floating Rate Loan Interests (d)       (000)       Value         Building Products (concluded)         Universal Services of America LP:         2015 2nd Lien Term Loan, 9.50%, 7/28/22       USD       460       \$ 455,400         2015 Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330         2015 Term Loan, 4.75%, 7/28/22       921       908,758         Wilsonart LLC:       Incremental Term Loan B2, 4.00%, 10/31/19       758       751,343	· ·				
Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21       636       628,315         Par         Floating Rate Loan Interests (d)       (000)       Value         Building Products (concluded)            Universal Services of America LP:            2015 2nd Lien Term Loan, 9.50%, 7/28/22       USD       460       \$ 455,400         2015 Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330         2015 Term Loan, 4.75%, 7/28/22       921       908,758         Wilsonart LLC:            Incremental Term Loan B2, 4.00%, 10/31/19       758       751,343					
Par           Floating Rate Loan Interests (d)         (000)         Value           Building Products (concluded) <td></td> <td></td> <td></td> <td></td>					
Floating Rate Loan Interests (d)         (000)         Value           Building Products (concluded)	· · · · · · · · · · · · · · · · · · ·				
Universal Services of America LP:       USD       460       \$ 455,400         2015 2nd Lien Term Loan, 9.50%, 7/28/22       USD       260       \$ 2,330         2015 Delayed Draw Term Loan, 1.98%, 7/28/22       921       908,758         2015 Term Loan, 4.75%, 7/28/22       921       908,758         Wilsonart LLC:       Trim Loan B2, 4.00%, 10/31/19         758       751,343				Value	
2015 2nd Lien Term Loan, 9.50%, 7/28/22USD460\$455,4002015 Delayed Draw Term Loan, 1.98%, 7/28/2222,3302015 Term Loan, 4.75%, 7/28/22921908,758Wilsonart LLC:rIncremental Term Loan B2, 4.00%, 10/31/19758758751,343	Building Products (concluded)				
2015 Delayed Draw Term Loan, 1.98%, 7/28/22       2       2,330         2015 Term Loan, 4.75%, 7/28/22       921       908,758         Wilsonart LLC:       758       751,343	Universal Services of America LP:				
2015 Term Loan, 4.75%, 7/28/22     921     908,758       Wilsonart LLC:     758     751,343	2015 2nd Lien Term Loan, 9.50%, 7/28/22	USD	460	\$ 455,400	
2015 Term Loan, 4.75%, 7/28/22     921     908,758       Wilsonart LLC:     758     751,343	2015 Delayed Draw Term Loan, 1.98%, 7/28/22		2	2,330	
Incremental Term Loan B2, 4.00%, 10/31/19 758 751,343	•		921	908,758	
Incremental Term Loan B2, 4.00%, 10/31/19 758 751,343	Wilsonart LLC:				
			758	751,343	

		8,183,729
Capital Markets 0.3%		0,100,729
Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18	519	488.535
American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17	570	568,349
RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20	1,137	1,135,960
	-,,	-,,
		2,192,844
Chemicals 1.1%		_,_,_,
Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19	237	221,366
INEOS US Finance LLC, 6 Year Term Loan, 3.75%, 5/04/18	544	540,898
Kronos Worldwide, Inc., 2015 Term Loan, 4.00%, 2/18/20	232	223,360
MacDermid, Inc., 1st Lien Term Loan, 4.50%, 6/07/20	657	654,243
Minerals Technologies Inc., 2015 Term Loan B, 3.75%, 5/09/21	499	498,454
OXEA Finance LLC:		
2nd Lien Term Loan, 8.25%, 7/15/20	705	657,998
Term Loan B2, 4.25%, 1/15/20	668	650,562
Royal Holdings, Inc.:		
2015 1st Lien Term Loan, 4.50%, 6/19/22	665	661,954
2015 2nd Lien Term Loan, 8.50%, 6/19/23	535	532,994
Solenis International LP:		
1st Lien Term Loan, 4.25%, 7/31/21	516	508,519
2nd Lien Term Loan, 7.75%, 7/31/22	1,050	1,005,375
Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20	633	631,955
		6,787,678
Commercial Services & Supplies 1.4%		.,,
ADS Waste Holdings, Inc., Term Loan, 3.75%, 10/09/19	976	966,512
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20	801	719,605
Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21	989	988,484
Connolly Corp.:		
1st Lien Term Loan, 4.50%, 5/14/21	794	792,197
2nd Lien Term Loan, 8.00%, 5/14/22	1,000	1,000,000
Koosharem LLC, Exit Term Loan, 7.50%, 5/15/20	1,856	1,831,553
Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19	335	326,318
Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19	1,760	1,734,292
Waste Industries USA, Inc., Term Loan B, 4.25%, 2/27/20	379	378,755
		8,737,716

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#### BlackRock Limited Duration Income Trust (BLW)

		Par	
Floating Rate Loan Interests (d)		(000)	Value
Communications Equipment 0.9%			
Applied Systems, Inc.:	LICD	225	<b>*</b> 224.0<1
1st Lien Term Loan, 4.25%, 1/25/21	USD	325	\$ 324,061
2nd Lien Term Loan, 7.50%, 1/24/22		265	263,278
Avaya, Inc., Term Loan B7, 6.25%, 5/29/20		1,968	1,687,026
Riverbed Technology, Inc., Term Loan B, 6.00%, 4/24/22	CAD	289	289,153
Telesat Canada, Term Loan A, 4.09%, 3/28/17	CAD	1,468	1,106,077
Zayo Group LLC, Term Loan B, 3.75%, 5/06/21	USD	1,975	1,961,930
			5,631,525
Containers & Packaging 0.1%			
Berry Plastics Holding Corp., Term Loan E, 3.75%, 1/06/21 Distributors 0.2%		454	450,436
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20		748	744,048
American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21		224	224,998
			969,046
Diversified Consumer Services 0.7%		<b></b>	
Allied Security Holdings LLC, 1st Lien Term Loan, 4.25%, 2/14/21		511	508,698
Bright Horizons Family Solutions, Inc., Term Loan B, 3.75%, 1/30/20		650	648,837
ROC Finance LLC, Term Loan, 5.00%, 6/20/19		619	589,060
ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21		2,469	2,455,206
			4,201,801
Diversified Financial Services 0.4%			
AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22		290	289,710
AssuredPartners Capital, Inc., 1st Lien Term Loan, 5.00%, 4/02/21		856	855,161
Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18		1,464	1,462,578
SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20		177	177,250
			2,784,699
Diversified Telecommunication Services 1.3%			
Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19		707	707,747
Integra Telecom, Inc.:			
2015 1st Lien Term Loan, 5.25%, 8/14/20		1,149	1,145,175
2nd Lien Term Loan, 9.75%, 2/21/20		860	856,441
Level 3 Financing, Inc.:			
2013 Term Loan B, 4.00%, 1/15/20		4,240	4,236,015
2019 Term Loan, 4.00%, 8/01/19		659	657,565
Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23		276	272,710
			7,875,653
Electrical Equipment 0.2%			
Texas Competitive Electric Holdings Co. LLC:			
DIP Term Loan, 3.75%, 5/05/16		668	667,903
Extended Term Loan, 4.67%, 10/10/17 (a)(b)		1,780	803,029
			1,470,932
Electronic Equipment, Instruments & Components 0.1%			-,
CDW LLC, Term Loan, 3.25%, 4/29/20		831 Bar	823,743
Floating Pate Loon Interests (d)		Par (000)	Value
Floating Rate Loan Interests (d)		(000)	Value
Energy Equipment & Services 0.1%	LICD	020	\$ 965 766
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20	USD	868	\$ 865,266
Food & Staples Retailing 0.4%		(05	602 104
New Albertson s, Inc., Term Loan, 4.75%, 6/27/21 Pite Aid Corp. 2nd Lian Term Loan, 5.75%, 8/21/20		625 240	623,124
Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20		240	242,251
		894	896,262

Supervalu, Inc., Refinancing Term Loan B, 4.50%, 3/21/19

4.50%, 3/21/19		
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19 (j)	500	500,250
		2,261,887
Food Products 1.3%		
Diamond Foods, Inc., Term Loan, 4.25%, 8/20/18	1,487	1,480,850
Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18	1,050	1,049,896
Hearthside Group Holdings LLC, Term Loan,		
4.50%, 6/02/21	238	236,337
New HB Acquisition LLC:		
1st Lien Term Loan, 4.50%, 8/03/22	580	579,820
2nd Lien Term Loan, 8.50%, 8/03/23	155	155,194
Pabst Brewing Co., Inc., Term Loan, 5.75%, 10/21/21	1,092	1,091,092
Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19	1,029	1,029,000
Pinnacle Foods Finance LLC, Term Loan G,		
3.00%, 4/29/20	738	733,061
Reddy Ice Corp.:		
1st Lien Term Loan, 6.75%, 5/01/19	1,143	948,431
2nd Lien Term Loan, 10.75%, 11/01/19	1,380	966,000
		8,269,681
Health Care Equipment & Supplies 0.7%		
Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22	355	354,755
Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18	507	505,153
DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20	1,160	1,153,040
Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18	627	624,152
Millennium Health LLC, Term Loan B, 5.25%, 4/15/21	853	416,687
National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21	739	720,252
Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21	723	711,205
		4,485,244
Health Care Providers & Services 2.1%		
Acadia Healthcare Co., Inc., Term Loan B, 4.25%, 2/11/22	237	238,188
Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22	680	667,250
Amsurg Corp., 1st Lien Term Loan B, 3.75%, 7/16/21	455	454,890
CHG Healthcare Services, Inc., Term Loan, 4.25%, 11/19/19 (j)	320	318,400
Community Health Systems, Inc.:		
Term Loan F, 3.57%, 12/31/18	922	920,745
Term Loan G, 3.75%, 12/31/19	1,129	1,126,399
Term Loan H, 4.00%, 1/27/21	2,076	2,080,207

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		Par	
Floating Rate Loan Interests (d)		(000)	Value
Health Care Providers & Services (concluded)			
Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22	USD	798	\$ 798,998
DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21		2,817	2,808,917
Genesis HealthCare Corp., Term Loan B, 10.00%, 12/04/17		1,000	1,014,875
MPH Acquisition Holdings LLC, Term Loan, 3.75%, 3/31/21		651	642,265
National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/27/21		573	568,454
Sterigenics-Nordion Holdings LLC, Term Loan B, 4.25%, 5/15/22		375	371,955
Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20		403	402,870
Surgical Care Affiliates, Inc., Term Loan B, 4.25%, 3/17/22		269	268,315
U.S. Renal Care, Inc., 2013 Term Loan, 4.25%, 7/03/19		740	737,410
			13,420,138
Hotels, Restaurants & Leisure 2.8%			
Amaya Holdings BV:			
1st Lien Term Loan, 5.00%, 8/01/21		1,375	1,360,164
2nd Lien Term Loan, 8.00%, 8/01/22		646	646,021
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20		1,160	1,113,488
Burger King Newco Unlimited Liability Co., 2015 Term Loan B, 3.75%, 12/12/21		1,588	1,585,191
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20		4,468	4,257,761
CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21		724	722,855
Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20		492	490,687
Intrawest ULC, Term Loan, 4.75%, 12/09/20		606	604,261
La Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 4/14/21		1,551	1,546,934
Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20		640	636,492
MGM Resorts International, Term Loan B, 3.50%, 12/20/19		1,059	1,049,082
Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20		552	550,985
Sabre, Inc.:			
Incremental Term Loan, 4.00%, 2/19/19		393	391,691
Term Loan B, 4.00%, 2/19/19		556	554,461
Station Casinos LLC, Term Loan B, 4.25%, 3/02/20		895	892,655
Travelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21		1,191	1,190,405
			17,593,133
Household Products 0.3%			
Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20		638	634,286
Spectrum Brands, Inc., Term Loan, 3.75%, 6/23/22		1,234	1,232,252
			1,866,538
Independent Power and Renewable Electricity Producers 0.4%			
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16		1,313	1,313,384
		Par	
Floating Rate Loan Interests (d)		(000)	Value
Independent Power and Renewable Electricity Producers (concluded)			
Granite Acquisition, Inc.: Term Loop B 5 00% 12/10/21	USD	1.110	\$ 1,109,446
Term Loan B, 5.00%, 12/19/21	USD	1,110 49	
Term Loan C, 5.00%, 12/19/21		49	49,061
Industrial Conglomerates 0.1%			2,471,891
		735	622,806
Segue Corp. Term Loan B 5.25% 6/19/17		135	022,000
Insurance 0.4%			
Insurance 0.4% Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan,		924	840,924
Sequa Corp., Term Loan B, 5.25%, 6/19/17 Insurance 0.4% Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Sedgwick Claims Management Services, Inc.:		924	840,924
Insurance 0.4% Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20		924 1,091	840,924 1,067,182
Insurance 0.4% Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20 Sedgwick Claims Management Services, Inc.:			

Internet Software & Services 0.4%		
Dealertrack Technologies, Inc., Term Loan B, 3.50%, 2/24/21	1.169	1,164,294
Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21	797	796.257
Interactive Data Corp., 2014 Term Loan, 4.75%, 5/02/21	557	556,243
incruence bala corp., 2011 form Boah, 1.1576, 5762/21	557	550,215
		2 516 704
IT Services 1.8%		2,516,794
Blue Coat Holdings Inc., 2015 Term Loan, 4.50%, 5/20/22	470	466,475
Epicor Software Corp., 1st Lien Term Loan, 4.75%, 6/01/22	990	986,109
First Data Corp.:	990	980,109
2018 Extended Term Loan, 3.70%. 3/24/18	5,587	5,540,159
2018 Term Loan, 3.70%, 9/24/18	1,640	1,626,470
InfoGroup, Inc., Term Loan, 7.50%, 5/26/18	754	719,907
SunGard Data Systems, Inc.:	754	/19,907
Term Loan C, 3.94%, 2/28/17	705	703,766
Term Loan E, 4.00%. 3/08/20	379	378,355
Vantiv LLC, 2014 Term Loan B, 3.75%, 6/13/21	805	804,287
Valiuv LLC, 2014 Term Loan D, 5.75%, 0/15/21	803	804,287
		11,225,528
Machinery 0.3%		
Mueller Water Products, Inc., Term Loan B, 4.00%, 11/25/21	303	303,475
Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20	645	637,863
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19	795	739,851
		1,681,189
Media 3.0%		1,001,109
Cengage Learning Acquisitions, Inc.:		
1st Lien Term Loan, 7.00%, 3/31/20	1,944	1,939,807
Term Loan, 0.00%, 7/03/16 (a)(b)(e)	2.005	1,939,007
Charter Communications Operating LLC, Term Loan I, 3.50%, 1/20/23 (j)	2,085	2,080,309
Clear Channel Communications, Inc., Term Loan D, 6.95%, 1/30/19	2,563	2,258,340
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21	1,501	1,482,438
Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19	649	636,778
Media General, Inc., Term Loan B, 4.00%, 7/31/20	577	576,456
Numericable U.S. LLC:	511	570,450
Term Loan B1, 4.50%, 5/21/20	1,100	1,099,111
Term Loan B2, 4.50%, 5/21/20	952	950.881
Term Loan D2, 4.30 /0, 3/21/20	932	950,001

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#### BlackRock Limited Duration Income Trust (BLW)

Floating Rate Loan Interests (d) Media (concluded)		Par (000)	Value
Tribune Media Co., Term Loan, 3.75%, 12/27/20	USD	1,083	\$ 1,077,730
TWCC Holding Corp., Extended Term Loan, 5.75%, 2/13/20		863	855,469
Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		2,398	2,379,663
Virgin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23	GBP	790	1,204,569
WideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19	USD	1,172	1,167,730
Ziggo Financing Partnership:			
Term Loan B1, 3.50%, 1/15/22		489	481,634
Term Loan B2A, 3.50%, 1/15/22		333	328,520
Term Loan B3, 3.50%, 1/15/22		548	540,297
Metals & Mining 0.5%			19,059,732
Ameriforge Group, Inc., 2nd Lien Term Loan, 8.75%, 12/18/20		255	172,125
Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22		1,986	1,961,707
		1,980	
Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17		1,031	1,030,706
Multiline Retail 0.9%			3,164,538
BJ s Wholesale Club, Inc.:		501	570 005
1st Lien Term Loan, 4.50%, 9/26/19 2nd Lien Term Loan, 8.50%, 9/26/20		581	578,095
2nd Lien Term Loan, 8.50%, 3/26/20 Dollar Tree, Inc., Term Loan, 81, 3.50%, 7/06/22		575 2,332	569,250 2,331,634
Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22		· · · · · · · · · · · · · · · · · · ·	, ,
Hudson s Bay Co., 2015 Term Loan B, 4.75%, 8/10/22 (j) The Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20		815	815,000
The Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20		1,626	1,607,074
			5,901,053
Oil, Gas & Consumable Fuels 1.3%		1 1 5 0	1 152 075
CITGO Holding Inc., 2015 Term Loan B, 9.50%, 5/12/18		1,150	1,152,075
Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21		1,915	1,359,893
EP Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18		1,127	1,066,581
Obsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15		179	178,564
Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19		111	48,679
Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20		1,645	1,587,425
Power Buyer LLC, 2nd Lien Term Loan, 8.25%, 11/06/20		275	270,187
Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21		1,000	974,976
Seventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21		104	88,381
Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21		455	434,907
Southcross Holdings Borrower LP, Term Loan B, 6.00%, 8/04/21		366	303,725
Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22 WTG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21		730 296	728,943 293,284
			8,487,620
		Par	
Floating Rate Loan Interests (d) Pharmaceuticals 2.8%		(000)	Value
Akorn, Inc., Term Loan B, 5.50%, 4/16/21	USD	1,285	\$ 1,283,282
Concordia Healthcare Corp., Term Loan B, 4.75%, 4/21/22		340	340,214
Endo Luxembourg Finance Co. I Sarl:			
2014 Term Loan B, 3.25%, 3/01/21		844	844,101
2015 Term Loan B, 6.00%, 6/11/22 (j)		1,655	1,654,702
Grifols Worldwide Operations USA, Inc., Term Loan B, 3.20%, 2/27/21		1,329	1,325,818
Horizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 4/22/21		255	254,681
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22		2,016	2,002,552
JLL/Delta Dutch Newco BV, 2014 Incremental Term Loan, 4.25%, 3/11/21		870	859,264
Mallinckrodt International Finance SA, Term Loan B, 3.25%, 3/19/21		785	778,688
Par Pharmaceutical Cos., Inc., Term Loan B2, 4.00%, 9/30/19 Valeant Pharmaceuticals International, Inc.:		1,634	1,630,749
Series C2 Term Loan B, 3.75%, 12/11/19		478	475,774

Series E Term Loan B, 3.75%, 8/05/20	721	718,079
Series F1 Term Loan B, 4.00%, 4/01/22	5,746	5,743,891
		17,911,795
Professional Services 1.2%		
Acosta Holdco, Inc., 2015 Term Loan, 4.25%, 9/26/21	500	494,065
Advantage Sales & Marketing, Inc.:		
2014 1st Lien Term Loan, 4.25%, 7/25/21	601	593,776
2014 2nd Lien Term Loan, 7.50%, 7/25/22	605	586,548
Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18	605	602,110
ntertrust Group Holding BV, 2nd Lien Term Loan, 8.00%, 4/16/22	850	848,410
DN Assignment, Inc., 2015 Term Loan, 3.75%, 5/19/22	419	417,862
SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19	1,016	1,010,488
FransUnion LLC, Term Loan B2, 3.75%, 4/09/21	1,560	1,547,081
Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19	1,155	1,144,399
		7,244,739
Real Estate Investment Trusts (REITs) 0.0%		, ,
Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22	255	243,446
Real Estate Management & Development 0.8%		
CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20	941	938,736
DTZ US Borrower LLC, 1st Lien Term Loan:		
5.50%, 11/04/21	1,139	1,127,045
2015, 4.25%, 8/05/21 (j)	1,015	1,004,008
Realogy Corp.:		
Extended Letter of Credit, 2.13%, 10/10/16	47	46,501
Term Loan B, 3.75%, 3/05/20	2,080	2,072,047

5,188,337

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#### BlackRock Limited Duration Income Trust (BLW)

		Par	
Floating Rate Loan Interests (d)		(000)	Value
Road & Rail 0.2%			
Road Infrastructure Investment LLC:			
1st Lien Term Loan, 4.25%, 3/31/21	USD	494	\$ 483,728
2nd Lien Term Loan, 7.75%, 9/30/21		675	631,125
			1,114,853
Semiconductors & Semiconductor Equipment 0.4%		1 500	1 407 005
Avago Technologies Cayman Ltd., Term Loan B, 3.75%, 5/06/21		1,500	1,497,995
Freescale Semiconductor, Inc.:		710	711 220
Ferm Loan B4, 4.25%, 3/01/20		712	711,229
Ferm Loan B5, 5.00%, 1/15/21		373	373,585
Software 1.6%			2,582,809
GCA Services Group, Inc.:			
2nd Lien Term Loan, 9.25%, 11/01/20		560	557,200
Ferm Loan B, 4.25%, 11/01/19		520	517,266
infor US, Inc., Term Loan B5, 3.75%, 6/03/20		1,099	1,066,834
Informatica Corp., Term Loan, 4.50%, 8/05/22		900	893,628
OOR US, Inc., Term Loan B, 6.00%, 4/01/21		605	490,394
Kronos, Inc., 2nd Lien Term Loan, 9.75%, 4/30/20		1,837	1,865,608
Mitchell International, Inc.:		1,007	1,000,000
st Lien Term Loan, 4.50%, 10/12/20		617	614,139
2nd Lien Term Loan, 8.50%, 10/11/21		1,200	1,193,496
Sophia LP, 2014 Term Loan B, 4.00%, 7/19/18		811	809,102
SS&C Technologies, Inc.:		011	009,102
2015 Term Loan B1, 4.00%, 7/08/22		1,629	1,630,619
2015 Term Loan B2, 4.00%, 7/08/22		264	264,178
Fibco Software, Inc., Term Loan B, 6.50%, 12/04/20		149	148,831
			10.051.005
			10,051,295
Specialty Retail 0.7%		(90	(88.02)
Michaels Stores, Inc., Incremental 2014 Term Loan B2, 4.00%, 1/28/20		689	688,936
Party City Holdings Inc., 2015 Term Loan B, 4.25%, 7/28/22		1,220	1,217,719
Petco Animal Supplies, Inc., Term Loan, 4.00%, 11/24/17		884	881,454
PetSmart, Inc., Term Loan B, 4.25%, 3/11/22		1,880	1,876,376
			4,664,485
Fextiles, Apparel & Luxury Goods 0.2%		1.024	1 001 702
Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18		1,234	1,091,703
Fhrifts & Mortgage Finance 0.1%		010	Q17 516
G Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21		848	847,546
Frading Companies & Distributors 0.3%		1,600	1,588,672
HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21         Wireless Telecommunication Services         0.4%		1,000	1,388,072
Lightsquared LP, Term Loan B, 0.00%, 1/01/16		382	602,996
LTS Buyer LLC, 1st Lien Term Loan, 4.00%, 4/11/20		1,519	1,509,506
515 Buyer ELC, 1st Elch Term Loan, 4.0070, 4/11/20		1,319	1,307,300
Total Floating Rate Loan Interests 35.9%			2,112,502 226,093,346
0		Par	
Non-Agency Mortgage-Backed Securities		(000)	Value
Collateralized Mortgage Obligations 2.2%			
Countrywide Alternative Loan Trust, Series 2005-54CB, Class 3A4, 5.50%, 11/25/35	USD	4,431	\$ 4,193,794
Countrywide Home Loan Mortgage Pass-Through Trust:			
Series 2005-17, Class 1A6, 5.50%, 9/25/35		967	949,415
Series 2006-17, Class A2, 6.00%, 12/25/36		2,197	2,027,297

Series 2007-HY5, Class 3A1, 4.73%, 9/25/37 (d)	1,641	1,502,961
GSR Mortgage Loan Trust, Series 2005-AR5, Class 2A3, 2.74%, 10/25/35 (d)	1,566	1,397,032
Hilton USA Trust, Series 2013-HLT, Class EFX, 4.60%, 11/05/30 (c)(d)	4,162	4,175,040
		14,245,539
Commercial Mortgage-Backed Securities 11.1%		
Banc of America Commercial Mortgage Trust, Series 2007-4, Class A4,		
5.93%, 2/10/51 (d)	1,498	1,595,831
Bank of America Merrill Lynch Commercial Mortgage Securities Trust,		
3.72%, 4/14/33 (c)(d)	5,310	5,197,131
Citigroup Commercial Mortgage Trust 2015-SSHP, Series 2015-SSHP, Class D,		
3.25%, 9/15/17 (c)(d)	2,825	2,826,302
COMM 2015-3BP Mortgage Trust, Series 2015-3BP, Class A, 3.18%, 2/10/35 (c)	5,930	5,829,148
COMM 2015-CCRE22 Mortgage Trust, Series 2015-CR22, Class B, 3.93%, 3/10/48	5,000	4,909,565
Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 1.04%, 7/10/48 (d)	16,263	888,660
Commercial Mortgage Pass-Through Certificates (c)(d):		
Series 2013-LC13, Class D, 5.21%, 8/10/46	3,530	3,506,165
Series 2014-KYO, Class F, 3.69%, 6/11/27	1,855	1,842,994
Series 2014-PAT, Class E, 3.34%, 8/13/27	1,000	989,426
Series 2014-PAT, Class F, 2.63%, 8/13/27	2,000	1,908,764
Commercial Mortgage Trust, Series 2013-LC6:		
Class B, 3.74%, 1/10/46	1,110	1,124,406
Class D, 4.43%, 1/10/46 (c)(d)	1,330	1,252,468
Credit Suisse Commercial Mortgage Trust, Series 2006-C5, Class AM,		
5.34%, 12/15/39	1,850	1,925,484
Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34		
(c)(d)	3,615	3,581,764
Credit Suisse Mortgage Capital Certificates (d):		
Series 2007-C2, Class A2, 5.45%, 1/15/49	5	5,006
Series 2007-C5, Class AAB, 5.62%, 9/15/40	657	673,145
CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1, Class B,		
4.04%, 4/15/50	890	892,601
GAHR Commericial Mortgage Trust 2015-NRF, Series 2015-NRF, (c)(d):		
Class D, 3.98%, 2/10/34	2,500	2,252,485
Class DFX, 3.49%, 12/15/19	4,830	4,703,290

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#### BlackRock Limited Duration Income Trust (BLW)

		Par	
Non-Agency Mortgage-Backed Securities		(000)	Value
Commercial Mortgage-Backed Securities (concluded)			
Greenwich Capital Commercial Funding Corp., Series 2006-GG7, Class AM, 6.01%,			
7/10/38 (d)	USD	1,610	\$ 1,652,377
GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (c)		1,995	1,993,195
GS Mortgage Securities Trust, Series 2014-GSFL, Class D, 4.10%, 7/15/31 (c)(d)		1,140	1,131,165
JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D,			
5.25%, 11/15/45 (c)(d)		1,400	1,355,465
JPMorgan Chase Commercial Mortgage Securities Corp.:			
Series 2004-LN2, Class A2, 5.12%, 7/15/41		94	93,681
Series 2007-CB19, Class A4, 5.88%, 2/12/49 (d)		2,127	2,240,721
Series 2012-LC9, Class XA, 2.02%, 12/15/47 (d)		14,400	1,203,392
JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18,			
Class A4, 5.44%, 6/12/47		1,986	2,067,094
LB-UBS Commercial Mortgage Trust (d):			
Series 2007-C2, Class AM, 5.49%, 2/15/40 (f)		2,500	2,613,525
Series 2007-C6, Class A4, 5.86%, 7/15/40		3,735	3,893,733
Merrill Lynch Mortgage Trust,			
Series 2007-C1, Class A1A, 6.03%, 6/12/50 (d)		1,389	1,443,851
Talisman Finance PLC, Series 6, Class A, 0.16%, 10/22/16 (d)	EUR	51	56,952
Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4,			
6.15%, 2/15/51 (d)	USD	1,948	2,036,223
WF-RBS Commercial Mortgage Trust:			
Series 2012-C8, Class B, 4.31%, 8/15/45		1,085	1,131,965
Series 2012-C8, Class C, 5.04%, 8/15/45 (d)		1,395	1,466,452
			70,284,426
Interest Only Commercial Mortgage-Backed Securities 0.2%			
WF-RBS Commercial Mortgage Trust, Series 2014-C20, Class XA,			
1.38%, 5/15/47 (d)		14,761	1,011,996
Total Non-Agency Mortgage-Backed Securities 13.5%			85,541,961
U.S. Government Sponsored Agency Securities			
Interest Only Collateralized Mortgage Obligations 1.1%			
Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1,			
4.20%, 12/25/17 (d)		17,619	1,204,391
Freddie Mac Mortgage-Backed Securities, Class X1 (d):			
Series K042, 1.19%, 12/25/24		35,020	2,782,055
Series K707, 1.68%, 12/25/18		41,921	1,848,045
Series K710, 1.90%, 5/25/19		13,046	724,134
			6,558,625
		Par	
U.S. Government Sponsored Agency Securities		(000)	Value
Mortgage-Backed Securities 0.6%			
Fannie Mae Mortgage-Backed Securities, 5.00%, 7/1/20 - 8/1/23	USD	3,719	\$ 3,888,918
Total U.S. Government Sponsored Agency Securities 1.7%			10,447,543

Other Interests (k)	Beneficial Interest (000)	
Auto Components 0.0%		
Lear Corp. Escrow	1,000	8,750
Construction Materials 0.0%		
USI Senior Holdings	6	135,533
Total Other Interests 0.0%		144,283

#### **Preferred Securities**

	Par	
	(000)	
Capital Trusts Banks 2.3%	(000)	
	1.020	1 000 710
Bank of America Corp., Series X, 6.25% (d)(f)(h)	1,929	1,909,710
Capital One Financial Corp., Series E, 5.55% (d)(f)(h)	3,000	2,980,320
JPMorgan Chase & Co., Series U, 6.13% (d)(f)(h)	6,690	6,690,000
Wells Fargo & Co., Series S, 5.90% (d)(f)(h)	3,000	3,011,250
		14,591,280
Capital Markets 0.7%		
Credit Suisse Group AG, 6.25% (c)(d)(f)(h)	1,445	1,387,200
Morgan Stanley, Series H, 5.45% (d)(f)(h)	1,426	1,415,305
State Street Corp., Series F, 5.25% (d)(f)(h)	1,625	1,627,031
UBS Group AG, 5.75% (d)(h)	200	232,090
		4,661,626
Diversified Financial Services 2.7%		1,001,020
Bank of America Corp., Series AA, 6.10% (d)(f)(h)	1,241	1,211,526
Bank of America Corp., Series U, 5.20% (d)(f)(h)	1,250	1,180,313
Citigroup, Inc., 5.90% (d)(f)(h)	5,000	4,912,500
JPMorgan Chase & Co., Series V, 5.00% (d)(f)(h)	3,000	2,925,000
Macquarie Bank Ltd., 10.25%, 6/20/57 (d)	1,450	1,577,633
Orange SA, 4.00% (d)(h)	200	231,305
Societe Generale SA, 6.00% (c)(d)(f)(h)	4,825	4,553,825
Telefonica Europe BV, 4.20% (d)(h)	200	227,965
		16,820,067
Insurance 2.9%		,
AXA SA, 6.46% (c)(d)(f)(h)	1,031	1,058,064
Hartford Financial Services Group, Inc., 8.13%, 6/15/68 (d)(f)	2,500	2,793,750
Liberty Mutual Group, Inc., 7.00%, 3/07/67 (c)(d)(f)	1,575	1,515,937
7.80%, 3/07/87 (c)(f)	1,500	1,747,500
Metlife, Inc., 5.25% (d)(f)(h)	1,600	1,592,000
Prudential Financial, Inc., 5.63%, 6/15/43 (d)(f)	3,250	3,336,125
	-,	

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#### BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

Capital Trust		Par (000)	Value
Insurance (concluded)		(000)	Value
Swiss Re Capital I LP, 6.85% (c)(d)(f)(h)	USD	2,410	\$ 2,458,200
Voya Financial, Inc., 5.65%, 5/15/53 (d)(f)		3,500	3,535,000
			18,036,576
Total Capital Trusts 8.6%			54,109,549

Preferred Stocks	Shares	
Capital Markets 1.4%		
CF-B L2 (D) LLC, 0.00% (Acquired 4/08/15, cost \$111,497) (l)	111,497	112,143
The Goldman Sachs Group, Inc., Series J, 5.50% (d)(h)	202,526	4,986,190
Morgan Stanley, 6.88% (d)(h)	120,000	3,250,800
SCE Trust III, 5.75% (d)(h)	21,200	574,944
		8,924,077
Consumer Finance 0.0%		
Ally Financial, Inc., Series A, 8.50% (d)(h)	3,610	93,860
Total Preferred Stocks 1.4%		9,017,937

Trust Preferred				
Diversified Financial Services 0.4%				
GMAC Capital Trust I, Series 2, 2/15/40, 8.13% (d)	105	,753		2,690,327
Total Preferred Securities 10.4%				65,817,813
Warrants	Shares		Value	
Software 0.0%				
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant,				
Expires 6/22/19, Strike Price \$42.27)	3,100	\$	26,648	
Total Long-Term Investments				
(Cost \$892,660,047) 139.2%			877,591,069	

Short-Term Securities		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.08% (m)(n)	5,757,976	5,757,976
Total Short-Term Securities		
(Cost \$5,757,976) 0.9%		5,757,976
Options Purchased		
(Cost \$44,978) 0.0%		
Total Investments (Cost \$898,463,001) 140.1%		883,349,045
Liabilities in Excess of Other Assets (40.1)%		(252,961,010)
Net Assets 100.0%		\$ 630,388,035

#### Notes to Schedule of Investments

(a) Non-income producing security.

- (b) Issuer filed for bankruptcy and/or is in default of interest payments.
- (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) Variable rate security. Rate shown is as of report date.
- (e) Zero-coupon bond.
- (f) All or a portion of security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (g) Represents a 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.
- (h) Security is perpetual in nature and has no stated maturity date.
- (i) Convertible security.
- (j) When-issued security.
- (k) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- (1) Restricted security as to resale, excluding 144A securities. As of report date, the Trust held restricted securities with a current value of \$112,143 and an original cost of \$111,497 which was 0.02% of its net assets.
- (m) During the year ended August 31, 2015, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the 1940 Act, were as follows:

	Shares Held		Shares Held	
	at August 31,	Net	at August 31,	
Affiliate	2014	Activity	2015	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	7,390,390	(1,632,414)	5,757,976	\$ 2,697

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

See Notes to Financial Statements.

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#### BlackRock Limited Duration Income Trust (BLW)

As of August 31, 2015, reverse repurchase agreements outstanding were as follows:

	Interest	Trade	Maturity	E. V.L	Face Value Including Accrued
Counterparty	Rate	Date	Date <sup>1</sup>	Face Value	Interest
Barclays Capital, Inc.	0.35%	2/28/14	Open	\$ 3,109,000	\$ 3,125,625
Barclays Capital, Inc. Barclays Capital, Inc.	0.35% 0.60%	2/28/14	Open	3,202,000	3,219,269
UBS Securities LLC	(0.50%)	4/17/14 5/13/14	Open	502,000 980,000	506,167 973,535
UBS Securities LLC	0.45%	5/13/14	Open		815,815
UBS Securities LLC	0.43%	5/13/14	Open	811,000	2,342,884
UBS Securities LLC	0.55%	5/13/14	Open Open	2,326,000 788,000	793,718
Barclays Capital, Inc.	0.60%	7/02/14	Open	1,288,000	1,296,850
Barclays Capital, Inc.	0.60%	7/15/14	Open	1,208,000	1,216,315
Barclays Capital, Inc.	0.44%	9/17/14	Open	1,061,000	1,065,513
Barclays Capital, Inc.	0.55%	9/17/14	Open	1,278,000	1,284,795
Barclays Capital, Inc.	0.60%	9/17/14	Open	489,000	491,836
Barclays Capital, Inc.	0.60%	9/17/14	Open	1,242,000	1,249,204
Barclays Capital, Inc.	0.60%	9/17/14	Open	941,000	946,458
Barclays Capital, Inc.	0.60%	9/17/14	Open	658,000	661,816
Barclays Capital, Inc.	0.60%	9/17/14	Open	716,000	720,153
UBS Securities LLC	0.48%	9/22/14	Open	2,610,000	2,621,936
UBS Securities LLC	0.50%	9/22/14	Open	4,400,000	4,420,961
UBS Securities LLC	0.50%	9/22/14	Open	4,071,094	4,090,488
UBS Securities LLC	0.50%	12/09/14	Open	1,878,000	1,885,603
UBS Securities LLC	0.50%	12/09/14	Open	2,160,000	2,168,745
UBS Securities LLC	0.50%	12/09/14	Open	2,035,000	2,043,239
UBS Securities LLC	0.55%	12/09/14	Open	1,580,000	1,586,397
UBS Securities LLC	0.65%	12/09/14	Open	294,334	294,514
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	344,000	345,473
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	456,000	457,953
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	138,000	138,591
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	1,344,000	1,349,757
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	384,000	385,645
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	397,000	398,700
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	521,000	523,232
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	79,000	79,338
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	473,000	475,026
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	122,000	122,523
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	488,000	490,090
Deutsche Bank Securities, Inc.	0.60%	12/17/14	Open	541,000	543,317
UBS Securities LLC	0.40%	12/18/14	Open	2,857,500	2,865,660
UBS Securities LLC	0.50%	12/18/14	Open	1,234,955	1,239,363
Credit Suisse Securities (USA) LLC	0.40%	12/19/14	Open	1,309,000	1,313,600
Credit Suisse Securities (USA) LLC	0.40%	12/19/14	Open	5,929,000	5,949,834
Credit Suisse Securities (USA) LLC	0.50%	12/19/14	Open	1,426,000	1,431,011
Deutsche Bank Securities, Inc.	0.60%	12/19/14	Open	576,105	577,833
UBS Securities LLC	0.60%	12/19/14	Open	1,050,975	1,055,459
UBS Securities LLC	0.60%	12/19/14	Open	845,813	849,421
UBS Securities LLC	0.65%	12/19/14	Open	1,031,835	1,036,604
Deutsche Bank Securities, Inc.	0.60%	1/06/15	Open	427,000	428,694
Deutsche Bank Securities, Inc.	0.60%	1/13/15	Open	1,523,000	1,528,864
Deutsche Bank Securities, Inc.	0.60%	2/04/15	Open	495,000	496,724
UBS Securities LLC	0.55%	2/06/15	Open	959,669	962,704
Deutsche Bank Securities, Inc.	0.60%	2/11/15	Open	642,000	644,161
UBS Securities LLC	0.55%	2/25/15	Open	655,785	657,669
UBS Securities LLC	0.55%	2/25/15	Open	712,215	714,261
RBC Capital Markets LLC	(1.00%)	3/03/15	Open	240,248	239,033
HSBC Securities (USA), Inc.	0.40%	3/19/15	Open	1,467,857	1,470,565
HSBC Securities (USA), Inc.	0.40%	3/19/15	Open	3,445,714	3,452,070

Deutsche Bank Securities, Inc.	0.60%	3/23/15	Open	520,000	521,404
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,579,000	1,583,184
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	742,000	743,966
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,246,000	1,249,302
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	941,000	943,494
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	824,000	826,184
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,019,000	1,021,700
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,005,000	1,007,663

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#### BlackRock Limited Duration Income Trust (BLW)

As of August 31, 2015, reverse repurchase agreements outstanding were as follows (continued):

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date <sup>1</sup>	Face Value	Interest
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	\$ 821,000	\$ 823,176
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,495,000	1,498,962
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	783,000	785,075
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,444,000	1,447,827
Deutsche Bank Securities, Inc. Deutsche Bank Securities, Inc.	0.60% 0.60%	3/25/15 3/25/15	Open Open	1,085,000 1,541,000	1,087,875 1,545,084
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,585,000	1,589,200
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	710,000	711,882
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,139,000	1,142,018
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	795,000	797,107
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	768,000	770,035
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	967,000	969,563
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	645,000	646,709
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	2,113,000	2,118,599
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,979,000	1,984,244
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	962,000	964,549
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,377,000	1,380,649
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	901,000	903,388
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,082,000	1,084,867
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	708,000	709,876
HSBC Securities (USA), Inc.	0.40%	3/25/15	Open	818,594	820,049
RBC Capital Markets LLC	0.39%	3/25/15	Open	2,361,600	2,365,693
RBC Capital Markets LLC	0.75%	3/26/15	Open	599,400	601,373
RBC Capital Markets LLC	0.75%	3/26/15	Open	987,188	990,437
RBC Capital Markets LLC	0.75%	3/26/15	Open	836,913	839,667
RBC Capital Markets LLC	0.75%	3/26/15	Open	695,460	697,749
UBS Securities LLC	0.65%	3/27/15	Open	1,956,503	1,962,084
UBS Securities LLC	0.65%	3/27/15	Open	2,542,594	2,549,847
UBS Securities LLC	0.65%	3/27/15	Open	675,101	677,027
UBS Securities LLC	0.65%	3/27/15	Open	739,935	742,046
HSBC Securities (USA), Inc.	0.55% 0.55%	3/30/15	Open	692,000	693,628
HSBC Securities (USA), Inc.	0.55%	3/30/15 3/30/15	Open	2,457,000	2,462,781 1,663,906
HSBC Securities (USA), Inc. HSBC Securities (USA), Inc.	0.55%	3/30/15	Open Open	1,660,000 2,224,000	2,229,233
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	975,000	977,294
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	702,000	703,652
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	525,000	526,235
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	579,000	580,362
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	357,000	357,840
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	517,000	518,216
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	816,000	817,920
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	2,478,000	2,483,830
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	3,487,000	3,495,204
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	330,000	330,776
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	161,000	161,379
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	816,000	817,920
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	833,000	835,138
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	853,000	855,189
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	923,000	925,369
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	966,000	968,479
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	2,703,000	2,709,938
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	1,288,000	1,291,306
HSBC Securities (USA), Inc.	0.60%	3/30/15	Open	355,000	355,911
HSBC Securities (USA), Inc.	0.65%	3/30/15	Open	702,000	703,952

HSBC Securities (USA), Inc.	0.65%	3/30/15	Open	632,000	633,757
HSBC Securities (USA), Inc.	0.65%	3/30/15	Open	960,000	962,669
HSBC Securities (USA), Inc.	0.55%	3/31/15	Open	2,857,000	2,863,722
HSBC Securities (USA), Inc.	0.55%	4/01/15	Open	591,874	593,257
HSBC Securities (USA), Inc.	0.60%	4/02/15	Open	595,920	597,430
Barclays Capital, Inc.	0.60%	4/06/15	Open	1,244,000	1,253,558
Barclays Capital, Inc.	0.60%	4/06/15	Open	567,720	569,120
RBC Capital Markets LLC	0.50%	4/08/15	Open	427,455	428,322
RBC Capital Markets LLC	0.75%	4/08/15	Open	376,125	377,269

See Notes to Financial Statements.

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#### BlackRock Limited Duration Income Trust (BLW)

As of August 31, 2015, reverse repurchase agreements outstanding were as follows (continued):

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Face Value Including Accrued Interest
RBC Capital Markets LLC	0.75%	4/08/15	Open	\$ 486,850	\$ 488,331
UBS Securities LLC	0.55%	4/08/15	Open	471,263	472,314
UBS Securities LLC	0.55%	4/09/15	Open	674,725	676,220
UBS Securities LLC	0.55%	4/09/15	Open	469,676	470,717
UBS Securities LLC	0.55%	4/09/15	Open	612,893	614,250
UBS Securities LLC	0.55%	4/09/15	Open	628,215	629,607
HSBC Securities (USA), Inc.	0.55%	4/10/15	Open	1,845,304	1,849,363
Deutsche Bank Securities, Inc.	0.70%	4/17/15	Open	1,750,000	1,754,662
Deutsche Bank Securities, Inc.	0.70%	4/17/15	Open	646,000	647,721
Deutsche Bank Securities, Inc.	0.70%	4/17/15	Open	473,000	474,260
Deutsche Bank Securities, Inc.	0.70%	4/22/15	Open	1,095,000	1,097,811
RBC Capital Markets LLC	0.39%	4/22/15	Open	1,743,700	1,746,193
RBC Capital Markets LLC	0.65%	4/22/15	Open	422,470	423,477
RBC Capital Markets LLC	0.65%	4/22/15	Open	521,875	523,119
RBC Capital Markets LLC	0.65%	4/22/15	Open	417,490	418,485
Deutsche Bank Securities, Inc.	0.65%	4/23/15	Open	2,148,000	2,153,081
Deutsche Bank Securities, Inc.			·		