

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

Form N-Q

July 27, 2016

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-21413

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 52nd Street, New York, NY 10055

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

Date of fiscal year end: 08/31/2016

Date of reporting period: 05/31/2016

Item 1 Schedule of Investments

Consolidated Schedule of Investments May 31, 2016 (Unaudited) 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. (b)	23,849	\$ 1,193
GEO Specialty Chemicals, Inc.	143,928	7,196
		8,389
Diversified Financial Services 0.0%		
Kcad Holdings I Ltd.	309,827,230	3,098
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc. (c)	14,906	57,761
Oil, Gas & Consumable Fuels 0.0%		
Southcross Holdings LP	99	31,185
Vantage Drilling International	189	
		31,185
Semiconductors & Semiconductor Equipment 0.0%		
SunPower Corp.	1,860	32,606
Total Common Stocks 0.0%		133,039

	Par	
Asset-Backed Securities (b)(d) 3.3%	(000)	
ALM Loan Funding:		
Series 2012-5A, Class BR, 3.63%, 10/18/27	USD 250	244,150
Series 2013-7RA, Class C, 4.09%, 4/24/24	825	786,924
Series 2013-7RA, Class D, 5.64%, 4/24/24	900	845,515
ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26	463	427,185
ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class B, 3.53%, 7/15/27	1,000	970,638
ALM XVII Ltd., Series 2015-17A, Class C1, 4.75%, 1/15/28	500	476,735
AMMC CLO Ltd., Series 2014-15A, Class D, 4.86%, 12/09/26	250	231,875
Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25	1,000	915,843
Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26	350	331,262
Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26	860	763,001
Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24	1,350	1,264,079
Atrium X, Series 10A, Class D, 4.13%, 7/16/25	250	225,199

Asset-Backed Securities	Par (000)	Value
Asset-Backed Securities (continued)		
Atrium XII, Series 12A, Class D, 4.54%, 10/22/26	USD 250	\$ 235,975
Benefit Street Partners CLO VIII, Ltd., Series 2015-8A:		
Class B, 3.32%, 1/20/28	500	491,780
Class C, 4.22%, 1/20/28	500	464,558
BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25	500	466,486
Carlyle Global Market Strategies CLO Ltd.:		
Series 2012-4A, Class D, 5.13%, 1/20/25	700	685,175
Series 2013-1A, Class C, 4.63%, 2/14/25	250	237,967
CIFC Funding Ltd.:		
Series 2013-4A, Class D, 4.17%, 11/27/24	250	235,575
Series 2014-2A, Class A3L, 3.51%, 5/24/26	280	273,933
Series 2014-3A, Class C1, 3.44%, 7/22/26	250	242,495
LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e)	1,000	634,682
Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25	620	551,245
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26	500	451,386
OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23	500	483,252
OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26	250	220,868
Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25	500	473,408
Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26	250	243,887
Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25	250	231,032
Sound Point CLO Ltd., Series 2014-3A, Class D, 4.24%, 1/23/27	1,000	878,396

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Treman Park CLO LLC, Series 2015-1A, Class D, 4.49%, 4/20/27	1,400	1,316,000
Voya CLO Ltd., Series 2014-4A, Class C, 4.63%, 10/14/26	1,000	904,478

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

MAY 31, 2016

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Consolidated Schedule of Investments (continued)

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

		Par (000)	Value
Asset-Backed Securities			
Asset-Backed Securities (continued)			
Webster Park CLO Ltd., Series 2015-1A, Class C, 4.56%, 1/20/27	USD	500	\$ 487,645
Wind River CLO, Ltd., Series 2012-1A Class D, 5.63%, 1/15/24		250	252,175
Total Asset-Backed Securities			17,944,804
Corporate Bonds			
Airlines 0.7%			
American Airlines Pass-Through Trust, Series 2013-2, Class C, 6.00%, 1/15/17 (b)		1,125	1,141,946
Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18		157	163,369
US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 6/03/18		2,605	2,676,637
			3,981,952
Banks 0.0%			
CIT Group, Inc., 5.00%, 8/01/23		135	137,700
Capital Markets 0.2%			
Blackstone CQP Holdco LP, 2.32%, 3/19/19		988	985,901
Chemicals 0.3%			
GEO Specialty Chemicals, Inc., 7.50%, 10/30/18 (f)		1,619	1,671,229
Commercial Services & Supplies 0.4%			
ADT Corp., 4.13%, 6/15/23		2,004	1,863,720
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 3.42%, 12/01/17 (d)		295	296,106
			2,159,826
Communications Equipment 0.1%			
Avaya, Inc., 7.00%, 4/01/19 (b)		740	536,500
Containers & Packaging 0.4%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. (b)(d):			
3.65%, 12/15/19		1,425	1,428,563
3.88%, 5/15/21		1,108	1,110,770
			2,539,333
Corporate Bonds			
Health Care Equipment & Supplies 0.1%			
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b)	USD	315	\$ 282,713
Health Care Providers & Services 0.3%			
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b)		390	401,458
Tenet Healthcare Corp., 4.15%, 6/15/20 (b)(d)		1,375	1,368,125
			1,769,583
Hotels, Restaurants & Leisure 0.0%			
Tropicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c)		120	
Independent Power and Renewable Electricity Producers 0.3%			
NRG Energy, Inc., 6.25%, 7/15/22		1,505	1,478,193
Media 1.9%			
Alice Financing SA (b):			
6.63%, 2/15/23		550	550,000
7.50%, 5/15/26		835	832,913
Alice US Finance I Corp., 5.38%, 7/15/23 (b)		1,225	1,246,903
Charter Communications Operating LLC/Charter Communications Operating Capital, 4.91%, 7/23/25 (b)		1,870	2,000,195
Clear Channel Worldwide Holdings, Inc., 6.50%, 11/15/22		1,671	1,677,266
Numericable Group SA (b):			
6.00%, 5/15/22		842	838,211
6.25%, 5/15/24		1,040	1,011,400
7.38%, 5/01/26		2,010	2,027,587

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		10,184,475
Metals & Mining 0.4%		
Freeport-McMoRan, Inc., 2.38%, 3/15/18	2,115	2,051,550
Oil, Gas & Consumable Fuels 0.9%		
Carrizo Oil & Gas, Inc., 7.50%, 9/15/20	85	85,213
Cheniere Corpus Christi Holdings LLC, 7.00%, 6/30/24 (b)	670	686,750
Concho Resources, Inc., 5.50%, 4/01/23	80	80,000
CONSOL Energy, Inc., 5.88%, 4/15/22	662	539,530
Continental Resources, Inc., 3.80%, 6/01/24	90	78,525
CrownRock LP/CrownRock Finance, Inc., 7.13%, 4/15/21 (b)	80	82,800

Consolidated Schedule of Investments (continued)

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

		Par	
		(000)	Value
Corporate Bonds			
Oil, Gas & Consumable Fuels (continued)			
Denbury Resources, Inc., 9.00%, 5/15/21 (b)	USD	145	\$ 142,644
MEG Energy Corp., 7.00%, 3/31/24 (b)		550	423,500
Newfield Exploration Co., 5.63%, 7/01/24		80	79,600
NGPL PipeCo LLC, 7.12%, 12/15/17 (b)		381	398,621
Oasis Petroleum, Inc., 6.88%, 3/15/22		150	138,000
QEP Resources, Inc., 6.88%, 3/01/21		90	90,450
RSP Permian, Inc., 6.63%, 10/01/22		85	87,762
Sabine Pass Liquefaction LLC, 5.63%, 4/15/23		1,535	1,550,350
Vantage Drilling International, 10.00%, 12/31/20		3	
Whiting Petroleum Corp., 5.75%, 3/15/21		345	292,387
WPX Energy, Inc., 6.00%, 1/15/22		305	274,500
			5,030,632
Total Corporate Bonds 6.0%			32,809,587
Floating Rate Loan Interests (d)			
Aerospace & Defense 1.4%			
BE Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21		2,217	2,225,259
Engility Corp., 2nd Lien Term Loan, 12.00%, 5/30/21		596	591,396
Transdigm, Inc.:			
2015 Term Loan E, 3.50%, 5/14/22		871	866,879
Term Loan C, 3.75%, 2/28/20		2,948	2,946,829
Term Loan D, 3.75%, 6/04/21		1,145	1,144,566
			7,774,929
Air Freight & Logistics 0.8%			
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21		968	824,531
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21		1,001	852,797
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21		157	133,832
CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21		1,383	1,177,888
		Par	
Floating Rate Loan Interests			
		(000)	Value
Air Freight & Logistics (continued)			
XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21	USD	1,332	\$ 1,341,650
			4,330,698
Airlines 0.6%			
Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18		1,404	1,406,901
Northwest Airlines, Inc.:			
2.75%, 3/10/17		261	258,280
2.13%, 9/10/18		598	581,879
US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19		1,116	1,115,779
			3,362,839
Auto Components 2.1%			
Autoparts Holdings Ltd.:			
1st Lien Term Loan, 7.00%, 7/29/17		2,541	2,345,047
2nd Lien Term Loan, 11.00%, 1/29/18		907	694,606
Dayco Products LLC, Term Loan B, 5.25%, 12/12/19		874	860,713
FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19		1,524	1,310,479
Gates Global, Inc., Term Loan B, 4.25%, 7/06/21		4,911	4,746,688
Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19		873	872,770
GPX International Tire Corp., Term Loan (a)(c):			
0.00%, 3/31/12		1,097	

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PIK, 0.00%, 3/30/12 (e)(g)	18	
Schaeffler AG, Term Loan B, 4.25%, 5/15/20	434	436,621
		11,266,924
Automobiles 0.6%		
FCA US LLC, Term Loan B:		
2018, 3.25%, 12/31/18	475	474,905
3.50%, 5/24/17	2,706	2,709,213
		3,184,118
Banks 0.3%		
Redtop Acquisitions Ltd.:		
1st Lien Term Loan, 4.50%, 12/03/20	1,139	1,136,419
2nd Lien Term Loan, 8.25%, 6/03/21	303	283,834
		1,420,253

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Consolidated Schedule of Investments (continued)

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

	Par	
	(000)	Value
Floating Rate Loan Interests		
Biotechnology 0.2%		
AMAG Pharmaceuticals, Inc., 2015 1st Lien Term Loan, 4.75%, 8/13/21	USD 824	\$ 817,696
Building Materials 0.5%		
USAGM HoldCo LLC:		
2015 2nd Lien Term Loan, 9.50%, 7/28/23	645	583,725
2015 Term Loan, 4.75%, 7/28/22	2,448	2,381,456
		2,965,181
Building Products 2.8%		
Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20	1,191	1,172,710
CPG International, Inc., Term Loan, 4.75%, 9/30/20	5,153	5,139,866
GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21	1,183	1,161,722
Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21	1,890	1,895,084
Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21	928	927,666
Quikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20	2,219	2,223,982
Wilsonart LLC:		
Incremental Term Loan B2, 4.00%, 10/31/19	494	492,813
Term Loan B, 4.00%, 10/31/19	2,268	2,264,501
		15,278,344
Capital Markets 0.9%		
Affinor Group, Inc., Term Loan B, 6.75%, 4/30/18	644	587,300
American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17	861	859,642
RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20	3,360	3,371,433
		4,818,375
Chemicals 4.3%		
Allnex (Luxembourg) & Cy SCA, Term Loan B1, 4.50%, 10/03/19	1,085	1,080,025
Allnex USA, Inc., Term Loan B2, 4.50%, 10/03/19	563	560,373
Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20	2,028	2,031,464
CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/30/20	115	114,647
	Par	
Floating Rate Loan Interests		
Chemicals (continued)		
Charter NEX US Holdings, Inc., Term Loan B, 5.25%, 2/07/22	USD 970	\$ 966,769
Chemours Co., Term Loan B, 3.75%, 5/12/22	1,131	1,108,398
Chemtura Corp., Term Loan B, 3.50%, 8/27/16	243	242,725
Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19	304	261,451
Huntsman International LLC:		
2013 Incremental Term Loan, 3.75%, 10/01/21	1,367	1,371,800
2016 Term Loan B, 4.25%, 4/01/23	800	805,336
Klockner-Pentaplast of America, Inc., Term Loan, 5.00%, 4/28/20	1,147	1,148,715
MacDermid, Inc.:		
1st Lien Term Loan, 5.50%, 6/07/20	1,691	1,685,129
Term Loan B2, 5.50%, 6/07/20	144	143,161
Term Loan B3, 5.50%, 6/07/20	3,275	3,265,287
OXEA Finance LLC, Term Loan B2, 4.25%, 1/15/20	2,486	2,446,893
PQ Corp., Term Loan, 5.75%, 11/04/22	1,020	1,028,221
Royal Holdings, Inc.:		
2015 1st Lien Term Loan, 4.50%, 6/19/22	1,126	1,125,643
2015 2nd Lien Term Loan, 8.50%, 6/19/23	465	441,364
Solenis International LP:		
1st Lien Term Loan, 4.25%, 7/31/21	1,522	1,509,057
2nd Lien Term Loan, 7.75%, 7/31/22	1,725	1,558,969
Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20	523	520,019
		23,415,446

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Commercial Services & Supplies 7.6%

ADMI Corp., 2015 Term Loan B, 5.25%, 4/30/22	1,165	1,165,458
ADS Waste Holdings, Inc., Term Loan B2, 3.75%, 10/09/19	3,075	3,067,727
ARAMARK Corp.:		
Term Loan E, 3.25%, 9/07/19	1,986	1,989,274
Term Loan F, 3.25%, 2/24/21	852	853,025
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20	2,839	2,759,475

Consolidated Schedule of Investments (continued)

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

	Par	(000)	Value
Floating Rate Loan Interests			
Commercial Services & Supplies (continued)			
Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21	USD	4,202	\$ 4,210,933
Connolly Corp.:			
1st Lien Term Loan, 4.50%, 5/14/21		3,778	3,771,626
2nd Lien Term Loan, 8.00%, 5/14/22		1,500	1,458,750
Creative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21		948	950,768
Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21		1,008	1,007,672
GCA Services Group, Inc., 2016 Term Loan, 5.75%, 3/01/23		1,900	1,910,697
KAR Auction Services, Inc.:			
Term Loan B2, 3.94%, 3/11/21		1,333	1,337,238
Term Loan B3, 4.25%, 3/09/23		1,770	1,780,319
Koosharem LLC, Exit Term Loan, 7.50%, 5/16/20		1,430	1,183,081
Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19		1,323	1,233,325
Prime Security Services Borrower LLC, 2016 Incremental Term Loan B1, 5.50%, 5/02/22		445	449,081
PSSI Holdings LLC, Term Loan B, 5.00%, 12/02/21		1,625	1,623,297
Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19		4,540	4,469,123
TruGreen Limited Partnership, 1st Lien Term Loan B, 6.50%, 4/13/23		1,015	1,021,344
US Ecology, Inc., Term Loan, 3.75%, 6/17/21		664	664,660
Waste Industries USA, Inc., Term Loan B, 4.25%, 2/27/20		2,110	2,118,391
West Corp., Term Loan B10, 3.25%, 6/30/18		2,461	2,458,486
			41,483,750
Communications Equipment 1.9%			
Applied Systems, Inc.:			
1st Lien Term Loan, 4.25%, 1/25/21		776	774,586
2nd Lien Term Loan, 7.50%, 1/24/22		376	373,188
CommScope, Inc., Term Loan B5, 3.83%, 12/29/22		910	911,946
Riverbed Technology, Inc., 2016 Term Loan B, 5.75%, 4/24/22		931	933,501
Telesat Canada:			
Term Loan A, 3.00%, 3/28/17	CAD	1,781	1,351,541
	Par		
Floating Rate Loan Interests			
Communications Equipment (continued)			
Telesat Canada (continued):			
Term Loan B2, 3.50%, 3/28/19	USD	254	\$ 254,105
Zayo Group LLC:			
Term Loan B, 3.75%, 5/06/21		4,710	4,713,985
Term Loan B2, 4.50%, 5/06/21		951	955,204
			10,268,056
Construction & Engineering 0.3%			
AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21		528	529,888
CNT Holdings III Corp, Term Loan B, 5.25%, 1/22/23		1,335	1,342,516
			1,872,404
Construction Materials 1.6%			
Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20		3,569	3,569,323
HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21		3,737	3,740,150
Headwaters, Inc., Term Loan B, 4.50%, 3/24/22		730	735,113
McJunkin Red Man Corp., Term Loan, 5.00%, 11/08/19		439	427,156
			8,471,742
Containers & Packaging 2.2%			
Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19		1,823	1,825,933
Berry Plastics Holding Corp.:			
Term Loan E, 3.75%, 1/06/21		1,246	1,249,478
Term Loan F, 4.00%, 10/01/22		6,429	6,453,596

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BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20	2,478	2,477,108
		12,006,115
Distributors 0.5%		
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20	1,632	1,632,693
American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21	942	914,464
		2,547,157
Diversified Consumer Services 4.1%		
Allied Security Holdings LLC:		
1st Lien Term Loan, 4.25%, 2/12/21	2,835	2,834,739
2nd Lien Term Loan, 8.00%, 8/13/21	1,417	1,418,659

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Consolidated Schedule of Investments (continued)

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

	Par		
	(000)	Value	
Floating Rate Loan Interests			
Diversified Consumer Services (continued)			
AssuredPartners, Inc., 2015 1st Lien Term Loan, 5.75%, 10/21/22	USD 3,144	\$ 3,144,450	
Bright Horizons Family Solutions, Inc.:			
Incremental Term Loan B1, 4.25%, 1/30/20	237	237,742	
Term Loan B, 3.75%, 1/30/20	2,733	2,744,120	
CT Technologies Intermediate Holdings, Inc., 1st Lien Term Loan, 5.25%, 12/01/21	1,193	1,174,222	
Laureate Education, Inc., Term Loan B, 5.00%, 6/15/18	298	289,278	
ROC Finance LLC, Term Loan, 5.00%, 6/20/19	1,698	1,623,712	
ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21	7,477	7,505,312	
Wand Intermediate I LP, 1st Lien Term Loan, 4.75%, 9/17/21	1,396	1,395,869	
		22,368,103	
Diversified Financial Services 2.1%			
AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22	1,910	1,915,653	
Diamond US Holding LLC, Term Loan B, 4.75%, 12/17/21	963	947,167	
Jefferies Finance LLC, Term Loan, 4.50%, 5/14/20	2,754	2,712,875	
Onex Wizard US Acquisition, Inc., Term Loan, 4.25%, 3/13/22	549	548,930	
Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18	3,512	3,524,830	
SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20	1,765	1,767,961	
		11,417,416	
Diversified Telecommunication Services 3.7%			
Hawaiian Telcom Communications, Inc., Term Loan B, 5.25%, 6/06/19	2,669	2,663,909	
Integra Telecom, Inc.:			
2015 1st Lien Term Loan, 5.25%, 8/14/20	2,261	2,177,982	
2nd Lien Term Loan, 9.75%, 2/12/21	750	708,156	
Level 3 Financing, Inc.:			
2013 Term Loan B, 4.00%, 1/15/20	10,260	10,293,345	
2019 Term Loan, 4.00%, 8/01/19	3,105	3,111,750	
	Par		
Floating Rate Loan Interests			
Diversified Telecommunication Services (continued)			
Telenet International Finance Sarl, Term Loan AD, 4.25%, 6/30/24	USD 1,425	\$ 1,431,324	
		20,386,466	
Electrical Equipment 0.9%			
Texas Competitive Electric Holdings Co. LLC:			
DIP Term Loan, 3.75%, 11/07/16	4,496	4,496,075	
Extended Term Loan, 4.92%, 10/10/17 (a)(c)	1,710	534,375	
		5,030,450	
Electronic Equipment, Instruments & Components 0.5%			
CDW LLC, Term Loan, 3.25%, 4/29/20	1,715	1,716,524	
CPI Acquisition, Inc., Term Loan B, 5.50%, 8/17/22	787	763,535	
		2,480,059	
Energy Equipment & Services 0.3%			
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20	767	767,028	
Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21	1,224	909,929	
		1,676,957	
Food & Staples Retailing 2.6%			
Albertsons LLC, Term Loan B4, 5.50%, 8/25/21	3,988	3,986,672	
Hostess Brands LLC:			
1st Lien Term Loan, 4.50%, 8/03/22	2,179	2,186,306	
2nd Lien Term Loan, 8.50%, 8/03/23	516	511,244	

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Rite Aid Corp.:		
5.75%, 8/21/20	1,040	1,042,600
4.88%, 6/21/21	1,630	1,632,037
Supervalu, Inc., Refinancing Term Loan B, 5.50%, 3/21/19	407	407,264
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19	4,452	4,453,742
		14,219,865