Eaton Vance Floating-Rate Income Trust Form N-CSRS January 26, 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: 811-21574

Eaton Vance Floating-Rate Income Trust

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number)

May 31

Date of Fiscal Year End

November 30, 2014

Date of Reporting Period

Item 1. Reports to Stockholders

Floating-Rate Income Trust

(EFT)

Semiannual Report

November 30, 2014

Commodity Futures Trading Commission Registration. Effective December 31, 2012, the Commodity Futures Trading Commission (CFTC) adopted certain regulatory changes that subject registered investment companies and advisers to regulation by the CFTC if a fund invests more than a prescribed level of its assets in certain CFTC-regulated instruments (including futures, certain options and swap agreements) or markets itself as providing investment exposure to such instruments. The Fund has claimed an exclusion from the definition of the term—commodity pool operator—under the Commodity Exchange Act. Accordingly, neither the Fund nor the adviser with respect to the operation of the Fund is subject to CFTC regulation. Because of its management of other strategies, the Fund s adviser is registered with the CFTC as a commodity pool operator and a commodity trading advisor.

Fund shares are not insured by the FDIC and are not deposits or other obligations of, or guaranteed by, any depository institution. Shares are subject to investment risks, including possible loss of principal invested.

Semiannual Report November 30, 2014

Eaton Vance

Floating-Rate Income Trust

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Floating-Rate Income Trust

November 30, 2014

Performance 1,2

Portfolio Managers Scott H. Page, CFA and Ralph Hinckley, CFA

% Average Annual Total Returns	Inception Date	Six Months	One Year	Five Years	Ten Years
Fund at NAV	06/29/2004	0.62%	3.01%	9.25%	5.62%
Fund at Market Price		3.33	1.27	8.50	4.69
S&P/LSTA Leveraged Loan Index		0.86%	3.37%	6.45%	5.08%
% Premium/Discount to NAV ³					
					9.30%
Distributions ⁴					
Total Distributions per share for the period					\$ 0.441
Distribution Rate at NAV					5.73%
Distribution Rate at Market Price					6.32%
% Total Leverage ⁵					
Borrowings					29.82%
Variable Rate Term Preferred Shares (VRTP Shares)					7.95

See Endnotes and Additional Disclosures in this report.

Past performance is no guarantee of future results. Returns are historical and are calculated by determining the percentage change in net asset value (NAV) or market price (as applicable) with all distributions reinvested and includes management fees and other expenses. Fund performance at market price will differ from its results at NAV due to factors such as changing perceptions about the Fund, market conditions, fluctuations in supply and demand for Fund shares, or changes in Fund distributions. Investment return and principal value will fluctuate so that shares, when sold, may be worth more or less than their original cost. Performance less than one year is cumulative. Performance is for the stated time period only; due to market volatility, current Fund performance may be lower or higher than the quoted return. For performance as of the most recent month-end, please refer to eatonvance.com.

Floating-Rate Income Trust

November 30, 2014

Fund Profile

Top 10 Issuers (% of total investments)⁶

Asurion, LLC	1.1%
H.J. Heinz Company	1.0
Dell, Inc.	0.9
Laureate Education, Inc.	0.9
SunGard Data Systems, Inc.	0.8
Intelsat Jackson Holdings S.A.	0.8
Valeant Pharmaceuticals International, Inc.	0.8
MEG Energy Corp.	0.8
Biomet, Inc.	0.8
Chrysl er Group, LLC	0.8
Total	8.7%
Top 10 Sectors (% of total investments) ⁶	
Health Care	10.4%
Business Equipment and Services	7.7
Electronics/Electrical	7.1
Retailers (Except Food and Drug)	5.6
Chemicals and Plastics	5.0
Food Products	4.8
Oil and Gas	4.0
Financial Intermediaries	3.9
Cable and Satellite Television	3.7
Lodging and Casinos	3.6
Total	55.8%

Credit Quality (% of bond and loan holdings)⁷

 $See\ End notes\ and\ Additional\ Disclosures\ in\ this\ report.$

Floating-Rate Income Trust

November 30, 2014

Endnotes and Additional Disclosures

- ¹ S&P/LSTA Leveraged Loan Index is an unmanaged index of the institutional leveraged loan market. Unless otherwise stated, index returns do not reflect the effect of any applicable sales charges, commissions, expenses, taxes or leverage, as applicable. It is not possible to invest directly in an index.
- ² Performance results reflect the effects of leverage. The Fund s performance for certain periods reflect the effects of expense reductions. Absent these reductions, performance would have been lower. Performance since inception for an index, if presented, is the performance since the Fund s or oldest share class inception, as applicable.
- ³ The shares of the Fund often trade at a discount or premium from their net asset value. The discount or premium of the Fund may vary over time and may be higher or lower than what is quoted in this report. For up-to-date premium/discount information, please refer to http://eatonvance.com/closedend.
- ⁴ The Distribution Rate is based on the Fund s last regular distribution per share in the period (annualized) divided by the Fund s NAV or market price at the end of the period. The Fund s distributions may be comprised of amounts characterized for federal income tax purposes as tax-exempt income, qualified and non-qualified ordinary dividends, capital gains and nondividend distributions, also known as return of capital. For additional information about nondividend distributions, please refer to Eaton Vance Closed-End Fund Distribution Notices (19a) posted on our website, eatonvance.com. The Fund will determine the federal income tax character of distributions paid to a shareholder after the end of the calendar year. This is reported on the IRS form 1099-DIV and provided to the shareholder shortly after each year-end. For information about the tax character of distributions made in prior calendar years, please refer to Performance-Tax Character of Distributions on the Fund s webpage available at www.eatonvance.com. The Fund s distributions are determined by the investment adviser based on its current assessment of the Fund s long-term return potential. As portfolio and market conditions change, the rate of distributions paid by the Fund could change.
- ⁵ Leverage represents the liquidation value of the Fund s VRTP Shares and borrowings outstanding as a percentage of Fund net assets applicable to common shares plus VRTP Shares and borrowings outstanding. Use of leverage creates an opportunity for income, but creates risks including greater price volatility. The cost of leverage rises and falls with changes in short-term interest rates. The Fund may be required to maintain prescribed asset coverage for its leverage and may be required to reduce its leverage at an inopportune time.
- ⁶ Excludes cash and cash equivalents.
- Ratings are based on Moody s, S&P or Fitch, as applicable. If securities are rated differently by the ratings agencies, the higher rating is applied. Ratings, which are subject to change, apply to the creditworthiness of the issuers of the underlying securities and not to the Fund or its shares. Credit ratings measure the quality of a bond based on the issuer s creditworthiness, with ratings ranging from AAA, being the highest, to D, being the lowest based on S&P s measures. Ratings of BBB or higher by S&P or Fitch (Baa or higher by Moody s) are considered to be investment-grade quality. Credit ratings are based largely on the ratings agency s analysis at the time of rating. The rating assigned to any particular security is not necessarily a reflection of the issuer s current financial condition and does not necessarily reflect its assessment of the volatility of a security s market value or of the liquidity of an investment in the security. Holdings designated as Not Rated are not rated by the national ratings agencies stated above.

Fund profile subject to change due to active management.

Floating-Rate Income Trust

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Portfolio of Investments (Unaudited)

Senior Floating-Rate Interests 142.7%)

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Aerospace and Defense 2.2%		
Atlantic Aviation FBO, Inc. Term Loan, 3.25%, Maturing June 1, 2020	717	\$ 710,625
BE Aerospace, Inc.	717	Ψ 710,023
Term Loan, Maturing November 19, 2021 ⁽²⁾	1,150	1,154,432
DAE Aviation Holdings, Inc. Term Loan, 5.00%, Maturing November 2, 2018	758	765,743
Ducommun Incorporated	730	705,745
Term Loan, 4.75%, Maturing June 28, 2017	759	763,826
IAP Worldwide Services, Inc. Revolving Loan, Maturing July 18, 2018 ⁽²⁾	325	325,245
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽³⁾	449	359,131
Silver II US Holdings, LLC		
Term Loan, 4.00%, Maturing December 13, 2019 Standard Aero Limited	2,098	2,055,173
Term Loan, 5.00%, Maturing November 2, 2018	344	347,137
Transdigm, Inc.		
Term Loan, 3.75%, Maturing February 28, 2020 Term Loan, 3.75%, Maturing June 4, 2021	5,313 2,045	5,278,031 2,031,182
1 Chil Loali, 5.75 %, Waturing Julie 4, 2021	2,043	2,031,162
		\$ 13,790,525
Automotive 5.7%		
Affinia Group Intermediate Holdings, Inc.	1 202	e 1210.051
Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc.	1,303	\$ 1,310,051
Term Loan, 3.75%, Maturing August 23, 2019 Chrysler Group, LLC	2,936	2,931,671
Term Loan, 3.50%, Maturing May 24, 2017	5,444	5,426,722
Term Loan, 3.25%, Maturing December 31, 2018	2,313	2,301,230
CS Intermediate Holdco 2, LLC Term Loan, 4.00%, Maturing April 4, 2021	698	694,868
Dayco Products, LLC		
Term Loan, 5.25%, Maturing December 12, 2019	1,092	1,091,750
Federal-Mogul Holdings Corporation Term Loan, 4.75%, Maturing April 15, 2021	4,339	4,334,478
Goodyear Tire & Rubber Company (The)	.,007	.,,.,0
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	7,450	7,475,144
INA Beteiligungsgesellschaft GmbH		

Term Loan, 4.25%, Maturing May 15, 2020	1,125	1,129,500
MPG Holdco I, Inc. Term Loan, 4.50%, Maturing October 20, 2021	2,950	2,965,673
TI Group Automotive Systems, LLC Term Loan, 4.25%, Maturing July 2, 2021	948 Principal	945,256
Borrower/Tranche Description	Amount* (000 s omitted)	Value
Automotive (continued) Tower Automotive Holdings USA, LLC Term Loan, 4.00%, Maturing April 23, 2020 Veyance Technologies, Inc. Term Loan, 5.25%, Maturing September 8, 2017	887 2,962	\$ 884,345 2,964,092
Visteon Corporation Term Loan, 3.50%, Maturing April 9, 2021	1,172	1,163,272
		\$ 35,618,052
Beverage and Tobacco 0.3% Flavors Holdings, Inc. Term Loan, 6.75%, Maturing April 3, 2020 Term Loan - Second Lien, 11.00%, Maturing October 3, 2021	875 1,000	\$ 848,750 965,000
		\$ 1,813,750
Brokerage / Securities Dealers / Investment Houses 0.1% American Beacon Advisors, Inc. Term Loan, 4.75%, Maturing November 22, 2019	477	\$ 477,158 \$ 477,158
Building and Development 1.4% ABC Supply Co., Inc.		
Term Loan, 3.50%, Maturing April 16, 2020 CPG International, Inc.	1,386	\$ 1,362,611
Term Loan, 4.75%, Maturing September 30, 2020 Gates Global, Inc.	668	669,503
Term Loan, 4.25%, Maturing July 5, 2021 Quikrete Holdings, Inc.	1,675	1,660,942
Term Loan, 4.00%, Maturing September 28, 2020 RE/MAX International, Inc. Term Loan, 4.00%, Maturing July 31, 2020	1,023 1,802	1,017,483 1,783,089
Realogy Corporation Term Loan, 3.75%, Maturing March 5, 2020	985	982,594
Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing January 30, 2019	538	540,291
WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017	680	681,841
		\$ 8,698,354
Business Equipment and Services 12.4%		
Acosta Holdco, Inc. Term Loan, 5.00%, Maturing September 26, 2021	3,725	\$ 3,747,700
Altisource Solutions S.a.r.l. Term Loan, 4.50%, Maturing December 9, 2020	3,050	2,684,154

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Borrower/Tranche Description	Principal Amount* (000 s omitted) Value
Business Equipment and Services (continued)		
AVSC Holding Corp.		
Term Loan, 4.50%, Maturing January 24, 2021	473	\$ 473,659
BakerCorp International, Inc.		
Term Loan, 4.25%, Maturing February 14, 2020	1,891	1,841,806
Brickman Group Ltd., LLC		
Term Loan, 4.00%, Maturing December 18, 2020	918	909,863
Brock Holdings III, Inc.	1.104	1.164.046
Term Loan, 6.00%, Maturing March 16, 2017	1,184	1,164,046
CCC Information Services, Inc.	102	407.465
Term Loan, 4.00%, Maturing December 20, 2019	492	487,465
Ceridian, LLC	690	(75.051
Term Loan, 4.50%, Maturing May 9, 2017	680	675,951
ClientLogic Corporation	1 700	1 745 201
Term Loan, 7.48%, Maturing January 30, 2017 Corporate Capital Trust, Inc.	1,790	1,745,291
Term Loan, 4.00%, Maturing May 15, 2019	1,045	1,045,377
CPM Acquisition Corp.	1,043	1,045,577
Term Loan, 6.25%, Maturing August 29, 2017	519	517.990
Term Loan - Second Lien, 10.25%, Maturing March 1, 2018	1,000	1,007,500
Crossmark Holdings, Inc.	1,000	1,007,500
Term Loan, 4.50%, Maturing December 20, 2019	1,012	992,303
Education Management, LLC	1,012	JJ2,303
Term Loan, 9.25%, Maturing March 30, 2018 ⁽⁴⁾	2,318	1,042,987
EIG Investors Corp.	2,510	1,0.2,>07
Term Loan, 5.00%, Maturing November 9, 2019	2,681	2,684,395
Emdeon Business Services, LLC	,	,,
Term Loan, 3.75%, Maturing November 2, 2018	1,614	1,608,611
Expert Global Solutions, Inc.		
Term Loan, 8.50%, Maturing April 3, 2018	709	708,730
Extreme Reach, Inc.		
Term Loan, 6.75%, Maturing February 7, 2020	810	812,359
Garda World Security Corporation		
Term Loan, 4.00%, Maturing November 6, 2020	121	119,588
Term Loan, 4.00%, Maturing November 6, 2020	473	467,482
Term Loan, 5.03%, Maturing November 6, 2020	CAD 693	598,459
Genpact International, Inc.		
Term Loan, 3.50%, Maturing August 30, 2019	1,769	1,772,758
IMS Health Incorporated		
Term Loan, 3.50%, Maturing March 17, 2021	2,175	2,151,300
Information Resources, Inc.		
Term Loan, 4.75%, Maturing September 30, 2020	1,337 Principal Amount*	1,346,524
Borrower/Tranche Description	(000 s omitted)	Value
Dollower, Trunche Description	(ooo somittee)	v and C

Business Equipment and Services (continued)			
ION Trading Technologies S.a.r.l.	EUR	1,397	\$ 1,740,027
Term Loan, 4.50%, Maturing June 10, 2021 Term Loan - Second Lien, 7.25%, Maturing June 10, 2022	EUK	1,000	985,000
KAR Auction Services, Inc.		1,000	983,000
Term Loan, 3.50%, Maturing March 11, 2021		3,091	3,077,989
Kronos Incorporated		3,091	3,077,969
Term Loan, 4.50%, Maturing October 30, 2019		2,686	2,694,426
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		1,223	1,265,113
Language Line, LLC		1,223	1,203,113
Term Loan, 6.25%, Maturing June 20, 2016		1,603	1,602,310
MCS AMS Sub-Holdings, LLC		1,003	1,002,310
Term Loan, 7.00%, Maturing October 15, 2019		1,085	979,494
Monitronics International, Inc.		1,005	717,474
Term Loan, 4.25%, Maturing March 23, 2018		1,321	1,320,511
PGX Holdings, Inc.		1,321	1,320,311
Term Loan, 6.25%, Maturing September 29, 2020		625	624,219
Quintiles Transnational Corp.		023	024,219
Term Loan, 3.75%, Maturing June 8, 2018		5,983	5,962,784
RCS Capital Corporation		3,703	3,702,704
Term Loan, 6.50%, Maturing April 29, 2019		1,886	1,770,130
Term Loan - Second Lien, 10.50%, Maturing April 29, 2021		500	472,500
Sensus USA, Inc.		300	472,300
Term Loan, 4.50%, Maturing May 9, 2017		1,248	1,226,058
ServiceMaster Company		1,210	1,220,030
Term Loan, 4.25%, Maturing July 1, 2021		2,675	2,664,300
SunGard Data Systems, Inc.		2,070	2,00.,000
Term Loan, 3.91%, Maturing February 28, 2017		893	891,274
Term Loan, 4.00%, Maturing March 8, 2020		7,758	7,759,662
TNS, Inc.		.,	.,,
Term Loan, 5.00%, Maturing February 14, 2020		1,134	1,139,796
TransUnion, LLC		, -	,,
Term Loan, 4.00%, Maturing April 9, 2021		4,652	4,618,678
Travelport Finance (Luxembourg) S.a.r.l.			
Term Loan, 6.00%, Maturing September 2, 2021		1,325	1,331,212
U.S. Security Holdings, Inc.			
Term Loan, 6.00%, Maturing July 28, 2017		131	130,130
Term Loan, 6.25%, Maturing July 28, 2017		670	664,791
WASH Multifamily Laundry Systems, LLC			
Term Loan, 4.50%, Maturing February 21, 2019		345	341,087
West Corporation			
Term Loan, 3.25%, Maturing June 30, 2018		3,555	3,522,980

See Notes to Financial Statements.

\$ 77,390,769

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Borrower/Tranche Description	Principa Amount ³ (000 s omitte	k
Cable and Satellite Television 5.1%		
Atlantic Broadband Finance, LLC		
Term Loan, 3.25%, Maturing December 2, 2019	835	5 \$ 827,219
Cequel Communications, LLC		
Term Loan, 3.50%, Maturing February 14, 2019	2,671	2,651,196
Charter Communications Operating, LLC		
Term Loan, 3.00%, Maturing July 1, 2020	1,481	1,463,198
Crown Media Holdings, Inc.		
Term Loan, 4.00%, Maturing July 14, 2018	1,099	1,094,368
CSC Holdings, Inc.		
Term Loan, 2.66%, Maturing April 17, 2020	1,126	5 1,112,880
ION Media Networks, Inc.	1.60	1 (00 414
Term Loan, 5.00%, Maturing December 18, 2020	1,687	7 1,690,414
MCC Iowa, LLC	1.00	1.000.050
Term Loan, 3.25%, Maturing January 29, 2021	1,086	
Term Loan, 3.75%, Maturing June 30, 2021	973	965,268
Mediacom Illinois, LLC	886	976.565
Term Loan, 3.13%, Maturing October 23, 2017 Term Loan, 3.75%, Maturing June 30, 2021	550	
Numericable U.S., LLC	330) 342,781
Term Loan, 4.50%, Maturing May 21, 2020	1,148	3 1,151,197
Term Loan, 4.50%, Maturing May 21, 2020 Term Loan, 4.50%, Maturing May 21, 2020	1,327	
Sterling Entertainment Enterprises, LLC	1,32	1,550,054
Term Loan, 3.16%, Maturing December 28, 2017	809	781,092
UPC Financing Partnership	602	701,072
Term Loan, 3.76%, Maturing March 31, 2021	EUR 4,346	5,417,651
Virgin Media Bristol, LLC	1,5 10	5,117,031
Term Loan, 3.50%, Maturing June 7, 2020	5,525	5,479,535
Virgin Media Investment Holdings Limited	5,525	2,,,,,,,
Term Loan, 4.25%, Maturing June 30, 2023	GBP 1,650	2,571,972
Ziggo B.V.	-,	_,-,-,-,-
Term Loan, 3.50%, Maturing January 15, 2022	EUR 659	810,890
Term Loan, 3.75%, Maturing January 15, 2022	EUR 424	,
Term Loan, 3.75%, Maturing January 15, 2022	EUR 494	
Term Loan, 3.75%, Maturing January 15, 2022	EUR 698	859,908
		\$ 31,826,948
Chemicals and Plastics 6.6%		
Allnex (Luxembourg) & Cy S.C.A. Term Loan, 4.50%, Maturing October 3, 2019 Allnex USA, Inc.	309	\$ 308,405

Term Loan, 4.50%, Maturing October 3, 2019		160	160,016
Arysta LifeScience SPC, LLC Term Loan, 4.50%, Maturing May 29, 2020		2,543	2,540,808
Axalta Coating Systems US Holdings, Inc.			
Term Loan, 3.75%, Maturing February 1, 2020		3,894 rincipal mount*	3,852,368
Borrower/Tranche Description		omitted)	Value
Chemicals and Plastics (continued)			
AZ Chem US, Inc.			
Term Loan, 4.50%, Maturing June 12, 2021		742	\$ 743,017
Colouroz Investment 1, GmbH			
Term Loan, Maturing September 7, 2021 ⁽²⁾		167	166,269
Term Loan, Maturing September 7, 2021 ⁽²⁾		1,008	1,005,793
ECO Services Operations, LLC			
Term Loan, Maturing October 8, 2021 ⁽²⁾		450	451,125
Emerald Performance Materials, LLC			550015
Term Loan, 4.50%, Maturing August 1, 2021		575	572,245
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		625	617,448
Gemini HDPE, LLC		1.005	2 001 220
Term Loan, 4.75%, Maturing August 7, 2021 Huntsman International, LLC		1,995	2,001,239
Term Loan, 3.75%, Maturing August 12, 2021		2,200	2,193,813
Ineos US Finance, LLC		2,200	2,193,613
Term Loan, 3.75%, Maturing May 4, 2018		4,646	4,607,281
Kronos Worldwide, Inc.		4,040	4,007,201
Term Loan, 4.75%, Maturing February 18, 2020		323	324,507
MacDermid, Inc.		323	324,307
Term Loan, 4.00%, Maturing June 7, 2020		1,464	1,449,365
Minerals Technologies, Inc.		1,.0.	1,,,,,,,
Term Loan, 4.00%, Maturing May 9, 2021		2,110	2,109,226
OEP Pearl Dutch Acquisition B.V.		_,	_,,
Term Loan, 6.50%, Maturing March 30, 2018		102	102,399
Omnova Solutions, Inc.			ŕ
Term Loan, 4.25%, Maturing May 31, 2018		960	952,800
Orion Engineered Carbons GmbH			ŕ
Term Loan, 5.00%, Maturing July 25, 2021		625	627,344
Term Loan, 5.00%, Maturing July 25, 2021	EUR	1,075	1,345,690
OXEA Finance, LLC			
Term Loan, 4.25%, Maturing January 15, 2020		767	754,782
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020		1,000	976,250
Polarpak, Inc.			
Term Loan, 4.50%, Maturing June 5, 2020		1,376	1,373,912
PQ Corporation			
Term Loan, 4.00%, Maturing August 7, 2017		1,302	1,294,839
Solenis International L.P.			
Term Loan, 4.25%, Maturing July 31, 2021		325	320,802
Term Loan, 4.50%, Maturing July 31, 2021	EUR	1,075	1,343,811
Sonneborn, LLC			
Term Loan, 6.50%, Maturing March 30, 2018		578	580,262
Tronox Pigments (Netherlands) B.V.		2.221	2 105 266
Term Loan, 4.00%, Maturing March 19, 2020		3,204	3,187,968

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See Notes to Financial Statements.

Floating-Rate Income Trust

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Portfolio of Investments (Unaudited) continued

Borrower/Tranche Description	Principal Amount* (000 s omitted	
Chemicals and Plastics (continued) Univar, Inc. Term Loan, 5.00%, Maturing June 30, 2017 WNA Holdings, Inc. Term Loan, 4.50%, Maturing June 7, 2020	4,217 1,027	
Conglomerates 1.4% Bestway UK Holdco Limited Term Loan, 5.31%, Maturing September 30, 2021 RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019	GBP 2,000 3,128 EUR 1,092 1,139	2,987,473 1,361,497
Containers and Glass Products 1.7% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.75%, Maturing January 6, 2021 Crown Americas, LLC Term Loan, 0.00%, Maturing October 22, 2021(5) Libbey Glass, Inc. Term Loan, 3.75%, Maturing April 9, 2021 Pelican Products, Inc. Term Loan, 5.25%, Maturing April 10, 2020 Reynolds Group Holdings, Inc. Term Loan, 4.00%, Maturing December 1, 2018 TricorBraun, Inc. Term Loan, 4.00%, Maturing May 3, 2018	2,364 680 1,675 449 1,408 3,660	671,816 1,684,715 447,192 1,402,017 3,654,832

Cosmetics / Toiletries 0.7%

Prestige Brands, Inc.

\$ 10,847,515

Term Loan, 4.13%, Maturing January 31, 2019 Term Loan, 4.50%, Maturing September 3, 2021 Revlon Consumer Products Corporation Term Loan, 4.00%, Maturing October 8, 2019 Sun Products Corporation (The) Term Loan, 5.50%, Maturing March 23, 2020	215 715 1,340 2,371	\$ 214,941 718,654 1,333,455 2,293,815
Borrower/Tranche Description	Principal Amount* (000 s omitted)	\$ 4,560,865 Value
Alkermes, Inc. Term Loan, 3.50%, Maturing September 18, 2019 AMAG Pharmaceuticals, Inc. Term Loan, 7.25%, Maturing November 12, 2020 Auxilium Pharmaceuticals, Inc. Term Loan, 6.25%, Maturing April 26, 2017 Endo Luxembourg Finance Company I S.a.r.l. Term Loan, 3.25%, Maturing February 28, 2021 Ikaria, Inc. Term Loan, 5.00%, Maturing February 12, 2021 Term Loan - Second Lien, 8.75%, Maturing February 14, 2022 Par Pharmaceutical Companies, Inc. Term Loan, 4.00%, Maturing September 30, 2019 Valeant Pharmaceuticals International, Inc. Term Loan, 3.50%, Maturing February 13, 2019 Term Loan, 3.50%, Maturing December 11, 2019 Term Loan, 3.50%, Maturing August 5, 2020 VWR Funding, Inc. Term Loan, 3.41%, Maturing April 3, 2017	675 774 448 871 500 3,598 1,784 2,774 3,543	\$ 414,673 675,844 782,086 443,693 875,401 506,250 3,547,446 1,775,124 2,759,104 3,527,298 1,766,781 \$ 17,073,700
Ecological Services and Equipment 0.5% ADS Waste Holdings, Inc. Term Loan, 3.75%, Maturing October 9, 2019 EnergySolutions, LLC Term Loan, 6.75%, Maturing May 29, 2020	948	\$ 2,125,701 954,337 \$ 3,080,038
Electronics / Electrical 11.5% Allflex Holdings III, Inc. Term Loan, 4.25%, Maturing July 17, 2020 Answers Corporation Term Loan, 6.25%, Maturing September 23, 2021 Avago Technologies Cayman Ltd. Term Loan, 3.75%, Maturing May 6, 2021 Blue Coat Systems, Inc. Term Loan - Second Lien, 9.50%, Maturing June 28, 2020 Campaign Monitor Finance Pty Limited Term Loan, 6.25%, Maturing March 18, 2021 Carros Finance Luxembourg S.a.r.l. Term Loan, 4.50%, Maturing September 30, 2021 Cinedigm Digital Funding I, LLC Term Loan, 3.75%, Maturing February 28, 2018	718 1,225 6,858 925 796 375	\$ 715,058 1,188,250 6,865,774 928,469 788,040 375,000 375,305

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Floating-Rate Income Trust

November 30, 2014

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Electronics / Electrical (continued)		
CompuCom Systems, Inc.		
Term Loan, 4.25%, Maturing May 11, 2020	1,288	\$ 1,232,402
Dealertrack Technologies, Inc.		
Term Loan, 3.50%, Maturing February 28, 2021	525	520,012
Dell, Inc.		
Term Loan, 4.50%, Maturing April 29, 2020	9,381	9,407,609
Eagle Parent, Inc.	2.701	2.714.202
Term Loan, 4.00%, Maturing May 16, 2018	3,721	3,714,283
Entegris, Inc. Term Loan, 3.50%, Maturing April 30, 2021	519	514,843
Excelitas Technologies Corp.	319	314,643
Term Loan, 6.00%, Maturing October 31, 2020	931	933,143
FIDJI Luxembourg (BC4) S.a.r.l.	751	755,145
Term Loan, 6.25%, Maturing December 24, 2020	878	882,436
Freescale Semiconductor, Inc.	0,0	002,.50
Term Loan, 4.25%, Maturing February 28, 2020	2,184	2,169,095
Go Daddy Operating Company, LLC		
Term Loan, 4.75%, Maturing May 13, 2021	4,852	4,843,986
Hyland Software, Inc.		
Term Loan, 4.75%, Maturing February 19, 2021	519	520,021
Infor (US), Inc.		
Term Loan, 3.75%, Maturing June 3, 2020	6,828	6,751,092
M/A-COM Technology Solutions Holdings, Inc.		
Term Loan, 4.50%, Maturing May 7, 2021	574	573,562
MA FinanceCo., LLC	1 225	1 100 701
Term Loan, 4.50%, Maturing October 7, 2019	1,225	1,189,781
Term Loan, 5.25%, Maturing October 7, 2021	1,225	1,200,118
Magic Newco, LLC Term Loan, 5.00%, Maturing December 12, 2018	1,540	1,545,744
MH Sub I, LLC	1,340	1,343,744
Term Loan, 4.00%, Maturing July 8, 2021 ⁽⁵⁾	62	61,708
Term Loan, 5.00%, Maturing July 8, 2021	886	884,077
Microsemi Corporation	000	00.,077
Term Loan, 3.25%, Maturing February 19, 2020	1,413	1,402,301
Orbotech, Inc.	,	
Term Loan, 5.00%, Maturing August 6, 2020	500	500,000
Renaissance Learning, Inc.		
Term Loan, 4.50%, Maturing April 9, 2021	771	761,486
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	250	244,062
Rocket Software, Inc.		
Term Loan, 5.75%, Maturing February 8, 2018	1,438	1,441,099
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	750	751,875
Borrower/Tranche Description		Value

Principal Amount* (000 s omitted)

Electronics / Electrical (continued)		
RP Crown Parent, LLC Term Loan, 6.00%, Maturing December 21, 2018	5,048	\$ 4,750,031
SGMS Escrow Corp.	- 7-	, ,,,,,,,
Term Loan, 6.00%, Maturing October 1, 2021	950	937,086
SGS Cayman L.P.	222	222.077
Term Loan, 6.00%, Maturing April 23, 2021 Shield Finance Co. S.a.r.l.	222	222,977
Term Loan, 5.00%, Maturing January 29, 2021	771	773,695
Sirius Computer Solutions, Inc.		,
Term Loan, 7.00%, Maturing November 30, 2018	526	531,610
SkillSoft Corporation	2.440	2 200 400
Term Loan, 5.75%, Maturing April 28, 2021	2,419	2,399,499
Smart Technologies ULC Term Loan, 10.50%, Maturing January 31, 2018	648	641,025
Sophia L.P.	046	041,023
Term Loan, 4.00%, Maturing July 19, 2018	1,399	1,393,800
SunEdison Semiconductor B.V.	,	,,
Term Loan, 6.50%, Maturing May 27, 2019	948	935,780
SurveyMonkey.com, LLC		
Term Loan, 5.50%, Maturing February 5, 2019	604	605,908
Sutherland Global Services, Inc. Term Loan, 6.00%, Maturing April 23, 2021	953	957,898
Sybil Software, LLC	755	751,676
Term Loan, 4.75%, Maturing March 20, 2020	1,024	1,026,736
Vantiv, LLC		
Term Loan, 3.75%, Maturing June 13, 2021	998	994,221
Vertafore, Inc.	1.064	1.062.250
Term Loan, 4.25%, Maturing October 3, 2019	1,064	1,063,359
Wall Street Systems Delaware, Inc. Term Loan, 4.50%, Maturing April 30, 2021	1,670	1,657,205
Term Loan, 4.50 %, Maturing April 50, 2021	1,070	1,037,203
		\$ 72,171,461
		+,,
Equipment Leasing 0.9%		
Delos Finance S.a.r.l.		
Term Loan, 3.50%, Maturing March 6, 2021	2,725	\$ 2,726,703
Flying Fortress, Inc.	2.167	2.164.600
Term Loan, 3.50%, Maturing June 30, 2017	3,167	3,164,688
		\$ 5,891,391
		\$ 3,091,391
Financial Intermediaries 5.3%		
Armor Holding II, LLC		
Term Loan, 5.75%, Maturing June 26, 2020	997	\$ 999,928
Term Loan - Second Lien, 10.25%, Maturing December 26, 2020	1,000	1,000,000

See Notes to Financial Statements.

Floating-Rate Income Trust

November 30, 2014

Portfolio of Investments (Unaudited) continued

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Financial Intermediaries (continued) Citco Funding, LLC		
Term Loan, 4.25%, Maturing June 29, 2018	2,281	\$ 2,280,711
Clipper Acquisitions Corp.	, -	. ,,-
Term Loan, 3.00%, Maturing February 6, 2020	590	579,582
First Data Corporation		
Term Loan, 3.66%, Maturing March 23, 2018	5,061	5,001,527
Term Loan, 3.66%, Maturing September 24, 2018	2,100	2,075,325
Grosvenor Capital Management Holdings, LLP	1 265	1 244 217
Term Loan, 3.75%, Maturing January 4, 2021 Guggenheim Partners, LLC	1,365	1,344,217
Term Loan, 4.25%, Maturing July 22, 2020	1,489	1,488,742
Hamilton Lane Advisors, LLC	1,109	1,100,712
Term Loan, 4.00%, Maturing February 28, 2018	586	578,564
Harbourvest Partners, LLC		
Term Loan, 3.25%, Maturing February 4, 2021	922	903,514
Home Loan Servicing Solutions Ltd.		
Term Loan, 4.50%, Maturing June 26, 2020	1,185	1,128,712
LPL Holdings, Inc.	4.000	4.450.006
Term Loan, 3.25%, Maturing March 29, 2019	4,202	4,170,006
Medley, LLC Term Loan, 6.50%, Maturing June 15, 2019	540	527.074
MIP Delaware, LLC	340	537,074
Term Loan, 4.00%, Maturing March 9, 2020	636	639,127
Moneygram International, Inc.	050	005,127
Term Loan, 4.25%, Maturing March 27, 2020	468	430,445
NXT Capital, Inc.		
Term Loan, 6.25%, Maturing September 4, 2018	149	148,127
Term Loan, 6.25%, Maturing September 4, 2018	817	810,624
Ocwen Financial Corporation		
Term Loan, 5.00%, Maturing February 15, 2018	4,847	4,665,026
Sesac Holdco II, LLC Term Loan, 5.00%, Maturing February 8, 2019	989	989,276
Starwood Property Trust, Inc.	909	969,270
Term Loan, 3.50%, Maturing April 17, 2020	296	291,068
Walker & Dunlop, Inc.	2,0	271,000
Term Loan, 5.25%, Maturing December 11, 2020	720	719,562
Walter Investment Management Corp.		
Term Loan, 4.75%, Maturing December 11, 2020	2,559	2,372,473

\$ 33,153,630

Food Products	6.8%
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Food Products 6.8%		
AdvancePierre Foods, Inc.		
Term Loan, 5.75%, Maturing July 10, 2017	4,016	\$ 4,022,026
American Seafoods Group, LLC Term Loan, 4.50%, Maturing March 18, 2018	660	629,210
Term Loan, 4.50 %, Maturing Mater 16, 2016	Principal	029,210
	Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Food Products (continued) Big Heart Pet Brands		
Term Loan, 3.50%, Maturing March 8, 2020	3,725	\$ 3,604,463
Blue Buffalo Company Ltd.	5,725	Ψ 2,00 1,102
Term Loan, 3.75%, Maturing August 8, 2019	1,446	1,438,447
Charger OpCo B.V.		
Term Loan, 3.50%, Maturing June 30, 2021	EUR 800	991,652
Term Loan, 3.50%, Maturing July 23, 2021	2,400	2,395,999
Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019	1,086	1,087,155
CSM Bakery Solutions, LLC	1,000	1,067,133
Term Loan, 5.00%, Maturing July 3, 2020	1,136	1,120,015
Del Monte Foods, Inc.	1,120	1,120,010
Term Loan, 4.25%, Maturing February 18, 2021	1,542	1,435,452
Diamond Foods, Inc.		
Term Loan, 4.25%, Maturing August 20, 2018	223	222,196
Dole Food Company, Inc.		4 445 500
Term Loan, 4.50%, Maturing November 1, 2018	1,420	1,417,722
H.J. Heinz Company Term Loan, 3.50%, Maturing June 5, 2020	10,490	10,499,552
High Liner Foods Incorporated	10,470	10,477,332
Term Loan, 4.25%, Maturing April 24, 2021	945	936,979
JBS USA Holdings, Inc.		ŕ
Term Loan, 3.75%, Maturing May 25, 2018	969	966,166
Term Loan, 3.75%, Maturing September 18, 2020	1,733	1,718,943
NBTY, Inc.	< 000	6 7 00 7 60
Term Loan, 3.50%, Maturing October 1, 2017 Pinnacle Foods Finance, LLC	6,809	6,709,769
Term Loan, 3.00%, Maturing April 29, 2020	767	757,739
Term Loan, 3.00%, Maturing April 29, 2020	2,211	2,184,292
Post Holdings, Inc.	_,_ :	_,,
Term Loan, 3.75%, Maturing June 2, 2021	623	623,438
		\$ 42,761,215
Food Samina A 20/		
Food Service 4.3% Aramark Services, Inc.		
Term Loan, 3.66%, Maturing July 26, 2016	194	\$ 192,572
Term Loan, 3.66%, Maturing July 26, 2016	348	346,904
ARG IH Corporation		
Term Loan, 4.75%, Maturing November 15, 2020	298	298,494
Buffets, Inc.		
Term Loan, 0.11%, Maturing April 22, 2015 ⁽³⁾	102	81,500
Burger King Corporation Term Loan 3.75% Maturing September 28, 2010	2 042	2 8/1 557
Term Loan, 3.75%, Maturing September 28, 2019 Term Loan - Second Lien, Maturing September 4, 2015 ⁽²⁾	2,842 1,200	2,841,557 1,200,600
Term Boar Second Bion, maturing deposition 4, 2015.	1,200	1,200,000

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Floating-Rate Income Trust

November 30, 2014

Borrower/Tranche Description	(00	Principal Amount* 0 s omitted)	Value
Food Service (continued)			
CEC Entertainment Concepts, L.P.		821	¢ 900 202
Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc.		821	\$ 809,203
Term Loan, 4.75%, Maturing November 26, 2019		1,117	1,110,809
Darling International, Inc.		,	, ,,,,,,,,
Term Loan, 3.50%, Maturing January 6, 2021	EUR	1,095	1,359,935
Dunkin Brands, Inc.		2.246	2 200 240
Term Loan, 3.25%, Maturing February 7, 2021 Landry s, Inc.		3,346	3,298,240
Term Loan, 4.00%, Maturing April 24, 2018		2,590	2,590,253
NPC International, Inc.		•	
Term Loan, 4.00%, Maturing December 28, 2018		1,731	1,670,656
P.F. Chang s China Bistro, Inc.		455	444.011
Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc.		455	444,011
Term Loan, 3.50%, Maturing May 14, 2020		296	293,905
US Foods, Inc.			,
Term Loan, 4.50%, Maturing March 31, 2019		4,493	4,494,248
Weight Watchers International, Inc.		7.511	£ 922 2 ££
Term Loan, 4.00%, Maturing April 2, 2020		7,511	5,833,255
			\$ 26,866,142
Food / Drug Retailers 3.4% Albertson s Holdings, LLC			
Term Loan, 4.00%, Maturing August 25, 2019		2,500	\$ 2,501,042
Term Loan, 4.50%, Maturing August 25, 2021		1,000	1,004,453
Albertson s, LLC Term Loan, 4.75%, Maturing March 21, 2019		2,452	2,453,039
General Nutrition Centers, Inc.		2,132	2,133,037
Term Loan, 3.25%, Maturing March 4, 2019		4,761	4,672,823
New Albertson s, Inc.			
Term Loan, 4.75%, Maturing June 27, 2021		2,175	2,170,922
Pantry, Inc. (The) Term Loan, 4.75%, Maturing August 2, 2019		490	492,138
Rite Aid Corporation		470	772,130
Term Loan, 3.50%, Maturing February 21, 2020		2,543	2,529,930
Term Loan - Second Lien, 5.75%, Maturing			
August 21, 2020		500	504,167
Supervalu, Inc. Term Loan, 4.50%, Maturing March 21, 2019		5,166	5,151,048
Tomi Domi, 1.50 %, Matering Materia 21, 2017		3,100	5,151,040

\$ 21,479,562

Health Care	15.9%
Akorn, Inc.	

Pacific Care (continued) Pacific Care (conti	Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Borrower/Tranche Description	1,175 \$ Principal Amount* (000 s omitted)	S 1,180,875 Value
Alere, Inc. Ferm Loan, 425%, Maturing June 3, 2017 3,715 \$ 3,715 \$ 3,715 \$ 3,715 \$ 3,715 \$ 3,715 \$ 3,715 \$ 3,716 \$ 3,715 \$ 3,716 \$ 3,715 \$ 3,716 \$	·		
Term Loan, 425%, Maturing June 3, 2017 3,712,928 Alliance Healtheare Services, Inc. 2,331,675 Term Loan, 425%, Maturing June 3, 2019 1,093 1,023,186 Ammed Pharmaceuticals, LLC 1,093 1,022,788 Kerm Loan, 475%, Maturing Movember 1, 2019 67 67,254 Amsurg Corp. 67 67,254 Term Loan, 575%, Maturing July 2, 2018 2,823 2,833,232 ATH Holdings, Inc. 49 49,171 Term Loan, 5,00%, Maturing December 20,2019 49 49,171 Bione, Inc. 7,80 7,800 7,800 Term Loan, 3,66%, Maturing July 25, 2017 1,013 1,017,53 Term Loan, Maturing July 31, 2020(2) 1,013 1,017,63 Term Loan, Maturing July 31, 2020(2) 5 6 6,807,93 BSN Melical, Inc. 5 6 6,807,93 Term Loan, Auduring July 31, 2020(2) 5 6 6,807,93 Term Loan, Auduring July 31, 2020(2) 5 6 6 6 6 7,807,93 8 8 6 6 6	Health Care (continued)		
Allance Healthcare Services, Inc. 2,350 2,316 of 2,316	Alere, Inc.		
Tern Loan, 425%, Maturing June 3, 2019 2,331 (57) Anneal Pharmaceuticals, LLC 1,093 (1,092,78) Term Loan, 475%, Maturing November 1, 2019 673 (672,54) Amusing Corp. 673 (672,54) Ferm Loan, 3,75%, Maturing July 16, 2021 2,833 (2,833,83) Art Holdings, Inc. 2,823 (2,833,833) Term Loan, 5,75%, Maturing July 2,5018 491 (492,17) Biomet, Inc. 7,807 (2,800) Term Loan, 3,66%, Maturing July 25, 2017 1,013 (1,75,63) BioSerip, Inc. 1,013 (1,75,63) Term Loan, Maturing July 31, 2020 ¹²⁾ 1,088 (1,695,97) Term Loan, Maturing July 31, 2020 ¹²⁾ 1,088 (1,695,97) Term Loan, Aody, Maturing August 28, 2019 643 (643,76) CareCore National, LLC 500 (543,76) Term Loan, Audy, Maturing August 30, 2020 643 (643,76) Cern Loan, A.25%, Maturing August 30, 2020 7,01 (643,76) Cern Loan, 4.25%, Maturing November 19, 2019 7,03 (7,05) Cern Loan, 4.25%, Maturing June 24, 2021 7,05 (7,05) Term Loan, 5.0%, Maturing August 18, 2021 1,15 (7,05) Term Loan, 5.0%, Maturing August 30, 2020 1,25 (7,05)	· · · · · · · · · · · · · · · · · · ·	3,715	\$ 3,712,952
Anneal Pharmaceuticals, LLC Amount of Ary8t, Maturing November 1, 2019 1,092,784 Crem Loan, 475%, Maturing July 16, 2021 6 7,25		2.250	2 221 675
Tern Loan, 4.75%, Maturing November 1, 2019 1,092, 784 Answire Corp. 673 672,54 Term Loan, 3.75%, Maturing July 16, 2021 2,823 2,833,923 ATT Gent Medical Services, Inc. 2,823 2,833,923 ATT Holdings, Inc. 492,171 1800 Ferm Loan, 5.00%, Maturing December 20, 2019 492,171 1800 Biomet, Inc. 1,013 1,017,638 1,017,638 Term Loan, 3.66%, Maturing July 25, 2017 1,013 1,017,638 1,059,937 Brown Loan, Maturing July 31, 2020 ¹² 1,013 1,017,638 1,059,937 Brown Loan, Maturing March 3, 2020 ¹² 643 643,079 1,013 1,017,638 1,059,937 Brown Loan, Maturing March 5, 2021 ¹² 643 643,079 1,013 1,017,638 1,059,937 1,057,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079 1,007,079	· · · · · · · · · · · · · · · · · · ·	2,350	2,331,675
Ansurg Corp. 672, 344 747, 2018 747, 2018 747, 2018 747, 2018 748, 2018 74	· · · · · · · · · · · · · · · · · · ·	1 002	1 002 784
Tern Loan, 3.75%, Maturing July 16, 2021 67, 28, 28, 31, 32, 32, 32, 32, 32, 32, 32, 32, 32, 32		1,093	1,092,764
Ardent Medical Services, Inc. 2,823 2,833 / 2,833,293 ATT Holdings, Inc. 2 492,171 Term Loan, 5,00%, Maturing December 20, 2019 492,171 Biomet, Inc. 7,807 7,808,000 BioSerip, Inc. 7,807 7,808,000 BioSerip, Inc. 1,013 1,017,563 Term Loan, Maturing July 31, 2020 ¹² 1,018 1,695,937 RSN Medical, Inc. 8 1,695,937 Term Loan, 4,00%, Maturing August 28, 2019 6 4 643,095,937 Cerm Loan, Adustring March 5, 2021 ⁽²⁾ 50 501,875 Cerm Read, 1,LC 3 6,643,095 501,875 Cerm Loan, 2,50%, Maturing August 30, 2020 3 50,646 CHG Healthcare Services, Inc. 3 93,1762 Term Loan, 4,25%, Maturing August 18, 2021 7,658,227 2 Cern Loan, 4,25%, Maturing August 18, 2021 3,56 3,552,372 CPH Buyer, LLC 3 3,552,372 Term Loan, 4,25%, Maturing August 18, 2021 3,56 3,552,372 DJO Finance, LLC 1,55 1,554,373 <td>ŭ 1</td> <td>673</td> <td>672.541</td>	ŭ 1	673	672.541
Tern Loan, 6,75%, Maturing July 2, 2018 2,833,928 ATI Holdings, Inc. 491, 492,171 Fern Loan, 5,00%, Maturing December 20, 2019 492,171 Biomet, Inc. 7,807 7,808,000 Term Loan, 3,66%, Maturing July 25, 2017 7,808,000 1,013 1,017,63 Term Loan, Maturing July 31, 2020 ¹²⁰ 1,013 1,017,63 1,018,937 85,937 RSM Medical, Inc. 643 643,079 86,937 85,937 <	· · · · · · · · · · · · · · · · · · ·	075	072,011
Brome, Inc. 49, 492,17 Biomet, Inc. 7,80% 7,80%,000 Biomet, Inc. 7,80%,000 7,80%,000 BioScrip, Inc. 1 1,113 1,017,563 Term Loan, Maturing July 31, 2020(2) 1,688 1,695,937 BNSM edical, Inc. 6 4,695,937 Term Loan, 400%, Maturing August 28, 2019 6 4,30%,93 Ceran Cros National, LLC 5 5 Term Loan, 4,25%, Maturing August 30, 2020 6 501,85% Ceran Tex Acquisition Corporation 3 931,762 Term Loan, 4,25%, Maturing November 19, 2019 93 931,762 Community Health Systems, Inc. 7 7,658,227 Term Loan, 4,25%, Maturing January 27, 2021 7,658,227 7 Term Loan, 5,50%, Maturing August 18, 2021 1,113,758 3,552,378 DaVia HealthCare Partners, Inc. 1,155 1,551,478 3,552,378 Term Loan, 4,25%, Maturing June 24, 2021 1,55 1,554,788 3,553,783 3,554,788 Envision Healthcare Corporation 1,55 1,554,788 3,554,788	· · · · · · · · · · · · · · · · · · ·	2,823	2,833,923
Biomet, Inc. 7,807 7,808,000 Term Loan, 3,66%, Maturing July 25, 2017 7,808,000 BioScrip, Inc. 1,013 1,017,563 Term Loan, Maturing July 31, 2020 ²³ 1,688 1,695,937 BSN Medical, Inc. 8 1,695,937 Term Loan, 4,00%, Maturing August 28, 2019 643 643,098 CareCore National, LLC 500 501,875 Term Loan, Maturing March 5, 2021 ⁽²⁾ 50 501,875 CeramTec Acquisition Corporation 36 36,464 Term Loan, 4,25%, Maturing August 30, 2020 93 391,762 CHG Healthcare Services, Inc. 93 391,762 Term Loan, 4,25%, Maturing Junuary 27, 2021 7,631 7,658,227 CPI Buyer, LLC 1,125 1,113,750 Term Loan, 5,50%, Maturing June 24, 2021 3,56 3,552,372 DJO Finance, LLC 1,55 1,554,738 Term Loan, 4,25%, Maturing May 25, 2018 1,55 1,554,738 Term Loan, 4,25%, Maturing September 15, 2017 1,55 1,554,738 Term Loan, 4,25%, Maturing May 25, 2018 1,99 1,9			
Term Loan, 3.66%, Maturing July 25, 2017 7,808,000 BioScrip, Inc. 1,013 1,017,56 Term Loan, Maturing July 31, 2020 ⁽²⁾ 1,688 1,695,937 BNM Medical, Inc. 1 1,688 1,695,937 Term Loan, 4,00%, Maturing August 28, 2019 643 643,079 501,875 Term Loan, Maturing March 5, 2021 ⁽²⁾ 50 501,875	Term Loan, 5.00%, Maturing December 20, 2019	491	492,171
BioScrip, Inc. Term Loan, Maturing July 31, 2020(2) 1,013 1,017,59,937 Box Medical, Inc. 1,688 1,698,937 Term Loan, 400%, Maturing August 28, 2019 643 643,079 CareCroe National, LLC 500 501,875 Term Loan, Maturing March 5, 2021(2) 50 36,464 CeramTec Acquisition Corporation 36 36,464 CHG Healthcare Services, Inc. 933 931,762 Term Loan, 4.25%, Maturing August 30, 2020 7,631 7,658,227 Community Health Systems, Inc. 7,631 7,658,227 Term Loan, 4.25%, Maturing January 27, 2021 7,631 7,658,227 Term Loan, 5.50%, Maturing August 18, 2021 1,125 1,113,750 DaVita HealthCare Partners, Inc. 3,566 3,552,372 Term Loan, 3.50%, Maturing June 24, 2021 3,56 3,552,372 DJO Finance, LLC 1,55 1,554,738 Term Loan, 4.25%, Maturing May 25, 2018 1,99 1,55 1,554,738 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 368 367,575	Biomet, Inc.		
Term Loan, Maturing July 31, 2020(2) 1,013 1,017.563 Term Loan, Maturing July 31, 2020(2) 1,688 1,695.937 BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 643 643,079 Care Core National, LLC 550 501,875 Ceram Tec Acquisition Corporation Term Loan, 4.25%, Maturing August 30, 2020 670 670 760 761 762 762 762 763 933 931,762 Community Health Systems, Inc. 767 767 767 767 767 767 767 768	· · · · · · · · · · · · · · · · · · ·	7,807	7,808,000
Term Loan, Maturing July 31, 2020(2) 1,688 1,695,937 BSN Medical, Inc. 1 Term Loan, 4.00%, Maturing August 28, 2019 643 643,079 CareCore National, LLC 80 501,875 Term Loan, Maturing March 5, 2021(2) 36 36,464 CeramTec Acquisition Corporation 36 36,464 CHG Healthcare Services, Inc. 933 931,762 Term Loan, 4.25%, Maturing November 19, 2019 933 931,762 Community Health Systems, Inc. 7,631 7,658,227 CPI Buyer, LLC 7,631 7,658,227 Term Loan, 4.25%, Maturing January 27, 2021 7,631 7,658,227 CPI Buyer, LLC 3,506, Maturing August 18, 2021 1,125 1,113,750 DaVita HealthCare Partners, Inc. 3,506, Maturing June 24, 2021 3,506 3,552,372 DIJO Finance, LLC 1,555 1,554,738 2,507 2,507 2,508 3,508 3,508 3,508 3,508 3,508 3,508 3,508 3,508 3,508 3,508 3,508 3,508 3,508 3,508	•		
BSN Medical, Inc. 643 643,079 Term Loan, 4.00%, Maturing August 28, 2019 643 643,079 Care-Core National, LLC 500 501,875 Term Loan, Maturing March 5, 2021(2) 500 501,875 Ceram Tec Acquisition Corporation 36 36,464 CHG Healthcare Services, Inc. 933 931,762 Term Loan, 4.25%, Maturing November 19, 2019 7,631 7,658,227 Community Health Systems, Inc. 7,631 7,658,227 Term Loan, 4.25%, Maturing January 27, 2021 7,631 7,658,227 CPI Buyer, LLC 7 7,631 7,658,227 Term Loan, 5.50%, Maturing August 18, 2021 3,506 3,552,372 DJO Finance, LLC 3,506 3,552,372 DJO Finance, LLC 1,555 1,554,738 Envision Healthcare Corporation 1,555 1,554,738 Envision Healthcare Corporation 1,991,865 5 Term Loan, 4.25%, Maturing August 30, 2020 10 109,877 Faenza Acquisition GmbH 10 109,877 Term Loan, 4.25%, Maturing August 30, 2020	The state of the s		
Term Loan, 4.00%, Maturing August 28, 2019 643, 079 CareCore National, LLC 500 501,875 Ceram Loan, Maturing March 5, 2021c2 500 501,875 Ceram Loan, August 30, 2020 36 36,464 CHG Healthcare Services, Inc. 933 931,762 Term Loan, 4.25%, Maturing November 19, 2019 933 931,762 Community Health Systems, Inc. 7,631 7,658,227 Term Loan, 4.25%, Maturing January 27, 2021 7,631 7,658,227 CPI Buyer, LLC 1,125 1,113,750 Term Loan, 5.50%, Maturing August 18, 2021 3,56 3,552,372 Davita HealthCare Partners, Inc. 3,56 3,552,372 Term Loan, 4.25%, Maturing September 15, 2017 1,55 1,554,738 Envision Healthcare Corporation 1,55 1,554,738 Term Loan, 4.05%, Maturing May 25, 2018 1,991,865 Faenza Acquisition GmbH 1 109,877 Term Loan, 4.25%, Maturing August 30, 2020 1 109,877 Term Loan, 4.25%, Maturing August 30, 2020 3,533 3,546,049 Term Loan, 3.50%, Maturing October 18, 2019 <td>· · · · · · · · · · · · · · · · · · ·</td> <td>1,688</td> <td>1,695,937</td>	· · · · · · · · · · · · · · · · · · ·	1,688	1,695,937
CareCore National, LLC Term Loan, Maturing March 5, 2021(2) 500 501,875 CeramTec Acquisition Corporation 36 36,464 CHG Healthcare Services, Inc. 933 931,762 Term Loan, 4.25%, Maturing November 19, 2019 933 931,762 Community Health Systems, Inc. 7,631 7,658,227 Term Loan, 4.25%, Maturing January 27, 2021 7,631 7,658,227 CPI Buyer, LLC 1,125 1,113,750 Term Loan, 5.50%, Maturing August 18, 2021 3,56 3,552,372 DaVita HealthCare Partners, Inc. 3,56 3,552,372 Term Loan, 3.50%, Maturing September 15, 2017 1,55 1,554,738 Term Loan, 4.25%, Maturing September 15, 2017 1,55 1,554,738 Envision Healthcare Corporation 1,99 1,991,865 Fernza Acquisition GmbH 1,99 1,991,865 Fernz Loan, 4.25%, Maturing August 30, 2020 368 367,575 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. 3,533 3,546,049 Term Loan, 6.50%, Maturing October 18, 2019 3,533 3,546,049 <t< td=""><td></td><td>642</td><td>642.070</td></t<>		642	642.070
Term Loan, Maturing March 5, 2021(2) 500 501,875 CeramTec Acquisition Corporation 36 36,464 CHG Healthcare Services, Inc. 393 931,762 Term Loan, 4.25%, Maturing November 19, 2019 933 931,762 Community Health Systems, Inc. 7,631 7,658,227 CPI Buyer, LLC 7 7,631 7,658,227 CPI Buyer, LLC 1,125 1,113,750 DaVita HealthCare Partners, Inc. 3,566 3,552,372 DyO Finance, LLC 3,566 3,552,372 Term Loan, 3.50%, Maturing June 24, 2021 3,56 3,552,372 DjO Finance, LLC 1,55 1,554,738 Term Loan, 4.25%, Maturing September 15, 2017 1,55 1,554,738 Fanision Healthcare Corporation 1,991,865 1,991,865 Faenza Acquisition GmbH 1 109,877 Term Loan, 4.25%, Maturing August 30, 2020 1 1 109,877 Term Loan, 4.25%, Maturing August 30, 2020 3 3 3,546,049 Gentiva Health Services, Inc. 3,533 3,546,049 Term		043	043,079
CeramTec Acquisition Corporation Term Loan, 4.25%, Maturing August 30, 2020 36 36,464 CHG Healthcare Services, Inc. 933 931,762 Term Loan, 4.25%, Maturing November 19, 2019 933 931,762 Community Health Systems, Inc. 7,631 7,658,227 CPI Buyer, LLC 1,125 1,113,750 DaVita HealthCare Partners, Inc. 1,125 1,113,750 Term Loan, 5.50%, Maturing June 24, 2021 3,566 3,552,372 DJO Finance, LLC 1,555 1,554,738 Term Loan, 4.25%, Maturing September 15, 2017 1,555 1,554,738 Envision Healthcare Corporation 1,998 1,991,865 Fenzenza Acquisition GmbH 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. 3,533 3,546,049 Term Loan, 6.50%, Maturing October 18, 2019 3,533 3,546,049 Grifos Worldwide Operations USA, Inc. 5,274 5,230,379 Insis Healthcare, LLC 5,230,379		500	501 875
Term Loan, 4.25%, Maturing August 30, 2020 36 36,464 CHG Healthcare Services, Inc. 933 931,762 Term Loan, 4.25%, Maturing November 19, 2019 933 931,762 Community Health Systems, Inc. 7,631 7,658,227 Term Loan, 5.50%, Maturing January 27, 2021 7,631 7,658,227 CPI Buyer, LLC 1,125 1,113,750 DaVita HealthCare Partners, Inc. 3,566 3,552,372 Term Loan, 3.50%, Maturing June 24, 2021 3,56 3,552,372 DJO Finance, LLC 1,555 1,554,738 Term Loan, 4.25%, Maturing September 15, 2017 1,555 1,554,738 Envision Healthcare Corporation 1,998 1,991,865 Term Loan, 4.00%, Maturing May 25, 2018 1,998 1,991,865 Faenza Acquisition GmbH 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. 3,533 3,546,049 Term Loan, 6.50%, Maturing October 18, 2019 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 5,274 5,230,379 Iasis Healthcare, LLC		300	301,073
CHG Healthcare Services, Inc. Term Loan, 4.25%, Maturing November 19, 2019 933 931,762 Community Health Systems, Inc. 7,631 7,658,227 CPI Buyer, LLC 1,125 1,113,750 Term Loan, 5.50%, Maturing August 18, 2021 1,125 1,113,750 Davita HealthCare Partners, Inc. 3,566 3,552,372 Term Loan, 3.50%, Maturing June 24, 2021 3,56 3,552,372 DJO Finance, LLC 1,555 1,554,738 Term Loan, 4.25%, Maturing September 15, 2017 1,555 1,554,738 Envision Healthcare Corporation 1,991,865 Term Loan, 4.00%, Maturing May 25, 2018 1,991,865 Faenza Acquisition GmbH 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 5,274 5,230,379 Iasis Healthcare, LLC 5,274 5,230,379	•	36	36,464
Community Health Systems, Inc. Term Loan, 4.25%, Maturing January 27, 2021 7,631 7,658,227 CPI Buyer, LLC Term Loan, 5.50%, Maturing August 18, 2021 1,125 1,113,750 DaVita HealthCare Partners, Inc. Term Loan, 3.50%, Maturing June 24, 2021 3,566 3,552,372 DJO Finance, LLC Term Loan, 4.25%, Maturing September 15, 2017 1,555 1,554,738 Envision Healthcare Corporation Term Loan, 4.00%, Maturing May 25, 2018 1,998 1,991,865 Faeza Acquisition GmbH Term Loan, 4.25%, Maturing August 30, 2020 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. Term Loan, 6.50%, Maturing October 18, 2019 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. Term Loan, 3.16%, Maturing February 27, 2021 5,274 5,230,379 Isis Healthcare, LLC			, -
Term Loan, 4.25%, Maturing January 27, 2021 7,651 7,658,227 CPI Buyer, LLC 1,125 1,113,750 Term Loan, 5.50%, Maturing August 18, 2021 3,56 3,552,372 Davita HealthCare Partners, Inc. 3,56 3,552,372 Term Loan, 3.50%, Maturing June 24, 2021 3,56 3,552,372 DJO Finance, LLC 1,55 1,554,738 Term Loan, 4.25%, Maturing September 15, 2017 1,55 1,554,738 Envision Healthcare Corporation 5 1,998 1,991,865 Faenza Acquisition GmbH 1 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 3,533 3,546,049 Term Loan, 3.16%, Maturing February 27, 2021 5,274 5,230,379 Iasis Healthcare, LLC	Term Loan, 4.25%, Maturing November 19, 2019	933	931,762
CPI Buyer, LLC Term Loan, 5.50%, Maturing August 18, 2021 1,125 1,113,750 DaVita HealthCare Partners, Inc. Term Loan, 3.50%, Maturing June 24, 2021 3,566 3,552,372 DJO Finance, LLC Term Loan, 4.25%, Maturing September 15, 2017 1,555 1,554,738 Envision Healthcare Corporation Term Loan, 4.00%, Maturing May 25, 2018 1,998 1,991,865 Faenza Acquisition GmbH Term Loan, 4.25%, Maturing August 30, 2020 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 5,274 5,230,379 Iasis Healthcare, LLC 5,230,379	Community Health Systems, Inc.		
Term Loan, 5.50%, Maturing August 18, 2021 1,125 1,13,750 DaVita HealthCare Partners, Inc. 3,566 3,552,372 Term Loan, 3.50%, Maturing June 24, 2021 3,566 3,552,372 DJO Finance, LLC 1,555 1,554,738 Term Loan, 4.25%, Maturing September 15, 2017 1,555 1,554,738 Envision Healthcare Corporation 1,998 1,991,865 Faenza Acquisition GmbH 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 5,274 5,230,379 Iasis Healthcare, LLC 5,230,379	Term Loan, 4.25%, Maturing January 27, 2021	7,631	7,658,227
DaVita HealthCare Partners, Inc. Term Loan, 3.50%, Maturing June 24, 2021 3,566 3,552,372 DJO Finance, LLC Term Loan, 4.25%, Maturing September 15, 2017 1,555 1,554,738 Envision Healthcare Corporation Term Loan, 4.00%, Maturing May 25, 2018 1,998 1,991,865 Faenza Acquisition GmbH Term Loan, 4.25%, Maturing August 30, 2020 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 5,274 5,230,379 Iasis Healthcare, LLC 5,274 5,230,379	• •		
Term Loan, 3.50%, Maturing June 24, 2021 3,566 3,552,372 DJO Finance, LLC Term Loan, 4.25%, Maturing September 15, 2017 1,555 1,554,738 Envision Healthcare Corporation 1,998 1,991,865 Faenza Acquisition GmbH Term Loan, 4.25%, Maturing August 30, 2020 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. Term Loan, 6.50%, Maturing October 18, 2019 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 5,274 5,230,379 Iasis Healthcare, LLC 5,274 5,230,379		1,125	1,113,750
DJO Finance, LLC Term Loan, 4.25%, Maturing September 15, 2017 1,555 1,554,738 Envision Healthcare Corporation 1,998 1,991,865 Faenza Acquisition GmbH 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 5,274 5,230,379 Iasis Healthcare, LLC 5,274 5,230,379	•	2.5((2 550 270
Term Loan, 4.25%, Maturing September 15, 2017 1,555 1,554,738 Envision Healthcare Corporation 1,998 1,991,865 Term Loan, 4.00%, Maturing May 25, 2018 1,998 1,991,865 Faenza Acquisition GmbH 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 5,274 5,230,379 Iasis Healthcare, LLC 5,274 5,230,379	· ·	3,300	3,552,372
Envision Healthcare Corporation Term Loan, 4.00%, Maturing May 25, 2018 1,998 1,991,865 Faenza Acquisition GmbH Term Loan, 4.25%, Maturing August 30, 2020 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. Term Loan, 6.50%, Maturing October 18, 2019 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. Term Loan, 3.16%, Maturing February 27, 2021 5,274 5,230,379 Iasis Healthcare, LLC		1 555	1 554 738
Term Loan, 4.00%, Maturing May 25, 2018 1,998 1,991,865 Faenza Acquisition GmbH Term Loan, 4.25%, Maturing August 30, 2020 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. Term Loan, 6.50%, Maturing October 18, 2019 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 5,274 5,230,379 Iasis Healthcare, LLC 5,274 5,230,379		1,333	1,334,738
Faenza Acquisition GmbH Term Loan, 4.25%, Maturing August 30, 2020 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. Term Loan, 6.50%, Maturing October 18, 2019 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. Term Loan, 3.16%, Maturing February 27, 2021 5,274 5,230,379 Iasis Healthcare, LLC	•	1.998	1.991.865
Term Loan, 4.25%, Maturing August 30, 2020 110 109,877 Term Loan, 4.25%, Maturing August 30, 2020 368 367,575 Gentiva Health Services, Inc. 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 3,533 3,546,049 Term Loan, 3.16%, Maturing February 27, 2021 5,274 5,230,379 Iasis Healthcare, LLC 5,274 5,230,379		1,220	1,>>1,000
Gentiva Health Services, Inc. 3,533 3,546,049 Term Loan, 6.50%, Maturing October 18, 2019 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 5,274 5,230,379 Iasis Healthcare, LLC 5,274 5,230,379		110	109,877
Term Loan, 6.50%, Maturing October 18, 2019 3,533 3,546,049 Grifols Worldwide Operations USA, Inc. 5,274 5,230,379 Iasis Healthcare, LLC 5,274 5,230,379	Term Loan, 4.25%, Maturing August 30, 2020	368	367,575
Grifols Worldwide Operations USA, Inc. Term Loan, 3.16%, Maturing February 27, 2021 Iasis Healthcare, LLC 5,274 5,230,379	Gentiva Health Services, Inc.		
Term Loan, 3.16%, Maturing February 27, 2021 5,230,379 Iasis Healthcare, LLC		3,533	3,546,049
Iasis Healthcare, LLC		·	# 00°
	· · · · · · · · · · · · · · · · · · ·	5,274	5,230,379
1,834 1,839,813		1 024	1 920 912
	Torin Loan, 4.50 %, iviaturing iviay 5, 2010	1,034	1,039,013

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See Notes to Financial Statements.

Floating-Rate Income Trust

November 30, 2014

Borrower/Tranche Description	(000	Principal Amount* s omitted)	Value
Health Care (continued)			
inVentiv Health, Inc.			
Term Loan, 7.75%, Maturing May 15, 2018		1,139	\$ 1,137,449
Term Loan, 7.75%, Maturing May 15, 2018		2,463	2,446,182
JLL/Delta Dutch Newco B.V.			
Term Loan, 4.25%, Maturing March 11, 2021		973	952,868
Term Loan, 4.50%, Maturing March 11, 2021	EUR	324	402,607
Kindred Healthcare, Inc.		1.646	1 (2(050
Term Loan, 4.00%, Maturing April 9, 2021		1,646	1,636,959
Kinetic Concepts, Inc.		5.004	5 070 270
Term Loan, 4.00%, Maturing May 4, 2018		5,094	5,078,378
LHP Hospital Group, Inc.		2 150	2.076.902
Term Loan, 9.00%, Maturing July 3, 2018 Mallinckrodt International Finance S.A.		2,158	2,076,893
Term Loan, 3.50%, Maturing March 19, 2021		1,250	1,243,555
Term Loan, 3.50%, Maturing March 19, 2021 Term Loan, 3.50%, Maturing March 19, 2021		1,692	1,679,519
MedAssets, Inc.		1,072	1,077,317
Term Loan, 4.00%, Maturing December 13, 2019		419	417,320
Millennium Laboratories, Inc.		117	117,320
Term Loan, 5.25%, Maturing April 16, 2021		4,314	4,330,314
MMM Holdings, Inc.		1,511	1,550,511
Term Loan, 9.75%, Maturing December 12, 2017		648	628,347
MSO of Puerto Rico, Inc.			,
Term Loan, 9.75%, Maturing December 12, 2017		471	466,239
National Mentor Holdings, Inc.			
Term Loan, 4.75%, Maturing January 31, 2021		597	596,067
Onex Carestream Finance L.P.			
Term Loan, 5.00%, Maturing June 7, 2019		2,978	2,986,278
Opal Acquisition, Inc.			
Term Loan, 5.00%, Maturing November 27, 2020		1,811	1,811,595
Ortho-Clinical Diagnostics, Inc.			
Term Loan, 4.75%, Maturing June 30, 2021		3,491	3,464,339
Pharmaceutical Product Development, LLC			
Term Loan, 4.00%, Maturing December 5, 2018		2,137	2,134,711
PRA Holdings, Inc.			4.467.004
Term Loan, 4.50%, Maturing September 23, 2020		1,167	1,165,031
Radnet Management, Inc. Term Loan, 4.28%, Maturing October 10, 2018		1,977	1,979,160
RegionalCare Hospital Partners, Inc.			
Term Loan, 6.00%, Maturing April 19, 2019		1,471	1,469,473
Sage Products Holdings III, LLC			
Term Loan, 4.25%, Maturing December 13, 2019		469	468,611
Salix Pharmaceuticals Ltd.		2746	2 717 144
Term Loan, 4.25%, Maturing January 2, 2020		2,746	2,717,144

3 3 3 3			
Select Medical Corporation		250	240.275
Term Loan, 2.99%, Maturing December 20, 2016 Term Loan, 3.75%, Maturing June 1, 2018	1	250 ,275 1.	249,375 ,270,219
	Princip		
Borrower/Tranche Description	Amoui (000-s omit		Value
	(,	
Health Care (continued)			
Steward Health Care System, LLC			
Term Loan, 6.75%, Maturing April 12, 2020	9	69 \$	963,348
Tecomet, Inc. Term Loan, Maturing August 4, 2021 ⁽²⁾	1.2	75 1	242 125
Truven Health Analytics, Inc.	1,2	75 1	,243,125
Term Loan, 4.50%, Maturing June 6, 2019	1,8	13 1	,783,653
U.S. Renal Care, Inc.			
Term Loan, 4.25%, Maturing July 3, 2019	8	21	820,164
		\$ 99	,535,169
		* :	,,
Home Furnishings 0.5%			
Interline Brands, Inc. Term Loan, 4.00%, Maturing March 17, 2021	2	74 \$	269,065
Serta Simmons Holdings, LLC	-	, ι ψ	207,003
Term Loan, 4.25%, Maturing October 1, 2019	1,7	23 1.	,722,839
Tempur-Pedic International, Inc.	1.0	02 1	260.520
Term Loan, 3.50%, Maturing March 18, 2020	1,3	82 1,	,369,539
		\$ 3	,361,443
1.1 (*15. *			
Industrial Equipment 4.2% Apex Tool Group, LLC			
Term Loan, 4.50%, Maturing January 31, 2020	1,7	80 \$ 1	,746,318
Delachaux S.A.			
Term Loan, 5.25%, Maturing September 25, 2021	6	25	627,344
Doosan Infracore International, Inc. Term Loan, 4.50%, Maturing May 28, 2021	1,1	28 1	,130,526
Filtration Group Corporation	1,1	20 1	,150,520
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021	1,0	00 1	,002,813
Gardner Denver, Inc.	2.4	20 2	250.006
Term Loan, 4.25%, Maturing July 30, 2020 Term Loan, 4.75%, Maturing July 30, 2020	3,4 EUR 4	30 3, 46	,350,906
Husky Injection Molding Systems Ltd.	LOR	40	330,317
Term Loan, 4.25%, Maturing June 30, 2021	3,0		,065,051
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022	7	50	745,312
Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020	5	68	561,971
NN, Inc.		•	- 75 -
Term Loan, 6.00%, Maturing August 27, 2021	7	50	749,531
Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019	7	85	786,515
Rexnord, LLC	,	0.0	,00,313
Term Loan, 4.00%, Maturing August 21, 2020	5,0	74 5	,048,381

12 See Notes to Financial Statements.

Floating-Rate Income Trust

November 30, 2014

Portfolio of Investments (Unaudited) continued

Borrower/Tranche Description	(00	Principal Amount* 0 s omitted)	Value
Industrial Equipment (continued)			
Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021		1,351	\$ 1,336,334
Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019		1,155	1,145,478
STS Operating, Inc. Term Loan, 4.75%, Maturing February 12, 2021		323	322,836
Tank Holding Corp. Term Loan, 4.25%, Maturing July 9, 2019		886	877,196
Terex Corporation Term Loan, 4.00%, Maturing August 13, 2021	EUR	1,750	2,183,519
Unifrax Corporation Term Loan, 4.25%, Maturing November 28, 2018		374	371,698
Virtuoso US, LLC Term Loan, 4.75%, Maturing February 11, 2021		473	,
Term Loan, 4.75%, Maturing rebruary 11, 2021		4/3	472,330
			\$ 26,080,376
T 4.50			
Insurance 4.5% Alliant Holdings I, Inc.			
Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC		2,162	\$ 2,137,887
Term Loan, 5.00%, Maturing September 6, 2019		5,362	5,380,007
Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021		943	939,221
Asurion, LLC Term Loan, 5.00%, Maturing May 24, 2019		9,371	9,346,527
Term Loan, 4.25%, Maturing July 8, 2020		1,062	1,052,274
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 CGSC of Delaware Holding Corporation		1,150	1,161,141
Term Loan, 5.00%, Maturing April 16, 2020		543	506,464
Cunningham Lindsey U.S., Inc. Term Loan, 5.00%, Maturing December 10, 2019		1,008	986,685
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 Hub International Limited		1,000	979,375
Term Loan, 4.25%, Maturing October 2, 2020 USI, Inc.		3,094	3,066,757
Term Loan, 4.25%, Maturing December 27, 2019		2,632	2,605,787

\$ 28,162,125

Leisure Goods / Activities / Movies 5.0%

Aufinco Pty Limited		
Term Loan, 4.00%, Maturing May 29, 2020 Term Loan - Second Lien, 8.25%, Maturing November 30, 2020	518 1,000	\$ 513,253 995,000
	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Leisure Goods / Activities / Movies (continued)		
Bombardier Recreational Products, Inc.	2 502	¢ 2.562.704
Term Loan, 4.00%, Maturing January 30, 2019 Bright Horizons Family Solutions, Inc.	3,583	\$ 3,562,704
Term Loan, 3.75%, Maturing January 30, 2020	1,007	1,000,517
ClubCorp Club Operations, Inc.		
Term Loan, 4.50%, Maturing July 24, 2020	3,048	3,046,837
Dave & Buster s, Inc.	162	162.569
Term Loan, 4.50%, Maturing July 25, 2020 Emerald Expositions Holding, Inc.	162	162,568
Term Loan, 4.75%, Maturing June 17, 2020	1,115	1,120,898
Equinox Holdings, Inc.	-,	-,,
Term Loan, 4.50%, Maturing January 31, 2020	2,749	2,744,101
Fender Musical Instruments Corporation		
Term Loan, 5.75%, Maturing April 3, 2019 Kasima, LLC	465	464,044
Term Loan, 3.25%, Maturing May 17, 2021	1,043	1,034,905
Live Nation Entertainment, Inc.	-,	-,,
Term Loan, 3.50%, Maturing August 17, 2020	2,906	2,894,787
Nord Anglia Education Finance, LLC	1.565	1 571 042
Term Loan, 4.50%, Maturing March 31, 2021 Sabre, Inc.	1,567	1,571,043
Term Loan, 4.00%, Maturing February 19, 2019	1,302	1,294,815
SeaWorld Parks & Entertainment, Inc.	1,502	1,25 1,015
Term Loan, 3.00%, Maturing May 14, 2020	3,044	2,920,273
Sonifi Solutions, Inc.	4.240	04.600
Term Loan, 6.75%, Maturing March 28, 2018 ⁽³⁾	1,310	91,692
SRAM, LLC Term Loan, 4.02%, Maturing April 10, 2020	1,942	1,913,060
Town Sports International, Inc.	-,	-,,,,
Term Loan, 4.50%, Maturing November 16, 2020	1,308	992,120
WMG Acquisition Corp.		
Term Loan, 3.75%, Maturing July 1, 2020 Zuffa, LLC	1,979	1,939,546
Term Loan, 3.75%, Maturing February 25, 2020	3,169	3,094,645
		\$ 31,356,808
Lodging and Casinos 5.1%		
Affinity Gaming, LLC Torm Loop, 5.25%. Maturing Newamber 0, 2017.	157	¢ 457.042
Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V.	457	\$ 457,243
Term Loan, 5.00%, Maturing August 1, 2021	3,050	3,052,223
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	825	840,211
Boyd Gaming Corporation		
Term Loan, 4.00%, Maturing August 14, 2020	514	509,938

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See Notes to Financial Statements.

Floating-Rate Income Trust

November 30, 2014

Borrower/Tranche Description	(000	Principal Amount*) s omitted)		Value
Lodging and Casinos (continued)				
Caesars Entertainment Operating Company				
Term Loan, 6.99%, Maturing March 1, 2017		1,370	\$ 1,25	52,029
CityCenter Holdings, LLC		007	0.0	26.066
Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc.		887	88	86,866
Term Loan - Second Lien, 6.25%, Maturing December 27, 2020		3,950	3 09	39,500
Gala Group Ltd.		3,930	3,90	39,300
Term Loan, 5.50%, Maturing May 27, 2018	GBP	2,850	4.45	59,748
Golden Nugget, Inc.	021	2,000	.,	.,,,
Term Loan, 5.50%, Maturing November 21, 2019		156	15	57,980
Term Loan, 5.50%, Maturing November 21, 2019		365	36	58,619
Hilton Worldwide Finance, LLC				
Term Loan, 3.50%, Maturing October 26, 2020		5,855	5,80	07,363
La Quinta Intermediate Holdings, LLC				
Term Loan, 4.00%, Maturing April 14, 2021		1,201	1,19	97,885
MGM Resorts International		0.700	2.65	70.071
Term Loan, 3.50%, Maturing December 20, 2019		2,702	2,67	70,071
Pinnacle Entertainment, Inc. Term Loan, 3.75%, Maturing August 13, 2020		825	01	18,555
Playa Resorts Holding B.V.		623	01	.0,555
Term Loan, 4.00%, Maturing August 6, 2019		545	53	39,736
RHP Hotel Properties L.P.		5 15	0.	,,,,,,
Term Loan, 3.75%, Maturing January 15, 2021		748	74	49,060
Scientific Games International, Inc.				
Term Loan, 6.00%, Maturing October 18, 2020		4,020	3,96	55,432
Tropicana Entertainment, Inc.				
Term Loan, 4.00%, Maturing November 27, 2020		396	39	91,545
			\$ 32,11	14,004
				*
Nonferrous Metals / Minerals 2.5%				
Alpha Natural Resources, LLC				
Term Loan, 3.50%, Maturing May 22, 2020		887	\$ 75	57,219
Arch Coal, Inc.				,
Term Loan, 6.25%, Maturing May 16, 2018		3,942	3,49	95,664
Fairmount Minerals Ltd.				
Term Loan, 4.50%, Maturing September 5, 2019		2,252	2,25	50,608
Murray Energy Corporation				
Term Loan, 5.25%, Maturing December 5, 2019		1,517	1,51	17,375
Noranda Aluminum Acquisition Corporation				
Term Loan, 5.75%, Maturing February 28, 2019		1,121	1,09	94,620

Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 875 848,750 United Central Industrial Supply Company, LLC Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 500 490,000 Walter Energy, Inc. Term Loan, 7.25%, Maturing April 2, 2018 1,834 1,577,313 Ameriforge Group, Inc. Term Loan, 5.00%, Maturing December 19, 2019 1,284 \$1,270,427 Term Loan, 5.00%, Maturing December 19, 2020 2,800 2,784,250 Bronco Midstream Funding, LLC Term Loan, 5.00%, Maturing August 15, 2020 1,836 1,840,903 Citigo Petroleum Corporation Term Loan, 4.50%, Maturing July 29, 2021 1,100 1,102,663 Crestwood Holdings, LLC Term Loan, 7.00%, Maturing June 19, 2019 1,075 1,075,611 Drillships Ocean Ventures, Inc. Term Loan, 5.50%, Maturing July 25, 2021 1,19 1,119,195 Fieldwood Energy, LLC Term Loan, 5.50%, Maturing June 27, 2020 2,111 2,015,867 MEG Energy Corp. Term Loan, 3.75%,	Novelis, Inc. Term Loan, 3.75%, Maturing March 10, 2017 Borrower/Tranche Description	2,965 Principal Amount* (000 s omitted)	2,963,458 Value
Oil and Gas 5.9% Ameriforge Group, Inc. Term Loan, 5.00%, Maturing December 19, 2019 1,284 \$ 1,270,427 Term Loan - Second Lien, 8.75%, Maturing December 19, 2020 2,800 2,784,250 Bronco Midstream Funding, LLC Term Loan, 5.00%, Maturing August 15, 2020 1,836 1,840,903 Citgo Petroleum Corporation Term Loan, 4.50%, Maturing July 29, 2021 1,100 1,102,063 Crestwood Holdings, LLC Term Loan, 7.00%, Maturing June 19, 2019 Drillships Ocean Ventures, Inc. Term Loan, 5.50%, Maturing July 25, 2021 1,197 1,119,195 Fieldwood Energy, LLC Term Loan, 3.88%, Maturing September 28, 2018 1,197 1,119,195 Floatel International Ltd. Term Loan, 6.00%, Maturing June 27, 2020 2,111 2,015,867 MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 8,186 7,997,984 Obsidian Natural Gas Trust Term Loan, 7.00%, Maturing November 2, 2015 938 934,165	Oxbow Carbon, LLC Term Loan, 4.25%, Maturing July 19, 2019 Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 United Central Industrial Supply Company, LLC Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 Walter Energy, Inc.	875 500	848,750 490,000 1,577,313
Ameriforge Group, Inc. Term Loan, 5.00%, Maturing December 19, 2019 1,284 \$ 1,270,427 Term Loan - Second Lien, 8.75%, Maturing December 19, 2020 2,800 2,784,250 Bronco Midstream Funding, LLC 1,836 1,840,903 Citgo Petroleum Corporation 1,100 1,102,063 Crestwood Holdings, LLC 1,100 1,075,611 Term Loan, 7.00%, Maturing June 19, 2019 1,075 1,075,611 Drillships Ocean Ventures, Inc. Term Loan, 5.50%, Maturing July 25, 2021 1,197 1,119,195 Fieldwood Energy, LLC Term Loan, 3.88%, Maturing September 28, 2018 1,139 1,093,620 Floatel International Ltd. Term Loan, 6.00%, Maturing June 27, 2020 2,111 2,015,867 MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 8,186 7,997,984 Obsidian Natural Gas Trust Term Loan, 7.00%, Maturing November 2, 2015 938 934,165			\$ 15,479,197
•	Ameriforge Group, Inc. Term Loan, 5.00%, Maturing December 19, 2019 Term Loan - Second Lien, 8.75%, Maturing December 19, 2020 Bronco Midstream Funding, LLC Term Loan, 5.00%, Maturing August 15, 2020 Citgo Petroleum Corporation Term Loan, 4.50%, Maturing July 29, 2021 Crestwood Holdings, LLC Term Loan, 7.00%, Maturing June 19, 2019 Drillships Ocean Ventures, Inc. Term Loan, 5.50%, Maturing July 25, 2021 Fieldwood Energy, LLC Term Loan, 3.88%, Maturing September 28, 2018 Floatel International Ltd. Term Loan, 6.00%, Maturing June 27, 2020 MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 Obsidian Natural Gas Trust Term Loan, 7.00%, Maturing November 2, 2015 Paragon Offshore Finance Company	2,800 1,836 1,100 1,075 1,197 1,139 2,111 8,186 938	\$ 1,270,427 2,784,250 1,840,903 1,102,063 1,075,611 1,119,195 1,093,620 2,015,867 7,997,984 934,165 850,535