BLACKROCK CREDIT ALLOCATION INCOME TRUST

Form N-Q March 24, 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: 811-21972

Name of Fund: BlackRock Credit Allocation Income Trust (BTZ)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

Allocation Income Trust, 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: 10/31/2016

Date of reporting period: 01/31/2016

Item 1 Schedule of Investments

Schedule of Investments January 31, 2016 (Unaudited)

Common Stocks 0.0%

BlackRock Credit Allocation Income Trust (BTZ)

Shares

(Percentages shown are based on Net Assets)

Value

Asset-Backed Securities (a) (000) Asset-Backed Securities (a) (000) Asset-Backed Securities (a) (000) Asset-Backed Securities (a) (000) Series 2014-1A, 352%, 71826 Series 2014-1A, 352%, 71826 Lincolor Series 2014-1A, 252%, 71826 Series 2014-1A, 252%, 71826 Lincolor Series 2015-1AC, Class BR, 3.62%, 1071827 ALM Lone Funding (b): Series 2013-7R.2A, Class BR, 3.62%, 1071827 2.000 1,958,200 Series 2013-7R.2A, Class BR, 3.62%, 1071827 2.000 1,958,200 Series 2013-7R.2A, Class BR, 3.62%, 1071827 2.000 1,958,200 Series 2013-7R.2A, Class BR, 3.87%, 4/16/27 (b) 1,000 992,500 ALM XVI Ltd., Series 2015-14A, (b): Class B, 3.57%, 71826 Class B, 3.57%, 71826 ALM XVII Ltd., Series 2015-17A, Class B1, 4.00%, 1/15/28 (b) 4,500 3964,990 ALM XVII Ltd., Series 2015-17A, Class B1, 4.00%, 1/15/28 (b) 1,000 993,400 AMMC CLO Ltd., Series 2015-17A, Class CR, 3.32%, 1/17/527 (b) 1,000 993,400 Apridos CDO, Series 2012-9AR, Class CR, 3.24%, 1/17/520 (b) 1,000 993,200 Apridos CDO, Series 2012-9AR, Class CR, 3.24%, 1/17/520 (b) 1,000 993,400 Apridos CDO, Series 2012-9AR, Class CR, 3.24%, 1/17/520 (b) 1,000 993,400 Apridos CDO, Series 2012-9AR, Class CR, 3.24%, 1/17/520 (b) 1,000 993,500 Apridos CDO, Series 2012-9AR, Class CR, 3.24%, 1/17/520 (b) 1,000 995,802 Area CLO Ltd., Series 2014-1A, Class B, 3.47%, 4/17/29 (b) 1,000 995,802 Area CLO Ltd., Series 2014-1A, Class CR, 3.25%, 1/17/20 (b) 1,000 982,500 Lass CR, 3.62%, 7/16/26 Barbanior Lan Fund V Ltd., Series 2014-4A, Class D, 4.32%, 1/15/26 (b) 1,000 87,403 Barbanior Lan Fund V Ltd., Series 2014-4A, Class D, 4.25%, 1/15/26 (b) 1,000 87,403 Barbanior Lan Fund V Ltd., Series 2014-4A, Class D, 4.25%, 1/15/26 (b) 1,000 87,403 Barbanior Lan Fund V Ltd., Series 2014-4A, Class B, 3.67%, 4/18/27 (b) 1,000 992,500 Barbanior Lan Fund V Ltd., Series 2014-7A, Class B, 3.42%, 7/20/26 (b) 1,000 992,500 Barbanior Lan Fund V Ltd., Series 2014-7A,	Common Stocks 0.0 %		Silai es	value	
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Asset-Backed Securities 6.5%	A (D 1 10 20 ())		(000)		
ACAS CLO Ltd., Class C (b): Series 2014-1A, 3.82%, 1/18/27 ALM Lane Finding (b): Series 2012-5A, Class B, 3.62%, 1/018/27 Series 2012-5A, Class B, 3.62%, 1/018/27 Series 2012-5A, Class B, 3.22%, 4/24/24 ALM XII Ltd., Series 2015-12A, Class B, 3.87%, 4/16/27 (b) 1,000 2,963,024 ALM XII Ltd., Series 2014-14A (b): LISS B, 3.57%, 1/72/26 ALM XII Ltd., Series 2014-14A (b): LISS B, 3.57%, 1/72/26 5,000 4,791,798 Class B, 5.78%, 1/72/26 5,000 4,791,798 Class B, 3.57%, 1/72/26 5,000 3,964,999 ALM XVI Ltd., Series 2015-17A, Class B, 1,4.00%, 1/15/28 (b) 1,000 4,791,798 ALM XVI Ltd., Series 2015-17A, Class B, 3.47%, 4/17/27 (b) 1,000 993,400 AMMC CLO Ltd., Series 2015-17A, Class C, 3.74%, 1/17/27 (b) 1,000 993,400 AMMC CLO Ltd., Series 2015-17A, Class C, 3.74%, 1/17/27 (b) 1,000 993,400 Apidos CLO Series 2012-9AR, Class CR, 3.52%, 1/17/27 (b) 1,000 995,5812 Apidos CLO SVIII, Series 2014-17A, Class B, 3.47%, 4/17/26 (b) 1,000 995,5812 Apidos CLO Ltd., Series 2014-17A, Class CR, 3.52%, 1/17/26 (b) 1,000 995,5812 Apidos CLO Ltd., Series 2014-17A, Class B, 3.47%, 4/17/26 (b) 1,000 982,500 ARIA Serior Loan Fund V Ltd., Series 2014-17A (c) Class C, 3.62%, 7/16/26 2,000 1,705,887 Alfas Serior Loan Fund V Ltd., Series 2014-17A (c) Baltian Serior Loan Fund V Ltd., Series 2014-17A, Class D, 4.32%, 10/15/26 (b) 1,000 874,630 Battalion CLO Ltd., Series 2014-3A, Class D, 4.32%, 10/15/26 (b) 1,000 874,630 Battalion CLO Ltd., Series 2014-3A, Class D, 4.32%, 10/15/26 (b) 1,000 874,630 Battalion CLO Ltd., Series 2014-3A, Class D, 4.32%, 10/15/26 (b) 1,000 985,500 Battalion CLO Ltd., Series 2014-3A, Class D, 4.32%, 10/15/26 (b) 1,000 985,500 Battalion CLO Ltd., Series 2014-3A, Class C, 4.52%, 10/17/26 (b) 1,000 985,500 Battalion CLO Ltd., Series 2014-3A, Class C, 4.52%, 10/17/26 (b) 1,000 982,500 Battalion CLO Ltd., Series 2014-3A, Class C, 4.52%, 10/17/26 (b) 1,000 982,500 Battalion CLO Ltd., Series 2014-3A, Class C, 4.52%, 10/17/26 (b) 1,000 982,500 980,500 980,500 980,500 980,500 980,500 980,500 980,500 980,500 980,500 980,500 980			(000)		
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Series 2012-5A, Class BR, 3,62%, 10/18/27 2,000 1,958,200 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,624 2,000 2,953,625 2,000			1,000	960,3	31
Series 2013-7R2A, Class B, 3.22%, 4/24/24 ALM XILUAL, Series 2015-12A, Class B, 3.87%, 4/16/27 (b) ALM XIVI Ltd., Series 2016-12A (Class B, 3.87%, 4/16/27 (b) ALM XIVI Ltd., Series 2016-17A, Class B1, 400%, 1/15/28 (b) ALM XIVI Ltd., Series 2015-17A, Class B1, 400%, 1/15/28 (b) ALM XIVI Ltd., Series 2015-17A, Class B1, 400%, 1/15/28 (b) ALM XIVI Ltd., Series 2015-17A, Class B1, 400%, 1/15/28 (b) ALM XIVI Ltd., Series 2015-17A, Class B1, 400%, 1/15/28 (b) ALM XIVI Ltd., Series 2015-17A, Class B2, 3.57%, 1/15/23 (b) Apidos CLO XVIII, Series 2015-17A, Class B2, 3.57%, 1/15/23 (b) Apidos CLO XVIII, Series 2014-17A, Class B3, 437%, 41/126 (b) Apidos CLO XVIII, Series 2014-18A, Class C, 4.27%, 7/22/26 (b) Apidos CLO XVIII, Series 2014-18A, Class C, 4.27%, 7/22/26 (b) Apidos CLO XVIII, Series 2014-18A, Class C, 4.27%, 7/22/26 (b) Areas CLO Ltd., Series 2012-2A, Class CR, 3.32%, 10/12/23 (b) Areas CLO Ltd., Series 2012-2A, Class CR, 3.32%, 10/12/23 (b) Areas CLO Ltd., Series 2014-1A (b): Class C, 3.62%, 7/16/26 2.000 1,912.611 Class D, 4.07%, 7/16/26 2.000 1,912.611 Class D, 4.07%, 7/16/26 2.000 1,705.887 Adlas Senior Loan Fund V Ltd., Series 2014-1A (b): Allas Senior Loan Fund V Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) 3.000 3.700, 87,722.022 Babson CLO Ltd., Series 2014-3A, Class D, 4.32%, 10/15/26 (b) 3.000 3.700, 87,722.022 Babson CLO Ltd., Series 2014-3A, Class D, 4.52%, 10/17/26 (b) 3.000 3.700, 87,722.022 Babson CLO Ltd., Series 2014-3A, Class D, 4.52%, 10/17/26 (b) 3.000 3.700, 874,630 Benefit Street Partners CLO VI Ltd., Series 2014-7A, Class B, 3.42%, 7/20/26 (b) 3.000 3.7000 3.70	<u> </u>		2.000	1.050.0	00
ALM XI Ltd., Series 2015-12A, Class B, 3.87%, 4/16/27 (b) ALM XI VLtd., Series 2014-14A (b): Class B, 3.57%, 7/28/26 ALM XVI Ltd., Series 2015-17A, Class B1, 4.00%, 1/15/28 (b) ALM XVI Ltd., Series 2015-17A, Class B1, 4.00%, 1/15/28 (b) ALM XVII Ltd., Series 2015-17A, Class C, 3.74%, 1/11/5/27 (b) ALM XVII Ltd., Series 2015-17A, Class C, 3.74%, 1/11/5/27 (b) ALM XVII Ltd., Series 2015-17A, Class C, 3.74%, 1/11/5/27 (b) ALM XVII Ltd., Series 2011-5/17A, Class C, 3.74%, 1/17/26 (b) Almodo CLO Ltd., Series 2011-5/17A, Class B, 3.47%, 4/17/26 (b) Apidos CLO, SVIII, Series 2014-17A, Class B, 3.47%, 4/17/26 (b) Apidos CLO XVIII, Series 2014-17A, Class B, 3.47%, 4/17/26 (b) Almodo Lour Fund V Ltd., Series 2014-18A, Class C, 4.22%, 7/22/26 (b) Almodo Lour Fund V Ltd., Series 2014-1A (b): Class C, 3.62%, 7/16/26 Alas Senior Loan Fund V Ltd., Series 2014-1A (b): Class D, 4.07%, 7/16/26 Alus Senior Loan Fund V Ltd., Series 2014-1A (b): Class D, 4.07%, 7/16/26 Alus Senior Loan Fund V Ltd., Series 2014-1A (b): Babson CLO Ltd., Series 2014-3A, Class D, 4.32%, 10/15/26 (b) Battalion CLO VII Ltd., Series 2014-3A, Class D, 4.52%, 10/17/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Benefit Street Partners CLO VI Ltd., Series 2014-7A, Class B, 3.42%, 7/20/26 (b) Benefit Street Partners CLO VI Ltd., Series 2014-7A, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2014-1A, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2014-1A, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2014-1A, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2014-1A, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2014-1A, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2014-1A, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2014-1A, Class B, 3.67%, 4/18/27 (b) Be					
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Class B, 357%, 7/28/26			1,000	992,5	00
Class C, 407%, 7/28/26					
ALM XVII Ltd., Series 2015-17A, Class B1, 4.00%, 1/15/28 (b) AMMC CLO Ltd., Series 2015-17A, Class C, 3.74%, 1/15/27 (b) Apidos CDO, Series 2012-9AR, Class C, 3.74%, 1/15/23 (b) Apidos CLO XVII, Series 2014-17A, Class C, 3.74%, 1/15/23 (b) Apidos CLO XVII, Series 2014-17A, Class B, 3.47%, 4/17/26 (b) Apidos CLO XVII, Series 2014-17A, Class B, 3.47%, 4/17/26 (b) Apidos CLO XVII, Series 2014-17A, Class B, 3.47%, 4/17/26 (b) Apidos CLO XVII, Series 2014-17A, Class B, 3.47%, 4/17/26 (b) Apidos CLO XVIII, Series 2014-18A, Class C, 4.27%, 7/22/26 (b) Alas Senior Loan Fund V Ltd., Series 2014-1A (b): Class C, 3.62%, 7/16/26 Class C, 3.62%, 7/16/26 Class C, 3.62%, 7/16/26 Class D, 4.07%, 7/16/26 Alas Senior Loan Fund V Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) Alas Senior Loan Fund V Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) Alas Senior Loan Fund V Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Asset-Backed Securities (a) Asset-Backed Securities (b) Asset-Backed Securities (continued) Benefit Street Partners CLO VI Ltd., Series 2015-VIA, Class B, 3.42%, 7/20/26 (b) Benefit Street Partners CLO VI Ltd., Series 2015-VIA, Class B, 3.67%, 4/18/27 (b) Bowman Park CLO Ltd., Series 2011-1A, Class D, 4.62%, 8/16/22 (b) Bowman Park CLO Ltd., Series 2011-1A, Class D, 4.62%, 8/16/22 (b) Carlyle Global Market Strategies CLO Ltd., (b) Series 2011-3A, Class Class, 4.52%, 7/20/23 1,000 986,300 Series 2014-3A, Class Cl., 4.77%, 1/16/25 Class Cl., 4.72%, 1/10/16/25 1,000 981,773 CIPC Funding Ltd., Series 2014-3A, Class Cl., 3.42%, 1/01/5/26 (b) 1,000 983,983 Highbridge Loan Management 4-2014 Ltd., Series 2014-9A, Class D, 3.79%, 1/02/926 (b) 1,000 983,983 Highbridge Loan Management 6-2015 Ltd., Series 40-104, Class D, 3.79%, 1/02/926 (b) 1,000 983,983 Highbridge Loan Management 6-2015 Ltd., S					
AMMC CLO Ltd., Series 2015-17A, Class C, 3.74%, 11/15/27 (b) Apidos CDO, Series 2012-9AR, Class CR, 3.52%, 7/15/23 (b) Apidos CLO XVII, Series 2014-17A, Class B, 3.47%, 41/1726 (b) 1,000 3953,812 Apidos CLO XVIII, Series 2014-18A, Class C, 4.27%, 7/22/26 (b) 1,300 1,143,858 Ares CLO Ltd., Series 2012-2A, Class CR, 3.32%, 10/12/23 (b) Alas Senior Loan Fund V Ltd., Series 2014-1A (b): Class C, 3.62%, 7/16/26 2,000 1,912,611 Class D, 4.07%, 7/16/26 2,000 1,912,611 Class D, 4.07%, 7/16/26 2,000 1,705,887 Atlas Senior Loan Fund V Ltd., Series 2014-1A (b): Class C, 3.62%, 7/16/26 2,000 1,705,887 Atlas Senior Loan Fund V Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) 3,000 2,642,778 Atrium CDO Corp., Series SA, Class A4, 0.76%, 7/20/20 (b) 8,000 8,722,022 Babson CLO Ltd., Series 2014-3A, Class D1, 4.12%, 1/15/26 (b) 1,000 8,722,022 Babson CLO UIL Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 8,722,022 Babson CLO UIL Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 8,722,022 Babson CLO UIL Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 8,722,022 Babson CLO UIL Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 8,722,022 Babson CLO UIL Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 8,722,022 Babson CLO UIL Ltd., Series 2014-1VA, Class B, 3.42%, 7/20/26 (b) 1,000 982,500 ButeMountain CLO Ltd., Series 2014-1VA, Class B, 3.67%, 4/18/27 (b) 1,000 992,500 ButeMountain CLO Ltd., Series 2014-1A, Class D, 4.6%, 8/16/22 (b) 2,000 1,971,464 Bowman Park CLO Ltd., Series 2014-1A, Class D, 4.6%, 8/16/22 (b) 2,000 1,971,464 Bowman Park CLO Ltd., Series 2014-1A, Class D, 4.3%, 11/23/25 (b) 1,000 998,500 Series 2014-5A, Class C, 3.77%, 10/16/25 1,000 998,703 Series 2014-5A, Class C, 3.77%, 10/16/25 1,000 998,300 Series 2014-5A, Class C, 1.77%, 10/16/25 1,000 998,300 GoldenTree Loan Opportunities IX Ltd., Series 2014-3A, Class C, 3.42%, 10/15/26 (b) 1,000 993,938 Highbridge Loan Management 4-2014 Ltd., Series 2014-9A, Class B, 3.69%, 7/28/25 (b) 1,000 998,303 Bird MCLO Ltd., Series 2014-3				3,964,9	90
Apidos CDO, Series 2012-9AR, Class CR, 3.52%, 71/51/23 (b) Apidos CLO XVIII, Series 2014-17A, Class B, 3.47%, 41/17/26 (b) 1,000 4955,812 Apidos CLO XVIII, Series 2014-18A, Class C, 4.27%, 77/22/26 (b) 1,300 1,143,585 Ares CLO Ltd., Series 2012-2A, Class CR, 3.32%, 10/12/23 (b) 1,000 982,500 Atlas Senior Loan Fund V Ltd., Series 2014-1A (b): Class C, 3.62%, 71/62/26 2,000 1,705,887 Atlas Senior Loan Fund V Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) 3,000 2,642,778 Atrium CDO Corp., Series 5A, Class A4, 0.76%, 71/20/20 (b) 9,000 8,722,022 Babson CLO Ltd., Series 2014-3A, Class D, 4.12%, 11/15/26 (b) 1,000 855,000 Battalion CLO VII Ltd., Series 2014-7A, Class D, 4.52%, 10/17/26 (b) 1,000 Battalion CLO VII Ltd., Series 2014-7A, Class D, 4.52%, 10/17/26 (b) 1,000 Benefit Street Partners CLO VI Ltd., Series 2014-1A, Class B, 3.42%, 7/20/26 (b) 1,000 Benefit Street Partners CLO VI Ltd., Series 2014-1A, Class B, 3.42%, 7/20/26 (b) 1,000 Benefit Street Partners CLO VI Ltd., Series 2014-1A, Class B, 3.67%, 4/18/27 (b) 1,000 982,500 BlueMountain CLO Ltd., Series 2011-1A, Class D, 4.62%, 8/16/22 (b) 1,000 982,500 BlueMountain CLO Ltd., Series 2011-1A, Class D, 4.52%, 8/16/22 (b) 1,000 982,500 BlueMountain CLO Ltd., Series 2011-1A, Class D, 4.52%, 8/16/22 (b) 1,000 982,500 BlueMountain CLO Ltd., Series 2011-1A, Class D, 4.52%, 8/16/22 (b) 1,000 982,500 BlueMountain CLO Ltd., Series 2014-1A, Class D, 4.52%, 8/16/22 (b) 1,000 982,500 Series 2012-2A, Class Clas, 3.52%, 7/20/23 1,000 981,773 Class Cl, 3.42%, 7/22/26 1,000 981,793 Bright Itd., Series 2014-3A, Class C, 3.42%, 10/15/26 (b) 1,000 983,834 Brighbridge Loan Management 4-2014 Ltd., Series 2015, Class C, 3.49%, 5/05/27 (b) 1,000 983,834 Brighbridge Loan Management 6-2015 Ltd., Series 6A-2015, Class C, 3.49%, 5/05/27 (b) 1,000 985,983 Brighbridge Loan Management 6-2015 Ltd., Series 6A-2015, Class C, 3.49%, 5/05/27 (b) 1,000 985,983 Brighbridge Loa				1,400,0	00
Apidos CLO XVII, Series 2014-17A, Class B, 3.47%, 41/17/26 (b) Apidos CLO XVIII, Series 2014-18A, Class C, 4.27%, 7/22/26 (b) Apidos CLO XVIII, Series 2012-2A, Class CR, 3.32%, 10/12/23 (b) Alta Senior Loan Fund V Ltd., Series 2014-1A (b): Class C, 3.62%, 7/16/26 Alta Senior Loan Fund V Ltd., Series 2014-1A (b): Class C, 3.62%, 7/16/26 Alta Senior Loan Fund VI Ltd., Series 2014-1A (b): Class C, 4.07%, 7/16/26 Alta Senior Loan Fund VI Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) Alta Senior Loan Fund VI Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) Battalion CLO Utl, Series 2014-3A, Class D, 4.12%, 1/15/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Asset-Backed Securities (a) Asset-Backed Securities (a) Asset-Backed Securities (continued) Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.42%, 7/20/26 (b) Benefit Street Partners CLO VI Ltd., Series 2014-IVA, Class B, 3.67%, 4/18/27 (b) BlueMountain CLO Ltd., Series 2014-1A, Class D, 4.62%, 8/16/22 (b) BlueMountain CLO Ltd., Series 2014-1A, Class D, 4.62%, 8/16/22 (b) Carlye Global Market Strategies CLO Ltd. (b): Series 2014-7A, Class C, 7/78, 10/16/25 Series 2014-7A, Class C, 3.77%, 4/20/27 Class C, 3.77%, 4/20/27 1,000 982,500 1,710 986,300 981,773 Cler Funding Ltd., Series 2014-3A (b): Class C, 3.42%, 7/22/26 1,000 981,773 Class C, 3.42%, 7/22/26 1,000 983,838 Highbridge Loan Management 4-2014 Ltd., Series 6A-2014, Class B, 3.69%, 7/28/25 (b) 1,000 983,838 Highbridge Loan Management 6-2015 Ltd., Series 6A-2015, Class C, 3.49%, 5/05/27 (b) 1,000 981,793 Highbridge Loan Management 6-2015 Ltd., Series A-2014, Class B, 3.69%, 7/28/25 (b) 1,000 983,838 Highbridge Loan Management 6-2015 Ltd., Series A-2014, Class B, 3.69%, 7/28/25 (b) 1,000 985,643 LCM XVIII LZC., Series 2014-3A, Class C, 5.12%, 10/15/26 (b) 1,000 985,643 LCM XVIII LLC, Series 2014-3A, Class C, 5.12%, 10/15/26 (b) 1,000 985,643	AMMC CLO Ltd., Series 2015-17A, Class C, 3.74%, 11/15/27 (b)		1,000	993,4	00
Apidos CLO XVIII, Series 2014-18A, Class C, 4.27%, 7/22/26 (b) 1,300 1,43,585 Ares CLO Ltd., Series 2012-2A, Class CR, 3.32%, 10/12/23 (b) 1,000 982,500 Atlas Senior Loan Fund V Ltd., Series 2014-1A (b):	Apidos CDO, Series 2012-9AR, Class CR, 3.52%, 7/15/23 (b)		1,000	973,2	00
Ares CLO Ltd., Series 2012-2A, Class CR, 3.32%, 10/12/23 (b) Atlas Senior Loan Fund V Ltd., Series 2014-1A (b): Class D, 4.07%, 71/6/26 Alas Senior Loan Fund V Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) 3,000 2,642,778 Atrium CDO Corp., Series 5A, Class A4, 0.76%, 77/20/20 (b) Battalion CLO Ltd., Series 2014-3A, Class D1, 4.12%, 11/15/26 (b) Battalion CLO VII Ltd., Series 2014-3A, Class D1, 4.12%, 11/15/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.42%, 7/20/26 (b) Benefit Street Partners CLO VL Ltd., Series 2014-IVA, Class B, 3.67%, 4/18/27 (b) BlueMountain CLO Ltd., Series 2014-1A, Class D, 4.62%, 8/16/22 (b) Bowman Park CLO Ltd., Series 2014-1A, Class D, 4.62%, 8/16/22 (b) Bowman Park CLO Ltd., Series 2014-1A, Class D, 4.62%, 8/16/22 (b) Series 2012-2A, Class Class Class, 5.37%, 4/20/23 \$\frac{1}{2}\$ 1,000 \$\frac{986,300}{986,300}\$ Series 2014-3A, Class C, 4.77%, 10/16/25 \$\frac{1}{2}\$ 1,000 \$\frac{942,688}{986,300}\$ Series 2014-3A, Class C, 3.77%, 4/20/27 \$\frac{1}{2}\$ 1,000 \$\frac{942,688}{986,300}\$ Series 2014-3A, Class C, 3.77%, 4/20/27 \$\frac{1}{2}\$ 1,000 \$\frac{942,688}{986,300}\$ Series 2014-3A, Class C, 3.77%, 4/20/27 \$\frac{1}{2}\$ 1,000 \$\frac{942,688}{986,300}\$ Series 2014-3A, Class C, 3.77%, 4/20/27 \$\frac{1}{2}\$ 1,000 \$\frac{942,688}{986,300}\$ Series 2014-3A, Class C, 3.77%, 4/20/27 \$\frac{1}{2}\$ 1,000 \$\frac{942,688}{986,300}\$ Series 2014-3A, Class C, 3.77%, 4/20/27 \$\frac{1}{2}\$ 1,000 \$\frac{942,688}{986,300}\$ Series 2014-3A, Class C, 4.77%, 10/16/25 \$\frac{1}{2}\$ 1,000 \$\frac{942,688}{986,300}\$ Series 2014-3A, Class C, 4.77%, 10/16/25 \$\frac{1}{2}\$ 1,000 \$\frac{942,688}{986,300}\$ \$\frac{1}{2}\$ 1,000 \$\frac{942,688}{986,300}\$ Series 2014-3A,	Apidos CLO XVII, Series 2014-17A, Class B, 3.47%, 4/17/26 (b)		1,000	955,8	12
Atlas Senior Loan Fund V Ltd., Series 2014-1A (b): Class C, 3.62%, 71/6/26 Class C, 3.62%, 71/6/26 Class C, 4.07%, 71/6/26 Class C, 4.07%, 71/6/26 Atlas Senior Loan Fund VI Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) 3.000 8.722,022 Babson CLO Corp., Series 5A, Class A4, 0.76%, 7/20/20 (b) Battalion CLO VII Ltd., Series 2014-3A, Class D1, 4.12%, 1/15/26 (b) Battalion CLO VII Ltd., Series 2014-3A, Class C, 4.52%, 10/17/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Benefit Street Partners CLO IV Ltd., Series 2014-1VA, Class B, 3.42%, 7/20/26 (b) Benefit Street Partners CLO IV Ltd., Series 2014-1VA, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2014-1VA, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2014-1VA, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2014-1VA, Class D, 4.33%, 11/23/25 (b) Carlyle Global Market Strategies CLO Ltd. (b): Series 2012-2A, Class CIR, 3.52%, 7/20/23 \$1,000 986,300 Series 2014-3A, Class C, 4.77%, 10/16/25 \$1,000 981,773 CIPC Funding Ltd., Series 2014-3A, Class C, 3.42%, 10/15/26 (b) 1,001 981,773 CIPC Funding Ltd., Series 2014-3A, Class C, 3.42%, 10/15/26 (b) 1,001 983,856 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.42%, 10/15/26 (b) 1,001 983,471 Highbridge Loan Management 4-2014 Ltd., Series 6A-2015, Class C, 3.40%, 5/05/27 (b) 1,000 985,983 Highbridge Loan Management 4-2014 Ltd., Series 6A-2015, Class C, 3.40%, 5/05/27 (b) 1,000 985,983 Highbridge Loan Management 4-2014 Ltd., Series 6A-2015, Class C, 3.40%, 5/05/27 (b) 1,000 985,643 LCM XVIII LTD., Series 2014-3A, Class C, 5.12%, 10/15/26 (b) 1,000 981,983 Limerock CLO III Ltd., Series 2014-3A, Class C, 5.12%, 10/15/26 (b) 840,000 840,000 850,200 850,200 850,200 850,200 850,200 850,200 850,200 850,200 850,200 850,200 850,200 850,200 850,200 850,200 850,200 850,200 850,200 85	Apidos CLO XVIII, Series 2014-18A, Class C, 4.27%, 7/22/26 (b)		1,300	1,143,5	85
Class C, 3.62%, 7/16/26 2,000 1,912,611 Class D, 4.07%, 7/16/26 2,000 1,705,887 Altas Senior Loan Fund VI Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) 3,000 2,642,778 Atrium CDO Corp., Series SA, Class A4, 0,76%, 7/20/20 (b) 9,000 8,722,022 Babson CLO Ltd., Series 2014-3A, Class D1, 4.12%, 1/15/26 (b) 1,000 855,000 Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 874,630 Par	Ares CLO Ltd., Series 2012-2A, Class CR, 3.32%, 10/12/23 (b)		1,000	982,5	00
Class D, 4.07%, 7/16/26 Atlas Senior Loan Fund VI Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) Atlas Senior Loan Fund VI Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) Babson CLO Ltd., Series 2014-3A, Class D1, 4.12%, 1/15/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Asset-Backed Securities (a) Asset-Backed Securities (continued) Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.42%, 7/20/26 (b) Benefit Street Partners CLO IV Ltd., Series 2015-VIA, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2015-VIA, Class B, 3.67%, 4/18/27 (b) BlueMountain CLO Ltd., Series 2011-IA, Class D, 4.62%, 8/16/22 (b) Bowman Park CLO Ltd., Series 2011-IA, Class D, 4.62%, 8/16/22 (b) Bowman Park CLO Ltd., Series 2016-VIA, Class B, 3.42%, 7/20/26 (b) BueMountain CLO Ltd., Series 2014-1A, Class D, 4.33%, 11/23/25 (b) Carlyle Global Market Strategies CLO Ltd. (b): Series 2012-2A, Class ClR, 3.52%, 7/20/23 Series 2012-2A, Class ClR, 3.52%, 7/20/23 1,000 986,300 Series 2014-3A, Class ClR, 3.52%, 7/20/23 Series 2015-1A, Class ClR, 3.52%, 7/20/26 1,000 981,703 Series 2015-1A, Class ClR, 3.52%, 7/20/27 1,000 981,703 Series 2015-1A, Class ClR, 3.77%, 4/20/27 1,000 981,703 Series 2015-1A, Class ClR, 3.77%, 4/20/27 1,000 981,703 Series	Atlas Senior Loan Fund V Ltd., Series 2014-1A (b):				
Atlas Senior Loan Fund VI Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) 9,000 8,722,022 Battrium CDO Corp., Series 5A, Class A4, 0.76%, 7/20/20 (b) 1,000 855,000 Battalion CLO VII Ltd., Series 2014-3A, Class D1, 4.12%, 1/15/26 (b) 1,000 874,630 Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 874,630 Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 874,630 Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 874,630 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.42%, 7/20/26 (b) USD 1,250 \$1,218,750 Benefit Street Partners CLO VI Ltd., Series 2015-VIA, Class B, 3.67%, 4/18/27 (b) 1,000 982,500 BlueMountain CLO Ltd., Series 2011-1A, Class D, 4.62%, 8/16/22 (b) 2,000 1,971,464 Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.33%, 11/23/25 (b) 2,000 1,971,464 Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.33%, 11/23/25 (b) 1,000 986,300 Carlyle Global Market Strategies CLO Ltd. (b): Series 2012-2A, Class C1R, 3.52%, 7/20/23 1,000 986,300 Series 2012-2A, Class C1R, 3.52%, 7/20/23 1,000 981,773 CIFC Funding Ltd., Series 2014-3A (b): Class C1, 3.42%, 7/22/26 1,500 9,117,13 933,856 Dryden 34 Senior Loan Fund, Series 2014-3A, Class C, 3.42%, 10/15/26 (b) 1,071 933,856 Dryden 34 Senior Loan Fund, Series 2014-3A, Class C, 3.42%, 10/15/26 (b) 1,000 983,471 Highbridge Loan Management 4-2014 Ltd., Series 4A-2014, Class B, 3.62%, 7/28/25 (b) 1,000 935,983 Highbridge Loan Management 4-2015 Ltd., Series A-2015, Class C, 3.40%, 5/05/27 (b) 1,500 1,437,983 LCM XVIII LP, Series 18A, Class C, 3.17%, 4/20/27 (b) 1,000 981,198 LCM XVIII LP, Series 18A, Class C, 4.22%, 10/20/26 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 981,198 Limerock CLO III LLC,	Class C, 3.62%, 7/16/26		2,000	1,912,6	11
Atlas Senior Loan Fund VI Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b) 9,000 8,722,022 Battrium CDO Corp., Series 5A, Class A4, 0.76%, 7/20/20 (b) 1,000 855,000 Battalion CLO VII Ltd., Series 2014-3A, Class D1, 4.12%, 1/15/26 (b) 1,000 874,630 Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 874,630 Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 874,630 Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 874,630 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.42%, 7/20/26 (b) USD 1,250 \$1,218,750 Benefit Street Partners CLO VI Ltd., Series 2015-VIA, Class B, 3.67%, 4/18/27 (b) 1,000 982,500 BlueMountain CLO Ltd., Series 2011-1A, Class D, 4.62%, 8/16/22 (b) 2,000 1,971,464 Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.33%, 11/23/25 (b) 2,000 1,971,464 Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.33%, 11/23/25 (b) 1,000 986,300 Carlyle Global Market Strategies CLO Ltd. (b): Series 2012-2A, Class C1R, 3.52%, 7/20/23 1,000 986,300 Series 2012-2A, Class C1R, 3.52%, 7/20/23 1,000 981,773 CIFC Funding Ltd., Series 2014-3A (b): Class C1, 3.42%, 7/22/26 1,500 9,117,13 933,856 Dryden 34 Senior Loan Fund, Series 2014-3A, Class C, 3.42%, 10/15/26 (b) 1,071 933,856 Dryden 34 Senior Loan Fund, Series 2014-3A, Class C, 3.42%, 10/15/26 (b) 1,000 983,471 Highbridge Loan Management 4-2014 Ltd., Series 4A-2014, Class B, 3.62%, 7/28/25 (b) 1,000 935,983 Highbridge Loan Management 4-2015 Ltd., Series A-2015, Class C, 3.40%, 5/05/27 (b) 1,500 1,437,983 LCM XVIII LP, Series 18A, Class C, 3.17%, 4/20/27 (b) 1,000 981,198 LCM XVIII LP, Series 18A, Class C, 4.22%, 10/20/26 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 981,198 Limerock CLO III LLC,	Class D, 4.07%, 7/16/26		2,000	1,705,8	87
Babson CLO Ltd., Series 2014-3A, Class D1, 4.12%, 1/15/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Raset-Backed Securities (a) Asset-Backed Securities (continued) Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.42%, 7/20/26 (b) Benefit Street Partners CLO VI Ltd., Series 2015-VIA, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2015-VIA, Class B, 3.67%, 4/18/27 (b) BlueMountain CLO Ltd., Series 2011-1A, Class D, 4.62%, 8/16/22 (b) BlueMountain CLO Ltd., Series 2014-1A, Class D, 4.62%, 8/16/22 (b) Bowman Park CLO Ltd., Series 2014-1A, Class D, 4.33%, 11/23/25 (b) Carlyle Global Market Strategies CLO Ltd. (b): Series 2012-2A, Class C1R, 3.52%, 7/20/23 Series 2014-5A, Class C, 4.77%, 10/16/25 Series 2015-1A, Class C, 3.77%, 4/20/27 CIFC Funding Ltd., Series 2014-3A (b): Class C1, 3.42%, 7/22/26 1,000 981,773 CIFC Funding Ltd., Series 2014-3A (b): Class C1, 3.42%, 7/22/26 1,001 933,856 Dryden 34 Serior Loan Fund, Series 2014-34A, Class C, 3.42%, 10/15/26 (b) 750 Tologo Battalion CLO Battalia, Series 2014-34A, Class C, 3.42%, 10/15/26 (b) 1,000 983,983 Highbridge Loan Management 4-2014 Ltd., Series 4A-2014, Class B, 3.62%, 7/28/25 (b) 1,000 981,198 LCM XVIII LP, Series 18A, Class C1, 3.77%, 4/20/27 (b) 1,000 981,198 LCM XVIII LP, Series 18A, Class C1, 3.77%, 4/20/27 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) Series 2012-10A, Class D, 4.87%, 1/20/25	Atlas Senior Loan Fund VI Ltd., Series 2014-6A, Class D, 4.32%, 10/15/26 (b)		3,000	2,642,7	78
Babson CLO Ltd., Series 2014-3A, Class D1, 4.12%, 1/15/26 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) Raset-Backed Securities (a) Asset-Backed Securities (continued) Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.42%, 7/20/26 (b) Benefit Street Partners CLO VI Ltd., Series 2015-VIA, Class B, 3.67%, 4/18/27 (b) Benefit Street Partners CLO VI Ltd., Series 2015-VIA, Class B, 3.67%, 4/18/27 (b) BlueMountain CLO Ltd., Series 2011-1A, Class D, 4.62%, 8/16/22 (b) BlueMountain CLO Ltd., Series 2014-1A, Class D, 4.62%, 8/16/22 (b) Bowman Park CLO Ltd., Series 2014-1A, Class D, 4.33%, 11/23/25 (b) Carlyle Global Market Strategies CLO Ltd. (b): Series 2012-2A, Class C1R, 3.52%, 7/20/23 Series 2014-5A, Class C, 4.77%, 10/16/25 Series 2015-1A, Class C, 3.77%, 4/20/27 CIFC Funding Ltd., Series 2014-3A (b): Class C1, 3.42%, 7/22/26 1,000 981,773 CIFC Funding Ltd., Series 2014-3A (b): Class C1, 3.42%, 7/22/26 1,001 933,856 Dryden 34 Serior Loan Fund, Series 2014-34A, Class C, 3.42%, 10/15/26 (b) 750 Tologo Battalion CLO Battalia, Series 2014-34A, Class C, 3.42%, 10/15/26 (b) 1,000 983,983 Highbridge Loan Management 4-2014 Ltd., Series 4A-2014, Class B, 3.62%, 7/28/25 (b) 1,000 981,198 LCM XVIII LP, Series 18A, Class C1, 3.77%, 4/20/27 (b) 1,000 981,198 LCM XVIII LP, Series 18A, Class C1, 3.77%, 4/20/27 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) Series 2012-10A, Class D, 4.87%, 1/20/25	Atrium CDO Corp., Series 5A, Class A4, 0.76%, 7/20/20 (b)		9,000	8,722,0	22
Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.52%, 10/17/26 (b) 1,000 Par					
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Series 2015-1A, Class C, 3.77%, 4/20/27 CIFC Funding Ltd., Series 2014-3A (b): Class C1, 3.42%, 7/22/26 Class D, 4.02%, 7/22/26 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.42%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (b) Highbridge Loan Management 4-2014 Ltd., Series 4A-2014, Class B, 3.62%, 7/28/25 (b) Highbridge Loan Management 6-2015 Ltd., Series 6A-2015, Class C, 3.40%, 5/05/27 (b) In Joo Joo Joo Joo Joo Joo Joo Joo				·	
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Class C1, 3.42%, 7/22/26 1,500 1,419,287 Class D, 4.02%, 7/22/26 1,071 933,856 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.42%, 10/15/26 (b) 750 710,930 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (b) 1,000 883,471 Highbridge Loan Management 4-2014 Ltd., Series 4A-2014, Class B, 3.62%, 7/28/25 (b) 1,000 935,983 Highbridge Loan Management 6-2015 Ltd., Series 6A-2015, Class C, 3.40%, 5/05/27 (b) 1,500 1,437,983 ING IM CLO Ltd., Series 2012-4A, Class C, 5.12%, 10/15/23 (b) 1,000 955,643 LCM XVIII LP, Series 18A, Class C1, 3.77%, 4/20/27 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 870,226 Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.87%, 1/20/25 3,000 2,884,235			1,000	981,	113
Class D, 4.02%, 7/22/26 1,071 933,856 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.42%, 10/15/26 (b) 750 710,930 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (b) 1,000 883,471 Highbridge Loan Management 4-2014 Ltd., Series 4A-2014, Class B, 3.62%, 7/28/25 (b) 1,000 935,983 Highbridge Loan Management 6-2015 Ltd., Series 6A-2015, Class C, 3.40%, 5/05/27 (b) 1,500 1,437,983 ING IM CLO Ltd., Series 2012-4A, Class C, 5.12%, 10/15/23 (b) 1,000 955,643 LCM XVIII LP, Series 18A, Class C1, 3.77%, 4/20/27 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 870,226 Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.87%, 1/20/25 3,000 2,884,235			1.500	4 440	205
Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.42%, 10/15/26 (b) 750 710,930 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (b) 1,000 883,471 Highbridge Loan Management 4-2014 Ltd., Series 4A-2014, Class B, 3.62%, 7/28/25 (b) 1,000 935,983 Highbridge Loan Management 6-2015 Ltd., Series 6A-2015, Class C, 3.40%, 5/05/27 (b) 1,500 1,437,983 ING IM CLO Ltd., Series 2012-4A, Class C, 5.12%, 10/15/23 (b) 1,000 955,643 LCM XVIII LP, Series 18A, Class C1, 3.77%, 4/20/27 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 870,226 Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.87%, 1/20/25 3,000 2,884,235					
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Highbridge Loan Management 4-2014 Ltd., Series 4A-2014, Class B, 3.62%, 7/28/25 (b) 1,000 935,983 Highbridge Loan Management 6-2015 Ltd., Series 6A-2015, Class C, 3.40%, 5/05/27 (b) 1,500 1,437,983 ING IM CLO Ltd., Series 2012-4A, Class C, 5.12%, 10/15/23 (b) 1,000 955,643 LCM XVIII LP, Series 18A, Class C1, 3.77%, 4/20/27 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 870,226 Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.87%, 1/20/25 3,000 2,884,235				·	
Highbridge Loan Management 6-2015 Ltd., Series 6A-2015, Class C, 3.40%, 5/05/27 (b) 1,500 1,437,983 ING IM CLO Ltd., Series 2012-4A, Class C, 5.12%, 10/15/23 (b) 1,000 955,643 LCM XVIII LP, Series 18A, Class C1, 3.77%, 4/20/27 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.87%, 1/20/25 3,000 2,884,235	11				
ING IM CLO Ltd., Series 2012-4A, Class C, 5.12%, 10/15/23 (b) LCM XVIII LP, Series 18A, Class C1, 3.77%, 4/20/27 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.87%, 1/20/25 3,000 2,884,235					
LCM XVIII LP, Series 18A, Class C1, 3.77%, 4/20/27 (b) 1,000 981,198 Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 870,226 Madison Park Funding Ltd. (b): 5 Series 2012-10A, Class D, 4.87%, 1/20/25 3,000 2,884,235					
Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b) 1,000 870,226 Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.87%, 1/20/25 3,000 2,884,235	ING IM CLO Ltd., Series 2012-4A, Class C, 5.12%, 10/15/23 (b)				
Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.87%, 1/20/25 3,000 2,884,235	LCM XVIII LP, Series 18A, Class C1, 3.77%, 4/20/27 (b)			981,	198
Series 2012-10A, Class D, 4.87%, 1/20/25 3,000 2,884,235	Limerock CLO III LLC, Series 2014-3A, Class C, 4.22%, 10/20/26 (b)		1,000	870,2	226
	Madison Park Funding Ltd. (b):				
	Series 2012-10A, Class D, 4.87%, 1/20/25		3,000	2,884,	235
	Series 2012-8AR, Class CR, 3.10%, 4/22/22		1,350	1,349,	115

Series 2012-8AR, Class DR, 4.15%, 4/22/22	1,500	1,437,035
Madison Park Funding IX Ltd., Series 2012-9AR, Class C1R, 3.47%, 8/15/22 (b)	2,000	1,974,313

BLACKROCK CREDIT ALLOCATION INCOME TRUST

JANUARY 31, 2016

Schedule of Investments (continued)

BlackRock Credit Allocation Income Trust (BTZ)

		Par	
Asset-Backed Securities (a)		(000)	Value
Asset-Backed Securities (continued)		Ì	
Madison Park Funding Ltd. (b) (continued):			
Series 2014-14A,Class D, 4.22%, 7/20/26	USD	2,000	\$ 1,785,336
Madison Park Funding XIII Ltd., Series 2014-13A, Class C, 3.37%, 1/19/25 (b)		1,000	954,423
Madison Park Funding XV Ltd., Series 2014-15A, Class B1, 3.87%, 1/27/26 (b)		2,400	2,339,765
Madison Park Funding XVI Ltd., Series 2015-16A, Class B, 3.62%, 4/20/26 (b)		1,000	985,300
Oak Hill Credit Partners XII Ltd., Series 2015-12A, Class C2, 3.69%, 1/23/27 (b)		1,600	1,580,000
Octagon Investment Partners XX Ltd., Series 2014-1A, Class C, 3.42%, 8/12/26 (b)		750	709,766
Octagon Loan Funding Ltd., Series 2014-1A, Class D, 4.01%, 11/18/26 (b)		1,500	1,322,404
OZLM VI Ltd., Series 2014-6A, Class B,			
3.52%, 4/17/26 (b)		1,100	1,048,637
OZLM VII Ltd., Series 2014-7A, Class C,			
4.22%, 7/17/26 (b)		1,500	1,320,187
OZLM VIII Ltd., Series 2014-8A, Class B,			
3.62%, 10/17/26 (b)		900	854,548
OZLM XI Ltd., Series 2015-11A, Class B,			
3.62%, 1/30/27 (b)		2,750	2,668,418
Regatta IV Funding Ltd., Series 2014-1A (b):			
Class C, 3.57%, 7/25/26		1,500	1,418,156
Class D, 4.12%, 7/25/26		1,000	854,112
Regatta V Funding Ltd., Series 2014-1A (b):			
Class B, 3.62%, 10/25/26		1,000	934,036
Class C, 4.07%, 10/25/26		1,000	856,392
SLM Private Credit Student Loan Trust, Series 2004-B, Class A2, 0.71%, 6/15/21		1,451	1,439,223
Sound Point CLO Ltd., Series 2014-3A, Class D,			
4.22%, 1/23/27 (b)		1,000	865,593
Symphony CLO Ltd., Series 2012-10AR, Class CR, 3.17%, 7/23/23 (b)		1,000	986,687
Symphony CLO XV Ltd., Series 2014-15A (b):			
Class C, 3.82%, 10/17/26		1,500	1,453,193
Class D, 4.37%, 10/17/26		1,000	944,200
		1,000 Par	944,200
Class D, 4.37%, 10/17/26		Par	·
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a)			944,200 Value
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued)	USD	Par (000)	\$ Value
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b)	USD	Par	\$ ·
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b):	USD	Par (000) 800	\$ Value 717,704
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26	USD	Par (000) 800 750	\$ Value 717,704 660,407
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26	USD	Par (000) 800 750 1,000	\$ Value 717,704 660,407 906,803
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b)	USD	Par (000) 800 750 1,000 4,000	\$ Value 717,704 660,407 906,803 3,960,000
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26	USD	Par (000) 800 750 1,000	\$ Value 717,704 660,407 906,803
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b)	USD	Par (000) 800 750 1,000 4,000	\$ Value 717,704 660,407 906,803 3,960,000 825,381
Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds	USD	Par (000) 800 750 1,000 4,000	\$ Value 717,704 660,407 906,803 3,960,000 825,381
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense 0.5%	USD	Par (000) 800 750 1,000 4,000	\$ Value 717,704 660,407 906,803 3,960,000 825,381
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense 0.5% Huntington Ingalls Industries, Inc.,	USD	Par (000) 800 750 1,000 4,000 1,000	\$ Value 717,704 660,407 906,803 3,960,000 825,381 96,663,393
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense 0.5% Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (b)	USD	Par (000) 800 750 1,000 4,000	\$ Value 717,704 660,407 906,803 3,960,000 825,381
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense 0.5% Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (b) TransDigm, Inc.:	USD	Par (000) 800 750 1,000 4,000 1,000	\$ Value 717,704 660,407 906,803 3,960,000 825,381 96,663,393
Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense 0.5% Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (b) TransDigm, Inc.: 6.00%, 7/15/22	USD	Par (000) 800 750 1,000 4,000 1,000	\$ Value 717,704 660,407 906,803 3,960,000 825,381 96,663,393 553,420 4,493,300
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense 0.5% Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (b) TransDigm, Inc.: 6.00%, 7/15/22	USD	Par (000) 800 750 1,000 4,000 1,000	\$ Value 717,704 660,407 906,803 3,960,000 825,381 96,663,393
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense 0.5% Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (b) TransDigm, Inc.: 6.00%, 7/15/22	USD	Par (000) 800 750 1,000 4,000 1,000	\$ Value 717,704 660,407 906,803 3,960,000 825,381 96,663,393 553,420 4,493,300 2,091,850
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense	USD	Par (000) 800 750 1,000 4,000 1,000	\$ Value 717,704 660,407 906,803 3,960,000 825,381 96,663,393 553,420 4,493,300
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense 0.5% Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (b) TransDigm, Inc.: 6.00%, 7/15/24 Air Freight & Logistics 0.2%	USD	Par (000) 800 750 1,000 4,000 1,000	\$ Value 717,704 660,407 906,803 3,960,000 825,381 96,663,393 553,420 4,493,300 2,091,850
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense 0.5% Huntington Ingalls Industries, Inc., 5.00%, 1/2/15/21 (b) TransDigm, Inc.: 6.00%, 7/15/22 6.50%, 7/15/24 Air Freight & Logistics 0.2% XPO Logistics, Inc. (b):	USD	Par (000) 800 750 1,000 4,000 1,000 536 4,585 2,140	\$ Value 717,704 660,407 906,803 3,960,000 825,381 96,663,393 553,420 4,493,300 2,091,850 7,138,570
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense 0.5% Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (b) TransDigm, Inc.: 6.00%, 7/15/22 6.50%, 7/15/24 Air Freight & Logistics 0.2% XPO Logistics, Inc. (b): 7.88%, 9/01/19	USD	Par (000) 800 750 1,000 4,000 1,000 536 4,585 2,140	\$ Value 717,704 660,407 906,803 3,960,000 825,381 96,663,393 553,420 4,493,300 2,091,850 7,138,570 1,544,130
Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense 0.5% Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (b) TransDigm, Inc.: 6.00%, 7/15/22 6.50%, 7/15/24	USD	Par (000) 800 750 1,000 4,000 1,000 536 4,585 2,140	\$ Value 717,704 660,407 906,803 3,960,000 825,381 96,663,393 553,420 4,493,300 2,091,850 7,138,570 1,544,130 1,410,520
Class D, 4.37%, 10/17/26 Asset-Backed Securities (a) Asset-Backed Securities (continued) Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.04%, 6/10/25 (b) Voya CLO Ltd., Class C (b): Series 2014-3A, 4.22%, 7/25/26 Series 2014-4A, 4.62%, 10/14/26 Webster Park CLO Ltd., Series 2015-1A, Class B1, 3.61%, 1/20/27 (b) WhiteHorse IX Ltd., Series 2014-9A, Class C, 3.32%, 7/17/26 (b) Total Asset-Backed Securities 6.5% Corporate Bonds Aerospace & Defense 0.5% Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (b) TransDigm, Inc.: 6.00%, 7/15/22 6.50%, 7/15/24 Air Freight & Logistics 0.2% XPO Logistics, Inc. (b): 7.88%, 9/01/19	USD	Par (000) 800 750 1,000 4,000 1,000 536 4,585 2,140	\$ Value 717,704 660,407 906,803 3,960,000 825,381 96,663,393 553,420 4,493,300 2,091,850 7,138,570 1,544,130

American Airlines Group, Inc., 4.63%, 3/01/20 (b)	692	659,995
Continental Airlines Pass-Through Trust:		
Series 2009-2, Class B, 9.25%, 11/10/18	1,870	1,982,674
Series 2012-3, Class C, 6.13%, 4/29/18	2,040	2,131,800
Delta Air Lines Pass-Through Trust, Series 2002-1, Class G-1, 6.72%, 7/02/24	3,042	3,437,926
Turkish Airlines 2015-1 Class A Pass Through Trust, 4.20%, 9/15/28 (b)	3,029	2,892,908

2 BLACKROCK CREDIT ALLOCATION INCOME TRUST

JANUARY 31, 2016

Schedule of Investments (continued)

BlackRock Credit Allocation Income Trust (BTZ)

Corporate Bonds		Par (000)	Value
Airlines (continued)		(000)	v aluc
United Airlines Pass-Through Trust, Series 2014-1, Class B, 4.75%, 10/11/23	USD	3,999	\$ 3,988,793
Virgin Australia Trust, Series 2013-1, Class B,			
6.00%, 4/23/22 (b)		1,247	1,259,238
			16,353,334
Auto Components 1.2%			
Goodyear Tire & Rubber Co., 6.50%, 3/01/21		1,600	1,680,000
Icahn Enterprises LP/Icahn Enterprises Finance Corp.:			
3.50%, 3/15/17		265	263,013
4.88%, 3/15/19		3,950	