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Pioneer Floating Rate Trust
Form N-Q
October 30, 2014

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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 811-21654

Pioneer Floating Rate Trust
(Exact name of registrant as specified in charter)

60 State Street, Boston, MA 02109
(Address of principal executive offices) (ZIP code)

Terrence J. Cullen, Pioneer Investment Management, Inc.,
60 State Street, Boston, MA 02109
(Name and address of agent for service)

Registrant's telephone number, including area code: (617) 742-7825

Date of fiscal year end: November 30

Date of reporting period: August 31, 2014

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after close of the first and third fiscal quarters, pursuant to Rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. ss. 3507.

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ITEM 1. Schedule of Investments.

File the schedules as of the close of the reporting period as set forth in ss. 210.12-12 12-14 of Regulation S-X [17 CFR 210.12-12 12-14]. The schedules need not be audited.

Pioneer Floating
Rate Trust
NQI August 31, 2014

Ticker Symbol: PHD

| Principal Amount USD (\$) | S&P/Moody's Ratings | | Value |
|--|------------------------|--|-------------|
| SENIOR SECURED FLOATING RATE LOAN INTERESTS | | | |
| - 141.0% of Net Assets *(a) | | | |
| AUTOMOBILES & COMPONENTS - 10.8% | | | |
| Auto Parts & Equipment - 8.3% | | | |
| 2,895,508 | BB-/Ba3 | Allison Transmission, Inc., Term Loan B-3, 3.75%, 8/23/19 | \$2,889,628 |
| 2,078,626 | B | +/B1 ARC Automotive Group, Inc., Term Loan, 6.0%, 11/15/18 | 2,089,020 |
| 2,709,779 | B | ASP HHI Acquisition Co., Inc., Additional Term Loan, 5.0%, +/B2 10/5/18 | 2,720,788 |
| 1,184,556 | B | Cooper Standard Intermediate Holdco 2 LLC, Term Loan, 4.0%, +/B2 4/4/21 | 1,180,854 |
| 785,000 | NR/NR | Electrical Components International, Inc., Term Loan B, 5.75%, 5/28/21 | 793,341 |
| 1,634,324 | NR/B2 | Federal-Mogul Corp., Tranche C Term Loan (2014), 4.75%, 4/15/21 | 1,633,302 |
| 2,375,000 | B/B1 | Grede LLC (Grede II LLC), Term Loan B, 4.75%, 6/2/21 | 2,378,959 |
| 2,000,000 | B/B1 | Henniges Automotive Holdings, Inc., Term Loan, 6.0%, 6/12/21 | 2,025,000 |
| 1,200,000 | B/B2 | Jason, Inc., Term Loan, 5.5%, 6/30/21 | 1,207,500 |
| 1,700,000 | B+/Ba2 | Key Safety Systems, Inc., Initial Term Loan, 3.75%, 8/29/21 | 1,703,188 |
| 3,253,984 | B | +/B1 Metaldyne LLC, USD Term Loan 2014, 4.25%, 12/18/18 | 3,259,408 |

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| | | | |
|---------------------------|---------------------|---|--------------|
| 1,210,416 | BB-/B1 | TI Group Automotive Systems LLC, Additional Term Loan, 4.25%, 7/2/21 | 1,210,416 |
| 2,518,252 | B+/Ba3 | Tower Automotive Holdings USA, LLC, Refinancing Term Loan, 4.0%, 4/23/20 | 2,511,171 |
| 1,085,625 | B/Ba3 | UCI International, Inc., (United Components), Term Loan, 5.5%, 7/26/17 | 1,088,339 |
| | | | \$26,690,914 |
| | | Automobile Manufacturers - 1.3% | |
| 3,269,287 | BB+/Ba1 | Chrysler Group LLC, Term Loan B, 3.5%, 5/24/17 | \$3,271,330 |
| 800,000 | B | +/B1 Visteon Corp., Initial Term Loan, 3.5%, 4/9/21 | 793,625 |
| | | | \$4,064,955 |
| | | Tires & Rubber - 1.2% | |
| 997,976 | CCC+/B2 | American Tire Distributors, Inc., New 2014 Initial Term Loan, 5.75%, 6/1/18 | \$997,976 |
| 3,000,000 | BB/Ba1 | Goodyear Tire & Rubber Co., Second Lien Term Loan, 4.75%, 4/30/19 | 3,013,725 |
| | | | \$4,011,701 |
| | | Total Automobiles & Components | \$34,767,570 |
| | | BANKS - 0.4% | |
| | | Thrifts & Mortgage Finance - 0.4% | |
| 1,285,482 | B | +/B1 Ocwen Loan Servicing, Initial Term Loan, 5.0%, 2/15/18 | \$1,272,306 |
| | | Total Banks | \$1,272,306 |
| | | CAPITAL GOODS - 11.6% | |
| | | Aerospace & Defense - 3.8% | |
| 1,149,659 | B | +/B1 Accudyne Industries Borrower S.C.A./Accudyne Industries LLC, Refinancing Term Loan, 4.0%, 12/13/19 | \$1,146,905 |
| 605,474 | B-/B2 | Cadence Aerospace Finance, Inc., Term Loan, 6.5%, 5/9/18 | 607,745 |
| Principal Amount USD (\$) | S&P/Moody's Ratings | | Value |
| | | Aerospace & Defense | |
| 735,906 | B/Ba3 | CPI International, Inc., Term B Loan, 4.25%, 11/17/17 | 735,101 |
| 409,432 | B | +/B2 DAE Aviation Holdings, Inc., Tranche B-1 Loan, 5.0%, 11/2/18 | 411,735 |
| 169,605 | B/B2 | DAE Aviation Holdings, Inc., Tranche B-2 Loan, 5.0%, 11/2/18 | 170,665 |
| 1,647,150 | BBB-/Ba2 | Digitalglobe, Inc., Term Loan, 3.75%, 1/31/20 | 1,645,289 |
| 875,512 | B+/Ba3 | DynCorp International, Inc., Term Loan, 6.25%, 7/7/16 | 875,730 |
| 251,938 | CCC+/Caa1 | | 226,744 |

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IAP Worldwide Services, Inc., First Lien Term Loan, 9.25%, 7/18/19

| | | | |
|---------------------------|---------------------|---|--------------|
| 1,551,375 | B/B1 | Sequa Corp., Initial Term Loan, 5.25%, 6/19/17 | 1,520,833 |
| 1,523,373 | B+/Ba3 | SI Organization, Inc., The First Lien Initial Term Loan, 5.75%, 11/23/19 | 1,533,210 |
| 497,455 | BB+/Ba1 | Spirit Aerosystems, Inc., (fka Mid-Western Aircraft, Inc., and Onex Wind Finance LP), Term Loan B, 3.25%, 9/15/20 | 495,020 |
| 714,457 | B/B1 | TASC, Inc., First Lien Term Loan, 6.5%, 5/22/20 | 693,916 |
| 1,482,475 | B/B1 | WP Consolidated Precision Products Holdings LLC, First Lien Term Loan, 4.75%, 12/28/19 | 1,489,092 |
| 680,000 | NR/NR | WP Consolidated Precision Products Holdings LLC, Second Lien Term Loan B-1, 8.75%, 4/30/21 | 685,950 |
| | | | \$12,237,935 |
| | | Building Products - 2.8% | |
| 1,318,313 | BB-/B1 | Armstrong World Industries, Inc., Term Loan B, 3.5%, 3/15/20 | \$1,318,518 |
| 1,337,648 | B/B2 | Interline Brands, Inc., First Lien Term Loan, 4.0%, 3/17/21 | 1,326,501 |
| 927,000 | NR/NR | Nortek, Inc., Loan, 3.75%, 10/30/20 | 924,875 |
| 319,200 | B | +/B2 Ply Gem Industries, Inc., Term Loan, 4.0%, 2/1/21 | 314,412 |
| 496,250 | B | +/B1 Quikrete Holdings, Inc., Initial First Lien Loan, 4.0%, 9/28/20 | 494,265 |
| 1,000,000 | B-/B3 | Quikrete Holdings, Inc., Initial Second Lien Loan, 7.0%, 3/26/21 | 1,013,125 |
| 1,715,164 | BB-/B2 | Summit Materials LLC, Term B Loan, 5.0%, 1/30/19 | 1,719,452 |
| 1,809,795 | B | +/B1 Unifrax Holding Co., New Term B Dollar Loan, 4.25%, 11/28/18 | 1,809,795 |
| | | | \$8,920,943 |
| | | Construction & Farm Machinery & Heavy Trucks - 0.8% | |
| 478,800 | BB+/Ba1 | Manitowoc Co., Inc., Term Loan B, 3.25%, 1/3/21 | \$477,148 |
| 1,370,000 | B/Ba3 | Navistar, Inc., Tranche B, Term Loan, 5.75%, 8/17/17 | 1,383,403 |
| 803,539 | NR/NR | Waupaca Foundry, Inc., Term Loan, 4.0%, 6/29/17 | 803,873 |
| | | | \$2,664,424 |
| | | Electrical Components & Equipment - 0.7% | |
| 1,026,367 | BB-/Ba1 | Pelican Products, Inc., First lien Tem Loan, 5.25%, 4/10/20 | \$1,031,499 |
| 1,192,168 | BB+/Ba2 | WireCo WorldGroup, Inc., Term Loan, 6.0%, 2/15/17 | 1,200,364 |
| | | | \$2,231,863 |
| | | Industrial Conglomerates - 0.8% | |
| 1,500,000 | B-/Caal | Filtration Group Corp., Second Lien Initial Term Loan, 8.25%, 11/22/21 | \$1,517,812 |
| 425,000 | B | +/B2 Gates Global LLC, Initial Dollar Term Loan, 4.25%, 7/5/21 | 422,300 |
| 683,925 | B/B1 | Milacron LLC, Term Loan, 4.0%, 3/28/20 | 682,215 |
| | | | \$2,622,327 |
| | | Industrial Machinery - 2.5% | |
| 1,492,481 | B/B1 | Gardner Denver, Inc., Initial Dollar Term Loan, 4.25%, 7/30/20 | \$1,490,719 |
| Principal Amount USD (\$) | S&P/Moody's Ratings | | Value |
| | | Industrial Machinery | |
| 1,022,438 | B/B1 | Hampton Rubber Co., First Lien Term Loan, 5.0%, 3/27/21 | 1,028,401 |
| 2,103,660 | B/B1 | Ina Schaeffler, Facility E (USD), 3.75%, 5/15/20 | 2,103,283 |
| 1,675,000 | B | +/B2 NN, Inc., Loan, 5.0%, 8/27/21 | 1,666,625 |
| 500,000 | B | +/B3 Wastequip LLC, Term Loan, 4.5%, 8/9/19 | 501,250 |

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| | | | |
|-----------|-----------|---|--------------|
| 1,101,125 | BB-/Ba3 | Xerium Technologies, Inc., New Term Loan, 5.75%, 5/17/19 | 1,106,631 |
| | | | \$7,896,909 |
| | | Trading Companies & Distributors - 0.2% | |
| 711,169 | B+/Ba3 | WESCO Distribution, Inc., Tranche B-1 Loan, 3.75%, 12/12/19 | \$712,057 |
| | | Total Capital Goods | \$37,286,458 |
| | | COMMERCIAL & PROFESSIONAL SERVICES - 6.4% | |
| | | Diversified Support Services - 1.2% | |
| 1,067,925 | B-/B3 | InfoGroup, Inc., Term Loan B, 7.5%, 5/26/18 | \$1,010,525 |
| | | KAR Auction Services, Inc., Tranche B-2 Term Loan, 3.5%, 3/11/21 | |
| 714,348 | B | +/B1 | 712,710 |
| 1,500,000 | CCC/Caa1 | Language Line LLC, Second Lien Loan, 8.75%, 12/20/16 | 1,495,500 |
| 663,515 | B-/B2 | Language Line LLC, Tranche B Term Loan, 6.25%, 6/20/16 | 664,967 |
| | | | \$3,883,702 |
| | | Environmental & Facilities Services - 1.8% | |
| | | ADS Waste Holdings, Inc., Initial Tranche B-2 Term Loan, 3.75%, | |
| 595,466 | B | +/B1 10/9/19 | \$587,650 |
| 729,667 | BB+/Baa3 | Convata Energy Corp., Term Loan, 3.25%, 3/28/19 | 728,755 |
| 295,500 | BBB/Ba1 | Progressive Waste Solutions Ltd., Term B Loan, 3.0%, 10/24/19 | 296,608 |
| 492,500 | B-/B2 | Tervita Corp., (fka CCS Corp.), Term Loan, 6.25%, 5/15/18 | 494,347 |
| 1,250,000 | BB+/Ba3 | U.S. Ecology, Inc., Term Loan, 3.75%, 6/17/21 | 1,256,250 |
| 988,682 | B | +/B1 Waste Industries USA, Inc., Term Loan B, 4.0%, 3/17/17 | 987,034 |
| | | WCA Waste Corp. (WCA Waste Systems, Inc.), Term Loan, 4.0%, | |
| 1,402,223 | B | +/B1 3/23/18 | 1,401,638 |
| | | | \$5,752,282 |
| | | Human Resource & Employment Services - 0.3% | |
| 950,739 | BB-/Ba2 | On Assignment, Inc., Initial Term B Loan, 3.5%, 5/15/20 | \$947,173 |
| | | Research & Consulting Services - 0.7% | |
| 1,500,000 | CCC+/Caa1 | Sourcehov LLC, Second Lien Term Loan, 8.75%, 4/30/19 | \$1,515,000 |
| 935,201 | BB/Ba1 | Wyle Services Corp., Term Loan, 5.0%, 5/23/21 | 938,416 |
| | | | \$2,453,416 |
| | | Security & Alarm Services - 2.4% | |
| | | Allied Security Holdings LLC, Second Lien Closing Date Term Loan, | |
| 1,013,883 | NR/NR | 4.25%, 2/12/21 | \$1,008,338 |
| | | AlliedBarton Security Services, Second Lien Term Loan, 8.0%, | |
| 1,089,041 | CCC+/Caa1 | 8/13/21 | 1,084,050 |
| 100,077 | B+/Ba3 | Garda Security, Term B Delayed Draw Loan, 4.0%, 11/6/20 | 99,702 |
| 391,210 | B+/Ba3 | Garda Security, Term B Loan, 4.0%, 11/6/20 | 389,743 |
| 1,178,559 | BB/Ba3 | GEO Group, Inc., Term Loan, 3.25%, 4/3/20 | 1,178,191 |
| 2,365,790 | B/Ba3 | Monitronics International, Inc., 2013 Term Loan B, 4.25%, 3/23/18 | 2,369,857 |
| 1,488,115 | B | +/B1 Protection One, Inc., 2012 Term Loan, 4.25%, 3/21/19 | 1,487,494 |
| | | | \$7,617,375 |
| | | Total Commercial & Professional Services | \$20,653,948 |

Principal
Amount
USD (\$)

S&P/Moody's
Ratings

Value

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| | | | |
|---------------------|-----------|--|--------------|
| | | CONSUMER DURABLES & APPAREL - 3.8% | |
| | | Apparel, Accessories & Luxury Goods - 0.6% | |
| | | Nine West Holdings, Inc., Initial Term Loan, 4.75%, 10/8/19 | |
| 785,000 | B+/Ba3 | | \$786,963 |
| 1,240,554 | B/B2 | Renfro Corp., Tranche B Term Loan, 5.75%, 1/30/19 | 1,236,677 |
| | | | \$2,023,640 |
| | | Home Furnishings - 1.1% | |
| 2,044,460 | B | +/B1 Serta Simmons Holdings LLC, Term Loan, 4.25%, 10/1/19 | \$2,047,494 |
| | | Tempur Pedic International, Inc., Term Loan B, 3.5%, 3/18/20 | |
| 1,429,148 | BB/Ba3 | | 1,425,575 |
| | | | \$3,473,069 |
| | | Homebuilding - 0.1% | |
| 1,000,000 (b)(c)(d) | NR/NR | WAICCS Las Vegas 3 LLC, First Lien Term Loan, 7.75%, 7/30/09 | \$335,000 |
| 4,500,000 (b)(c)(d) | NR/NR | WAICCS Las Vegas 3 LLC, Second Lien Term Loan, 13.25%, 7/30/09 | 22,505 |
| | | | \$357,505 |
| | | Housewares & Specialties - 1.2% | |
| 2,288,566 | B | +/B1 Reynolds Group Holdings, Inc., Incremental U.S. Term Loan, 4.0%, 11/30/18 | \$2,287,852 |
| 1,579,025 | B/B1 | World Kitchen LLC, U.S. Term Loan, 5.5%, 3/4/19 | 1,563,235 |
| | | | \$3,851,087 |
| | | Leisure Products - 0.2% | |
| 569,121 | B | +/B2 Bauer Performance Sports Ltd., Initial Term Loan, 4.0%, 4/15/21 | \$567,343 |
| | | Textiles - 0.6% | |
| 1,726,925 | NR/NR | Klockner Pentaplast of America, Inc., Term Loan B-1, 4.75%, 12/21/16 | \$1,736,998 |
| | | Total Consumer Durables & Apparel | \$12,009,642 |
| | | CONSUMER SERVICES - 10.8% | |
| | | Casinos & Gaming - 1.3% | |
| 1,045,654 | B | +/B3 CityCenter Holdings LLC, Term B loan, 4.25%, 10/16/20 | \$1,046,177 |
| 167,144 | BBB-/Ba2 | Las Vegas Sands LLC, Term B Loan, 3.25%, 12/19/20 | 166,923 |
| 1,477,500 | BB/Ba2 | MGM Resorts International (MGM Grand Detroit LLC), Term B Loan, 3.5%, 12/20/19 | 1,470,882 |
| 1,368,750 | BBB-/Baa3 | Seminole Tribe of Florida, Initial Term Loan, 3.0%, 4/29/20 | 1,365,115 |
| | | | \$4,049,097 |
| | | Education Services - 2.9% | |
| 3,475,813 | B | +/B1 Bright Horizons Family Solutions LLC, Term B Loan, 5.0%, 1/30/20 | \$3,467,846 |
| | | Houghton Mifflin Holdings, Inc., Term Loan, 4.25%, 5/22/18 | |
| 943,288 | NR/NR | | 946,235 |
| 1,481,014 | B/B1 | Laureate Education, Inc., Series 2018 Extended Term Loan, 5.0%, 6/15/18 | 1,444,914 |
| 1,478,826 | B | +/B2 McGraw-Hill Global Education Holdings, LLC, Term B Loan Refinancing, 5.75%, 3/22/19 | 1,491,766 |
| 1,865,625 | B | +/B2 McGraw-Hill School Education Holdings LLC, Term B Loan, 6.25%, 12/18/19 | 1,874,953 |
| | | | \$9,225,714 |

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| Principal Amount USD (\$) | S&P/Moody's Ratings | | Value |
|---------------------------|---------------------|--|--------------------------|
| | | Hotels, Resorts & Cruise Lines - 0.7% | |
| 710,526 | BB/Ba3 | Hilton Worldwide Finance LLC, Initial Term Loan, 3.5%, 10/26/20 | \$706,678 |
| 1,466,859 | B-/B3 | Seven Sea Cruises S. DE R.L., Term B2 Loan, 3.75%, 12/21/18 | 1,452,190 \$2,158,868 |
| | | Internet Software & Services - 0.3% | |
| 982,538 | B/B1 | Sabre, Inc., Term B Loan, 4.0%, 2/19/19 | \$979,467 |
| | | Leisure Facilities - 1.4% | |
| 864,425 | BBB-/Ba1 | Cedar Fair, LP, U.S. Term Facility, 3.25%, 3/6/20 | \$867,878 |
| 2,250,000 | B/B1 | Fitness International LLC, Term B Loan, 5.5%, 7/1/20 | 2,244,375 |
| | | Leisure Facilities | |
| | | Six Flags Theme Parks, Inc., Tranche B Term Loan, 3.5%, 12/20/18 | |
| 1,506,816 | BB+/Ba2 | | 1,508,465 \$4,620,718 |
| | | Restaurants - 3.0% | |
| 1,102,365 | BB/Ba3 | Burger King Corp., 2012 Tranche B Term Loan, 3.75%, 9/28/19 | \$1,102,710 |
| 700,000 | B/B2 | Dave & Buster's, Inc., Term Loan, 4.5%, 7/25/20 | 699,708 |
| 204,934 | BB-/Ba2 | DineEquity, Inc., Term B-2 Loan, 3.75%, 10/19/17 | 205,702 |
| | | Landry's, Inc., (fka Landry's Restaurants, Inc.), Term Loan B, 4.0%, 4/24/18 | |
| 2,466,083 | B+/Ba3 | | 2,466,596 |
| 1,783,938 | B/Ba3 | NPC International, Inc., 2013 Term Loan, 4.0%, 12/28/18 | 1,752,719 |
| | | Red Lobster Management LLC, First Lien Initial Term Loan, 6.25%, 7/28/21 | |
| 2,000,000 | B/B3 | | 2,008,750 |
| 1,505,333 | BB-/B1 | Wendy's International, Inc., Term B Loan, 3.25%, 5/15/19 | 1,503,451 \$9,739,636 |
| | | Specialized Consumer Services - 1.2% | |
| 1,500,000 | BB-/Ba2 | Genex Holdings, Inc., First Lien Term B Loan, 5.25%, 5/28/21 | \$1,511,250 |
| 711,440 | BB/B1 | Learning Care Group (US) No. 2, Inc., Term Loan, 5.5%, 5/5/21 | 713,219 |
| | | Weight Watchers International, Inc., Initial Tranche B-2 Term Loan, 4.0%, 4/2/20 | |
| 1,975,000 | BB/Baa1 | | 1,561,484 \$3,785,953 |
| | | Total Consumer Services | \$34,559,453 |
| | | DIVERSIFIED FINANCIALS - 3.7% | |
| | | Consumer Finance - 0.4% | |
| 1,396,500 | B+/Ba3 | Trans Union LLC, First Lien Term Loan B, 4.0%, 4/9/21 | \$1,393,358 |
| | | Investment Banking & Brokerage - 0.7% | |
| 1,210,288 | B/B1 | Duff & Phelps Corp., Initial Term Loan, 4.5%, 4/23/20 | \$1,211,548 |
| | | Guggenheim Partners Investment Management Holdings LLC, Initial Term Loan, 4.0%, 7/22/20 | |
| 744,375 | NR/NR | | 742,282 |
| | | LPL Holdings, Inc., 2013 Incremental Tranche B Term Loan, 3.25%, 3/29/19 | |
| 105,844 | BB-/Ba2 | | 105,116 \$2,058,946 |
| | | Other Diversified Financial Services - 2.3% | |

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|---------------------------|---------------------|---|--------------|
| 1,619,277 | BBB/Ba2 | AWAS Finance Luxembourg 2012 SA, Term Loan, 3.5%, 7/16/18 | \$1,617,590 |
| 325,000 | B | +/B2 Delos Finance, S.à r.l., Term Loan, 3.5%, 3/6/21 | 324,025 |
| 868,533 | BBB-/B1 | Fly Funding II S.a.r.l., Term Loan, 4.5%, 8/9/19 | 873,961 |
| 1,490,566 | B | Harland Clarke Holdings Corp. (fka Clarke American Corp.), Tranche B-4 Term Loan, 6.0%, 8/4/19 | 1,510,689 |
| 2,029,500 | B/B1 | Livingston International, Inc., First Lien Initial Term B-1 Loan, 5.0%, 4/18/19 | 2,026,963 |
| 989,394 | BB/Ba3 | Ship Luxco 3 S.a.r.l. (RBS Worldpay), Facility B2A, 5.25%, 11/29/19 | 996,506 |
| | | | \$7,349,734 |
| 975,000 | B/Ba3 | Specialized Finance - 0.3% Expro Finservices S.à r.l., Initial Term Loan, 4.75%, 9/2/21 | \$979,066 |
| | | Total Diversified Financials | \$11,781,104 |
| | | ENERGY - 6.7% | |
| | | Coal & Consumable Fuels - 0.5% | |
| 475,500 | B+/Ba3 | Foresight Energy LLC, Term Loan, 5.5%, 8/21/20 | \$479,952 |
| 783,333 | CC/Ca | PT Bumi Resources Tbk, Term Loan, 18.159%, 11/7/14 | 470,000 |
| 877,527 | B/B3 | Walter Energy, Inc., Term Loan B, 7.25%, 4/2/18 | 836,628 |
| | | | \$1,786,580 |
| Principal Amount USD (\$) | S&P/Moody's Ratings | | Value |
| | | Integrated Oil & Gas - 0.9% | |
| 1,450,000 | BB-/Ba3 | Chief Exploration & Development, LLC, Second Lien Term Loan, 7.5%, 5/16/21 | \$1,457,250 |
| 892,494 | CCC+/B2 | ExGen Renewables, LLC, Term Loan, 5.25%, 2/6/21 | 905,882 |
| 476,077 | BBB/Baa2 | Glenn Pool Oil & Gas Trust 1, Term Loan, 4.5%, 5/2/16 | 477,267 |
| | | | \$2,840,399 |
| | | Oil & Gas Drilling - 1.4% | |
| 2,500,000 | BB/Ba3 | Jonah Energy LLC, Second Lien Initial Loan, 7.5%, 5/12/21 | \$2,512,500 |
| 987,500 | B-/B3 | Offshore Group Investment, Ltd., (Vantage Delaware Holdings LLC), Second Lien Term Loan, 5.75%, 3/28/19 | 986,060 |
| 1,089,000 | B | +/B1 Pacific Drilling SA, Term Loan, 4.5%, 6/3/18 | 1,089,851 |
| | | | \$4,588,411 |
| | | Oil & Gas Equipment - 0.3% | |
| 925,350 | B | +/B3 FR Dixie Acquisition Corp., Term Loan, 5.75%, 12/18/20 | \$929,302 |
| | | Oil & Gas Equipment & Services - 0.6% | |
| 370,909 | B/B1 | FTS International, Inc. (fka Frac Tech International, LLC) Initial Term Loan, 5.75%, 4/16/21 | \$373,807 |
| 1,500,000 | B-/B3 | Templar Energy LLC, Second Lien Loan, 8.0%, 11/25/20 | 1,485,000 |
| | | | \$1,858,807 |
| | | Oil & Gas Exploration & Production - 1.3% | |
| 1,516,667 | B+/Ba3 | EP Energy LLC, Tranche B-3 Term Loan, 3.5%, 5/24/18 | \$1,508,325 |
| 164,204 | B-/B2 | Fieldwood Energy LLC, Closing Date Second Lien Term Loan, 7.125%, 9/30/20 | 167,882 |
| 894,621 | BB-/Ba2 | Fieldwood Energy LLC, Closing Date Term Loan, 3.875%, 9/28/18 | 895,292 |

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| | | | |
|---------------------------------|------------------------|--|----------------------------|
| 1,600,000 | B-/B1 | Samson Investment Co., Tranche 1 Second Lien Term Loan, 5.0%, 9/25/18 | 1,586,142 \$4,157,641 |
| 1,000,000 | BB-/B1 | Oil & Gas Refining & Marketing - 1.5% CITGO Petroleum Corp., Term B Loan, 4.5%, 7/29/21 | \$1,006,875 |
| 1,650,000 | NR/B2 | Green Plains Processing LLC, Loan, 6.5%, 6/30/20 | 1,653,093 |
| 1,680,364 | BB/Ba2 | Pilot Travel Centers LLC, Refinancing Tranche B Term Loan, 3.75%, 3/30/18 | 1,684,041 |
| 400,000 | BB-/B1 | Western Refining, Inc., Term Loan 2013, 3.25%, 11/12/20 | 400,417 \$4,744,426 |
| 700,000 | B/B1 | Oil & Gas Storage & Transportation - 0.2% Southcross Energy Partners, LP, Initial Term Loan, 5.25%, 8/4/21 Total Energy | \$707,000 \$21,612,566 |
| 1,745,000 | B+/Ba3 | FOOD & STAPLES RETAILING - 2.3% Drug Retail - 0.9% Hearthside Group Holdings LLC, Term Loan, 4.5%, 6/2/21 | \$1,752,998 |
| 1,246,875 | BB-/Ba3 | Rite Aid Corp., Tranche 7 Term Loan, 3.5%, 2/21/20 | 1,242,199 \$2,995,197 |
| 2,475,000 | B/B1 | Food Distributors - 0.8% Mill US Acquisition First Lien Term Loan, 5.0%, 7/3/20 | \$2,470,874 |
| 1,989,987 | BB-/NR | Food Retail - 0.6% Albertson's LLC, Term B-2 Loan, 4.75%, 3/21/19 Total Food & Staples Retailing | \$1,994,341 \$7,460,412 |
| 989,999 | B/Ba3 | FOOD, BEVERAGE & TOBACCO - 4.7% Agricultural Products - 0.6% Arysta LifeScience SPC LLC, Initial First Lien Term Loan, 4.5%, 5/29/20 | \$991,360 |
| Principal Amount USD (\$) | S&P/Moody's Ratings | | Value |
| 953,475 | CCC+/Caa1 | Agricultural Products Arysta LifeScience SPC LLC, Initial Second Lien Term Loan, 8.25%, 11/30/20 | 964,996 \$1,956,356 |
| 446,492 | B/B1 | Packaged Foods & Meats - 4.1% AdvancePierre Foods, Inc., First Lien Term Loan, 5.75%, 7/10/17 Boulder Brands, Inc. (fka Smart Balance, Inc.), Term Loan, 4.5%, 7/9/20 | \$448,724 |
| 1,000,000 | B | | 1,003,625 |
| 1,425,816 | B+/Ba2 | Del Monte Corp., Initial Term Loan, 3.5%, 3/9/20 | 1,403,316 |
| 1,000,000 | CCC+/Caa1 | Del Monte Foods, Inc., Second Lien Initial Loan, 8.25%, 8/18/21 | 962,500 |
| 1,633,500 | BB/Ba2 | H.J. Heinz Co., Term B-2 Loan, 3.5%, 6/5/20 | 1,634,215 |
| 1,995,000 | B-/NR | New Hostess Brands Acquisition LLC, Term B Loan, 6.75%, 4/9/20 | 2,054,850 |
| 1,945,801 | BB/Ba3 | Pinnacle Foods Finance LLC, New Term Loan G, 3.25%, 4/29/20 | 1,927,560 |
| 1,250,000 | BB-/Ba1 | | 1,251,406 |

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Post Holdings, Inc., Series A Incremental Term Loan, 3.75%, 6/2/21

| | | | |
|---------------|----------|--|--------------|
| 1,500,000 | B/B1 | Shearer's Foods LLC, First Lien Term Loan, 3.5%, 6/30/21 | 1,500,470 |
| 866,250 | B | +/B2 Windsor Quality Food Co., Ltd., Term B Loan, 5.0%, 12/26/20 | 855,422 |
| | | | \$13,042,088 |
| | | Total Food, Beverage & Tobacco | \$14,998,444 |
| | | HEALTH CARE EQUIPMENT & SERVICES - 12.0% | |
| | | Health Care Equipment - 0.5% | |
| 1,759,000 | B/B2 | Accellent, Inc. (Medical Device/UTI), Second Lien Term Loan, 7.5%, 3/11/22 | \$1,740,677 |
| | | Health Care Equipment & Services - 0.8% | |
| 1,589,293 | BB/NR | Hologic, Inc., Refinancing Tranche B Term Loan, 3.25%, 8/1/19 | \$1,582,010 |
| 877,855 | B/Ba3 | Kinetic Concepts, Inc., Dollar E-1 Term Loan, 4.0%, 5/4/18 | 875,347 |
| | | | \$2,457,357 |
| | | Health Care Facilities - 2.2% | |
| 700,000 | B-/Ba2 | AmSurg Corp., Initial Term Loan, 3.75%, 7/16/21 | \$700,612 |
| | | CHS/Community Health Systems, Inc., 2021 Term D Loan, 4.25%, 1/27/21 | |
| 808,090 | BB/Ba2 | | 811,499 |
| | | CHS/Community Health Systems, Inc., Extended Term Loan, 3.407%, 1/25/17 | |
| 303,191 | BB/Ba2 | | 303,380 |
| 1,596,808 | B/Ba3 | Iasis Healthcare LLC, Term B-2 Loan, 4.5%, 5/3/18 | 1,599,603 |
| 1,088,257 | B-/B2 | Kindred Healthcare, Inc., New Term Loan, 4.0%, 4/9/21 | 1,083,496 |
| | | Regionalcare Hospital Partners, Inc., First Lien Term Loan, 6.0%, 4/23/19 | |
| 1,569,872 | BB-/Ba3 | | 1,585,571 |
| 439,005 | B | +/B3 Select Medical Corp., Series Tranche B Term Loan, 5.0%, 6/1/18 | 436,810 |
| | | United Surgical Partners International, Inc., New Tranche B Term Loan, 4.75%, 4/3/19 | |
| 493,750 | B/B1 | | 494,614 |
| | | | \$7,015,585 |
| | | Health Care Services - 6.2% | |
| 622,385 | B | +/B3 AccentCare, Inc., Term Loan, 6.5%, 12/22/16 | \$497,908 |
| | | Alliance Healthcare Services, Inc., Initial Term Loan, 4.25%, 6/3/19 | |
| 544,501 | B+/Ba3 | | 544,093 |
| | | Ardent Medical Services, Inc., First Lien Term Loan, 6.75%, 7/2/18 | |
| 728,247 | B | +/B1 | 731,433 |
| | | BSN Medical Luxembourg Holding, S.a.r.l. (P & F Capital), Facility Term Loan B-1A, 4.0%, 8/28/19 | |
| 865,683 | B+/Ba3 | | 865,322 |
| | | Health Care Services | |
| | | CCS Medical, Inc., Second Lien Term Loan, 12.25% (7.0% PIK 5.25% cash), 3/31/16 | |
| 1,026,209 (e) | CCC/Caa2 | | 846,622 |
| 888,984 | BB/Ba1 | DaVita HealthCare Partners, Inc., Term Loan B2, 3.5%, 6/24/21 | 888,425 |
| | | Emergency Medical Services Corp., Initial Term Loan, 4.0%, 5/25/18 | |
| 1,182,217 | B | +/B1 | 1,181,356 |

Principal
Amount
USD (\$)

S&P/Moody's
Ratings

Value

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| | | | |
|---------------------------|---------------------|--|--------------|
| 2,574,344 | B/B2 | Gentiva Health Services, Inc., Initial Term Loan B, 6.5%, 10/18/19 | 2,579,573 |
| 1,269,319 | B/B1 | National Mentor Holdings, Inc., Tranche B Term Loan, 4.75%, 1/31/21 | 1,270,905 |
| 397,000 | B/NR | National Surgical Hospitals, Inc., Term Loan, 5.25%, 8/1/19 | 400,722 |
| 700,000 | B/B1 | NVA Holdings, Inc., First Lien Term Loan, 4.75%, 8/14/21 | 701,167 |
| 1,845,248 (d) | D/NR | Rural/Metro Operating Co., LLC, First Lien Term Loan, 9.0% (1.0% PIK 8.0% cash), 6/30/18 | 1,762,212 |
| 1,000,000 | B/B2 | Sterigenics Holding Corp., Initial Term Loan, 4.5%, 8/6/21 | 999,167 |
| 1,237,500 | B/B2 | Steward Health Care System LLC, Term Loan, 6.75%, 4/10/20 | 1,229,766 |
| 550,875 | B/B2 | Surgery Center Holdings, Inc., First Lien Term Loan, 6.0%, 4/11/19 | 551,564 |
| 1,000,000 | B/B1 | Surgery Center Holdings, Inc., Initial Term Loan, 4.25%, 7/24/20 | 1,001,250 |
| 750,000 | CCC+/Caa2 | Surgery Center Holdings, Inc., Second Lien Term Loan, 9.75%, 4/10/20 | 750,937 |
| 1,437,757 | CCC+/Caa1 | U.S. Renal Care, Inc., Tranche First Lien B-2 Term Loan, 4.25%, 7/3/19 | 1,439,105 |
| 606,912 | B-/B3 | Valitas Health Services, Inc., Term Loan B, 6.0%, 6/2/17 | 581,118 |
| 1,638,208 (b) | B | +/B1 Virtual Radiologic Corp., Term Loan A, 7.75%, 12/22/16 | 1,236,847 |
| | | | \$20,059,492 |
| | | Health Care Supplies - 0.4% | |
| 706,384 | B+/NR | Alere, Inc., Term Loan B, 5.5%, 6/30/17 | \$705,148 |
| 550,000 | BB-/B1 | Biomet, Inc., Dollar Term B Loan, 3.0%, 3/25/15 | 549,656 |
| | | | \$1,254,804 |
| | | Health Care Technology - 1.6% | |
| 888,536 | B+/Ba3 | ConvaTec, Inc., Dollar Term Loan, 4.0%, 12/22/16 | \$889,092 |
| 2,074,939 | BB-/Ba3 | Emdeon, Inc., Term B-2 Loan, 3.75%, 11/2/18 | 2,071,049 |
| 466,292 | BB+/Ba3 | MedAssets, Inc., Term B Loan, 4.0%, 12/13/19 | 465,414 |
| 1,012,644 | CCC/Caa3 | Medical Card System, Inc., Term Loan, 0.0%, 9/17/15 | 972,138 |
| 735,070 | NR/Ba3 | Truven Health Analytics, Inc., Tranche B Term Loan, 4.5%, 6/6/19 | 734,151 |
| | | | \$5,131,844 |
| | | Managed Health Care - 0.3% | |
| 504,351 | B | +/B2 MMM Holdings, Inc., MMM Term Loan, 9.75%, 12/12/17 | \$507,503 |
| 366,677 | B | +/B2 MSO of Puerto Rico, Inc., Term Loan, 9.75%, 12/12/17 | 368,052 |
| | | | \$875,555 |
| | | Total Health Care Equipment & Services | \$38,535,314 |
| | | HOUSEHOLD & PERSONAL PRODUCTS - 3.1% | |
| | | Household Products - 1.7% | |
| 198,000 | B | +/B1 Berlin Packaging LLC, 2013 First Lien Term Loan, 4.75%, 4/2/19 | \$198,371 |
| 215,086 | B/B1 | Polarpak, Inc., Term Loan, 4.5%, 6/7/20 | 214,727 |
| 1,484,284 | BB/Ba3 | Spectrum Brands, Inc., Tranche C Term Loan, 3.5%, 9/4/19 | 1,479,460 |
| 1,403,256 | BB-/B1 | SRAM LLC, First Lien Term Loan, 4.0%, 4/10/20 | 1,387,470 |
| 413,840 | B/B1 | Waddington North America, Inc., Term Loan 2013, 4.5%, 6/7/20 | 413,151 |
| Principal Amount USD (\$) | S&P/Moody's Ratings | | Value |

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|-----------|----------|--|--------------|
| | | Household Products | |
| 1,871,998 | B-/B2 | Wash MultiFamily Laundry Systems LLC, U.S. Term Loan, 5.75%, 2/21/19 | 1,871,998 |
| | | | \$5,565,177 |
| 2,094,571 | BB-/NR | Personal Products - 1.4% NBTY, Inc., B-2 Term Loan, 3.5%, 10/1/17 | \$2,089,990 |
| 743,265 | BB-/B1 | Party City Holdings Inc., 2014 Replacement Term Loan, 4.0%, 7/27/19 | 736,576 |
| 1,144,322 | BB/Ba2 | Prestige Brands, Inc., Term B-1 Loan, 3.75%, 1/31/19 | 1,142,892 |
| 475,000 | B | +/B2 Prestige Brands, Inc., Term B-2 Loan, 3.5%, 9/3/21 | 478,266 |
| | | | \$4,447,724 |
| | | Total Household & Personal Products | \$10,012,901 |
| | | INSURANCE - 2.7% | |
| | | Insurance Brokers - 0.3% | |
| 985,011 | B/B1 | AmWins Group LLC, Term Loan, 5.0%, 9/6/19 | \$986,653 |
| | | Life & Health Insurance - 0.3% | |
| 924,698 | BB/Ba3 | CNO Financial Group, Inc., Tranche B-2 Term Loan, 3.75%, 9/28/18 | \$924,976 |
| | | Multi-Line Insurance - 0.7% | |
| 1,224,590 | B/B1 | Alliant Holdings I LLC, Initial Term Loan, 4.25%, 12/20/19 | \$1,223,815 |
| 995,000 | B/B1 | Hyperion Finance S.a.r.l., Term Loan, 5.75%, 10/17/19 | 993,756 |
| | | | \$2,217,571 |
| | | Property & Casualty Insurance - 1.4% | |
| 2,436,630 | B/B2 | Confie Seguros Holding II Co., First Lien Term Loan B, 5.75%, 11/9/18 | \$2,444,244 |
| 1,945,486 | B/B1 | USI, Inc., 2013 Initial Term Loan, 4.25%, 12/27/19 | 1,940,622 |
| | | | \$4,384,866 |
| | | Total Insurance | \$8,514,066 |
| | | MATERIALS - 14.0% | |
| | | Aluminum - 1.7% | |
| 1,353,838 | B/B2 | Noranda Aluminum Acquisition Corp., Term Loan B, 5.75%, 2/28/19 | \$1,319,991 |
| 2,171,314 | BB-/Ba2 | Novelis, Inc., Initial Term Loan, 3.75%, 3/10/17 | 2,168,600 |
| | | Turbocombustor Technology, Inc., Initial Term Loan, 5.5%, 12/2/20 | |
| 1,890,500 | B/B2 | | 1,901,134 |
| | | | \$5,389,725 |
| | | Commodity Chemicals - 1.2% | |
| 1,969,863 | BB-/Ba3 | AZ Chem US, Inc., First Lien Initial Term Loan, 4.5%, 6/11/21 | \$1,982,996 |
| 1,173,195 | B | +/B1 Taminco Global Chemical Corp., Initial Tranche B-3 Dollar Term Loan, 3.25%, 2/15/19 | 1,167,329 |
| 815,803 | BBB-/Ba2 | Tronox Pigments (Netherlands) B.V., Closing Date Term Loan, 4.0%, 3/19/20 | 815,993 |
| | | | \$3,966,318 |
| | | Construction Materials - 0.2% | |
| 600,000 | BB/B1 | Penn Engineering & Manufacturing Corp., Tranche B Term Loan, 3.5%, 8/30/21 | \$600,873 |
| | | Diversified Chemicals - 2.1% | |

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| Principal Amount USD (\$) | S&P/Moody's Ratings | | Value |
|---------------------------|---------------------|---|-------------|
| 1,870,853 | BB-/Ba3 | Axalta Coating Systems Dutch Holding B B.V. & Axalta Coating Systems U.S. Holdings, Inc., Refinanced Term B Loan, 3.75%, 2/1/20 | \$1,862,929 |
| 638,626 | BBB-/Ba1 | Eagle Spinco, Inc., Term Loan, 3.5%, 1/28/17 | 639,823 |
| 1,838,250 | B | +/B2Nexeo Solutions LLC, Initial Term Loan, 5.0%, 9/8/17 | 1,835,379 |
| 700,000 | NR/B1 | Orion Engineered Carbons GmbH (OEC Finance US LLC), Initial Dollar Term Loan, 4.0%, 7/25/21 | 701,750 |
| 311,335 | B/B1 | Royal Adhesives and Sealants LLC, First Lien Term B Loan, 4.25%, 7/31/18 | 313,184 |
| | | | |
| | | Diversified Chemicals | |
| 1,332,592 | B | +/B3Univar, Inc., Term Loan B, 5.0%, 6/30/17 | 1,336,062 |
| | | | \$6,689,127 |
| | | Diversified Metals & Mining - 1.5% | |
| 2,948,956 | BBB-/Baa3 | FMG Resources (August 2006) Pty, Ltd. (FMG America Finance, Inc.), Term Loan, 3.75%, 6/30/19 | \$2,941,787 |
| 997,500 | B/B2 | Hi-Crush Partners LP Advance, 4.75%, 4/28/21 | 1,002,488 |
| 1,018,710 | BB-/B1 | U.S. Silica Co., Term Loan, 4.0%, 7/23/20 | 1,018,710 |
| | | | \$4,962,985 |
| | | Metal & Glass Containers - 0.8% | |
| 1,165,000 | B-/B2 | BWay Intermediate Company, Inc., Initial Term Loan, 5.5%, 8/14/20 | \$1,175,922 |
| 1,387,775 | B/B1 | Tank Holding Corp., Initial Term Loan, 5.5%, 7/9/19 | 1,385,519 |
| | | | \$2,561,441 |
| | | Paper Packaging - 0.7% | |
| 164,143 | B | +/B2Caraustar Industries, Inc., Term Loan, 7.5%, 5/1/19 | \$165,949 |
| 2,168,467 | B | +/B2Pro Mach, Inc., Term Loan, 4.5%, 7/6/17 | 2,173,888 |
| | | | \$2,339,837 |
| | | Paper Products - 2.4% | |
| 3,465,000 | B+/Ba2 | Appvion, Inc., Term Commitment, 5.75%, 6/28/19 | \$3,467,166 |
| 601,975 | NR/NR | Exopack Holdings SA, USD Term Loan, 5.25%, 5/8/19 | 608,998 |
| 285,725 | BB-/Ba3 | Ranpak Corp., USD First Lien Term Loan, 4.5%, 4/23/19 | 287,153 |
| 3,500,000 | B/B2 | Wausau Paper Corp., Term Loan, 6.5%, 7/30/20 | 3,465,000 |
| | | | \$7,828,317 |
| | | Specialty Chemicals - 2.3% | |
| 1,815,636 | BB+/Ba1 | Chemtura Corp., New Term Loan, 3.5%, 8/29/16 | \$1,819,040 |
| 1,800,000 | B+/Ba3 | Ferro Corp., Term Loan, 4.0%, 7/30/21 | 1,797,750 |
| | | Huntsman International LLC, Extended Term B Loan, 2.697%, 4/19/17 | 151,337 |
| 151,603 | BB+/Ba2 | | 151,337 |
| 1,000,000 | B/Ba3 | Macdermid, Inc., First Lien Tranche B Term Loan, 3.0%, 6/7/20 | 996,354 |
| 1,970,000 | B/B1 | PQ Corp., 2014 Term Loan, 4.0%, 8/7/17 | 1,970,175 |
| 610,792 | BBB-/Ba2 | W.R. Grace & Co., U.S. Term Loan, 3.0%, 2/3/21 | 609,711 |
| | | | \$7,344,367 |
| | | Steel - 1.1% | |
| 1,700,000 | B/B3 | Atkore International, Inc., First Lien Initial Term Loan, 4.5%, 4/9/21 | \$1,692,562 |
| 491,250 | B/B1 | Essar Steel Algoma, Inc., Term Loan, 10.25%, 9/19/14 | 493,399 |

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|---------------------------|---------------------|---|--------------|
| 878,347 | BB-/B2 | JMC Steel Group, Inc., Term Loan, 4.75%, 4/1/17 | 875,603 |
| 298,500 | B-/Ba3 | TMS International Corp., Term B Loan, 4.5%, 10/16/20 | 298,560 |
| | | Total Materials | \$3,360,124 |
| | | | \$45,043,114 |
| | | MEDIA - 16.7% | |
| | | Advertising - 2.5% | |
| 1,385,459 | B | +/B1 Acosta, Inc., 2013 Term Loan B, 5.5%, 3/2/18 | \$1,391,521 |
| 1,204,780 | B/NR | Advantage Sales & Marketing, Inc., First Lien Initial Term Loan, 4.25%, 7/23/21 | 1,195,637 |
| 3,104,345 | B/B1 | Affinion Group, Inc., Tranche B Term Loan, 6.75%, 4/30/18 | 3,081,925 |
| 2,019,250 | B/B1 | Crossmark Holdings, Inc., First Lien Term Loan, 4.5%, 12/20/19 | 2,002,844 |
| 399,229 | B/B2 | Getty Images, Inc., New Initial Term Loan, 4.75%, 10/18/19 | 378,075 |
| | | | \$8,050,002 |
| Principal Amount USD (\$) | S&P/Moody's Ratings | | Value |
| | | Broadcasting - 4.7% | |
| 414,700 | BB+/Ba1 | CBS Outdoor Americas Capital LLC (CBS Outdoor Americas Capital Corp.), Term Loan, 3.0%, 1/31/21 | \$411,886 |
| 640,000 | BB+/Ba3 | Checkout Holding Corp., First Lien Term B Loan, 4.5%, 4/9/21 | 631,467 |
| 1,000,000 | B | +/B2 Checkout Holding Corp., Second Lien Initial Loan, 7.75%, 4/11/22 | 986,250 |
| 302,581 | BB-/Ba3 | Entercom Radio LLC, Term B-2 Loan, 4.0%, 11/23/18 | 302,884 |
| 598,396 | BB/Ba3 | Gray Television, Inc., Initial Term Loan, 3.75%, 6/13/21 | 597,573 |
| 599,757 | B+/NR | Hubbard Radio LLC, First Lien Term Loan, 4.5%, 4/29/19 | 601,257 |
| 1,900,800 | BB/Ba3 | MCC Iowa LLC, Tranche H Term Loan, 3.25%, 1/29/21 | 1,876,447 |
| 2,130,411 | B/B3 | NEP/NCP Holdco, Inc., Incremental First Lien Term Loan, 4.25%, 1/22/20 | 2,122,089 |
| 915,167 | B/B2 | Salem Communications Corp., Term Loan, 4.5%, 3/13/20 | 911,163 |
| 1,000,000 | BB+/Ba1 | Sinclair Television Group, Inc., Incremental Tranche B-1 Term Loan, 3.5%, 7/30/21 | 1,000,415 |
| 1,028,589 | BB+/Ba1 | Sinclair Television Group, Inc., Tranche B Term Loan, 3.0%, 4/9/20 | 1,015,988 |
| 4,678,996 | B | +/B2 Univision Communications, Inc., First-Lien Term Loan, 4.0%, 3/1/20 | 4,657,552 |
| | | | \$15,114,971 |
| | | Cable & Satellite - 6.4% | |
| 6,729,728 | BB-/Ba2 | Cequel Communications LLC, Term Loan, 3.5%, 2/14/19 | \$6,701,550 |
| 2,024,550 | BB+/Baa3 | Charter Communications Operating LLC, Term F Loan, 3.0%, 1/3/21 | 1,994,182 |
| 2,000,000 | B/B1 | Endemol, Term Loan, 6.75%, 8/11/21 | 1,956,250 |
| 249,373 | B | +/B2 Learfield Communications, Inc., First Lien 2014 Replacement Term Loan, 4.5%, 10/9/20 | 249,997 |
| 685,000 | CCC+/Caa2 | Learfield Communications, Inc., Initial Second Lien Term Loan, 8.75%, 10/8/21 | 695,275 |
| 1,719,375 | BB/Ba3 | MCC Iowa LLC, Tranche G Term Loan, 4.0%, 1/20/20 | 1,717,226 |
| 3,432,758 | BB-/Ba3 | Telesat Canada, U.S. Term B-2 Loan, 3.5%, 3/28/19 | 3,413,985 |
| 1,660,000 | BB-/Ba3 | | 1,640,287 |

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|---------------------------------|------------------------|--|--------------|
| | | Virgin Media Investment Holdings, Ltd., New Term Loan B, 3.5%, 6/7/20 | |
| 2,219,347 | B/B1 | WideOpenWest Finance LLC, Term Loan B, 4.75%, 4/1/19 | 2,224,896 |
| | | | \$20,593,648 |
| | | Movies & Entertainment - 2.5% | |
| 1,172,753 | BB-/Ba2 | AMC Entertainment, Inc., Initial Term Loan, 3.5%, 4/30/20 | \$1,169,611 |
| | | Aufinco Pty, Ltd./ U.S. Finco LLC (Hoyts Group), Term Loan B, | |
| 1,237,500 | B | +/B1 4.0%, 5/29/20 | 1,233,247 |
| 669,283 | NR/Baa3 | Cinedigm Digital Funding I LLC, Term Loan, 3.75%, 2/28/18 | 670,538 |
| | | Deluxe Entertainment Services Group Inc., Initial Term Loan, 6.5%, | |
| 993,750 | B/B2 | 2/28/20 | 872,015 |
| 1,000,000 | NR/Baa2 | Kasima LLC, Term Loan, 3.25%, 5/17/21 | 995,000 |
| | | Seminole Hard Rock Entertainment, Inc., Term Loan B, 3.5%, | |
| 1,089,000 | BB+/Ba1 | 5/14/20 | 1,076,749 |
| | | WMG Acquisitions Corp., Tranche B Refinancing Term Loan, 3.75%, | |
| 2,047,031 | BB-/Ba3 | 7/1/20 | 1,998,781 |
| | | | \$8,015,941 |
| | | Publishing - 0.6% | |
| | | Cengage Learning Acquisitions, Inc. (fka TL Acquisitions, Inc.), | |
| 421,943 | B/B2 | Term Loan, 7.0%, 3/31/20 | \$425,721 |
| 537,285 | B | +/B1 Interactive Data Corp., Term Loan, 4.75%, 5/2/21 | 539,434 |
| 344,660 | B/B2 | Lee Enterprises, Inc., First Lien Term Loan, 7.25%, 3/31/19 | 347,029 |
| Principal Amount USD (\$) | S&P/Moody's Ratings | | Value |
| | | Publishing | |
| 470,805 | NR/NR | MTL Publishing LLC, Term Loan B, 3.75%, 6/29/18 | 468,084 |
| | | | \$1,780,268 |
| | | Total Media | \$53,554,830 |
| | | PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES | |
| | | - 2.6% | |
| | | Biotechnology - 0.3% | |
| 926,074 | BB+/Ba3 | Alkermes, Inc., 2019 Term Loan, 3.5%, 9/25/19 | \$921,830 |
| | | Pharmaceuticals - 2.3% | |
| | | Graceway Pharmaceuticals LLC, Mezzanine Term Loan, 17.25% | |
| 3,397,366 (e) | NR/NR | (14.0% PIK 3.25% cash), 11/3/13 | \$9,557 |
| 1,234,962 | B | +/B1 Harvard Drug Group, LLC Term Loan, 5.0%, 8/16/20 | 1,239,593 |
| 1,466,552 | B/B2 | Par Pharmaceutical, Inc., Term B-2 Loan, 4.0%, 9/30/19 | 1,460,595 |
| 1,075,000 | B/B3 | Patheon, Inc., Term Loan, 4.25%, 3/11/21 | 1,067,274 |
| | | Pharmedium Healthcare Corp., First Lien Initial Term Loan, 4.25%, | |
| 1,000,000 | B/B1 | 1/28/21 | 987,500 |
| 975,000 | BB/Ba1 | Salix Pharmaceuticals, Ltd., Term Loan, 4.25%, 1/2/20 | 977,742 |
| | | Valeant Pharmaceuticals International, Inc., Series C-2 Tranche B | |
| 852,793 | BB/Ba1 | Term Loan, 3.75%, 12/11/19 | 851,575 |
| | | Valeant Pharmaceuticals International, Inc., Series D-2 Term Loan | |
| 639,595 | BB/NR | B, 3.75%, 2/13/19 | 638,696 |
| | | | \$7,232,532 |

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| | | | |
|---------------------------|---------------------|---|-------------|
| | | Total Pharmaceuticals, Biotechnology & Life Sciences | \$8,154,362 |
| | | REAL ESTATE - 1.1% | |
| | | Diversified Real Estate Activities - 0.1% | |
| 493,750 | BB/Ba1 | CBRE Services, Inc., Tranche B Term Loan, 2.906%, 3/28/21 | \$492,310 |
| | | Real Estate Services - 1.0% | |
| 1,625,960 | NR/B1 | Altisource Solutions, S.a.r.l, Term Loan B, 5.75%, 12/9/20 | \$1,569,051 |
| 1,498,377 | B/B1 | GCA Services Group, Inc., First Lien Term Loan, 4.25%, 11/1/19 | 1,495,568 |
| | | Total Real Estate | \$3,064,619 |
| | | | \$3,556,929 |
| | | RETAILING - 2.3% | |
| | | Apparel Retail - 0.4% | |
| 1,250,000 | BB-/Ba2 | Men's Wearhouse, Inc., The Term Loan B, 4.5%, 6/18/21 | \$1,258,391 |
| | | Automotive Retail - 0.6% | |
| 987,500 | B | +/B2 Camping World Group LLC, Term Loan, 5.75%, 2/20/20 | \$994,289 |
| 985,000 | BB/Ba1 | Hertz Corp., Tranche B-1 Term Loan, 3.75%, 3/11/18 | 981,922 |
| | | Total Retailing | \$1,976,211 |
| | | Computer & Electronics Retail - 0.5% | |
| 199,500 | BB+/Ba1 | Rent-A-Center, Inc., 2014 Term Loan, 3.75%, 3/19/21 | \$198,503 |
| 1,752,822 | B/B2 | Targus Group International, Inc., Term Loan, 12.0%, 5/24/16 | 1,481,134 |
| | | Total Retailing | \$1,679,637 |
| | | Distributors - 0.5% | |
| 1,649,996 | B | +/B2 Spin Holdco, Inc., Initial First Lien Term Loan, 4.25%, 11/14/19 | \$1,640,715 |
| | | Home Improvement Retail - 0.3% | |
| 740,625 | B/B2 | Apex Tool Group LLC, Term Loan, 4.5%, 1/31/20 | \$729,145 |
| | | Total Retailing | \$7,284,099 |
| | | SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 1.7% | |
| | | Semiconductor Equipment - 0.9% | |
| 1,831,196 | BB-/B1 | Aeroflex, Inc., Tranche B-1 Term Loan, 4.5%, 11/9/19 | \$1,837,666 |
| Principal Amount USD (\$) | S&P/Moody's Ratings | | Value |
| | | Semiconductor Equipment | |
| 890,000 | BB+/Ba3 | Entegris, Inc., Tranche B Term Loan, 3.5%, 4/30/21 | 883,696 |
| | | Total Semiconductor Equipment | \$2,721,362 |
| | | Semiconductors - 0.8% | |
| 1,778,169 | B | +/B1 M/A-COM Technology Solutions Holdings, Inc., Initial Term Loan, 4.5%, 5/7/21 | \$1,789,282 |
| 929,329 | BB+/Ba2 | Microsemi Corp., Term Loan, 3.25%, 2/19/20 | 923,753 |
| | | Total Semiconductors & Semiconductor Equipment | \$2,713,035 |
| | | | \$5,434,397 |

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| | | | |
|-----------|----------|--|-------------|
| | | Communications Equipment - 0.2% | |
| 693,263 | B/B2 | Audio Visual Services Group, Inc., First Lien Term Loan, 4.5%, 1/25/21 | \$694,129 |
| | | Electronic Components - 0.9% | |
| 1,287,075 | B | +/B2 Generac Power Systems, Inc., Term Loan, 3.25%, 5/29/20 | \$1,278,629 |
| 1,578,455 | B/B2 | Scitor Corp., Term Loan, 5.0%, 2/15/17 | 1,565,618 |
| | | | \$2,844,247 |
| | | Electronic Equipment & Instruments - 0.3% | |
| 977,293 | B+/Ba3 | Sensus USA, Inc., Term Loan, 4.5%, 5/9/17 | \$976,682 |
| | | Electronic Manufacturing Services - 0.6% | |
| | | 4L Technologies, Inc. (fka Clover Holdings, Inc.), Term Loan, 5.5%, 5/8/20 | \$1,949,700 |
| 1,940,000 | NR/B2 | Total Technology Hardware & Equipment | \$6,464,758 |
| | | | |
| | | TELECOMMUNICATION SERVICES - 2.7% | |
| | | Integrated Telecommunication Services - 1.7% | |
| | | Securus Technologies Holdings, Inc., Initial First Lien Term Loan, 4.75%, 4/30/20 | \$1,864,975 |
| 1,862,182 | B/B2 | | |
| | | TW Telecom Holdings, Inc., (fka Time Warner Telecom Holdings, Inc.), Term Loan B Loan, 2.66%, 4/17/20 | 860,493 |
| 861,300 | BB+/Baa3 | | |
| 1,406,212 | BB+/Ba2 | West Corp., Term B-10 Loan, 3.25%, 6/30/18 | 1,393,029 |
| 1,231,250 | BB+/Baa3 | Windstream Corp., Tranche B-4 Term Loan, 3.5%, 1/23/20 | 1,228,557 |
| | | | \$5,347,054 |
| | | Wireless Telecommunication Services - 1.0% | |
| | | Crown Castle Operating Co., Extended Incremental Tranche B-2 Term Loan, 3.0%, 1/31/21 | \$1,432,573 |
| 1,438,416 | BBB-/Ba2 | | |
| 1,895,657 | BB-/B1 | Syniverse Holdings, Inc., Initial Term Loan, 4.0%, 4/23/19 | 1,880,848 |
| | | | \$3,313,421 |
| | | Total Telecommunication Services | \$8,660,475 |
| | | | |
| | | TRANSPORTATION - 5.7% | |
| | | Air Freight & Logistics - 1.3% | |
| | | Air Medical Group Holdings, Inc., Term Loan B-1, 5.0%, 6/30/18 | \$1,498,304 |
| 1,488,998 | B/B2 | | |
| 1,743,539 | BB+/Ba1 | Dematic Corp., New Incremental Term Loan, 4.25%, 12/28/19 | 1,741,359 |
| 1,054,350 | B-/B2 | Ozburn-Hessey Holding Co., LLC, Term Loan, 6.75%, 5/23/19 | 1,058,634 |
| | | | \$4,298,297 |
| | | Airlines - 2.9% | |
| | | American Airlines, Inc., Class B Term Loan, 3.75%, 6/27/19 | \$2,953,294 |
| 2,970,000 | NR/NR | | |
| | | Continental Airlines, Inc., (United Air Lines, Inc.), Class B Term Loan, 3.5%, 4/1/19 | 244,808 |
| 246,875 | BB-/Ba2 | | |
| 1,477,500 | B | +/B2 Delta Air Lines, Inc., 2014 Term B-1 Loan, 3.25%, 10/18/18 | 1,465,099 |
| 1,309,500 | BB/Ba1 | Delta Air Lines, Inc., Term Loan, 3.25%, 4/20/17 | 1,306,056 |
| 1,280,813 | BB-/Ba2 | U.S. Airways, Inc., Tranche B-1 Term Loan, 3.5%, 5/23/19 | 1,271,046 |
| 2,134,688 | B | +/B1 U.S. Airways, Inc., Tranche B-2 Term Loan, 3.0%, 11/23/16 | 2,132,553 |
| | | | \$9,372,856 |
| | | Leisure Products - 0.2% | |
| 452,156 | B/B1 | Marine Acquisition Corp., Term Loan, 5.25%, 1/30/21 | \$453,663 |

Principal

S&P/Moody's

Value

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| Amount USD (\$) | Ratings | | |
|--------------------|----------|--|--------------|
| | | Marine - 0.3% | |
| 987,500 | CCC/B3 | Commercial Barge Line Co., Initial First Lien Term Loan, 7.5%, 9/22/19 | \$994,906 |
| | | Trucking - 1.0% | |
| 1,000,000 | B +/B1 | Aegis Toxicology Sciences Corp., Initial First Lien Term Loan, 5.5%, 2/24/21 | \$1,010,000 |
| 807,414 | BB-/Ba2 | Swift Transportation Co., LLC, Tranche B-2 Term Loan, 3.75%, 6/9/21 | 808,424 |
| 796,000 | B/Ba3 | Syncreon Global Finance, Inc., Term Loan, 5.25%, 10/28/20 | 792,020 |
| 646,750 | CCC+/Ba3 | YRC Worldwide Inc., Initial Term Loan, 8.0%, 2/13/19 | 656,451 |
| | | | \$3,266,895 |
| | | Total Transportation | \$18,386,617 |
| | | UTILITIES - 4.0% | |
| | | Electric Utilities - 1.3% | |
| 700,000 | BB/Ba3 | Bayonne Energy Center LLC, (Bayonne Energy Center Urban Renewal LLC) Term B Advance, 3.5%, 8/19/21 | \$703,938 |
| 2,227,500 | BB/Ba3 | Calpine Construction Finance Company, LP, Term B-1 Loan, 3.0%, 5/3/20 | 2,186,663 |
| 1,158,789 | BB-/Ba3 | Star West Generation LLC, Term B Advance, 4.25%, 3/13/20 | 1,162,893 |
| | | | \$4,053,494 |
| | | Independent Power Producers & Energy Traders - 2.0% | |
| 1,668,938 | BB-/B1 | Calpine Corp., Term Loan, 4.0%, 4/1/18 | \$1,670,815 |
| 491,250 | BB-/B1 | Calpine Corp., Term Loan, 4.0%, 10/9/19 | 491,281 |
| 1,066,154 | BB-/B1 | Dynegy, Inc., Tranche B-2 Term Loan, 4.0%, 4/23/20 | 1,066,154 |
| 1,229,388 | BB+/Baa3 | NRG Energy, Inc., 2013 Term Loan, 2.75%, 7/1/18 | 1,221,045 |
| 2,000,000 | BB/Ba3 | TerraForm Power Operating LLC, Closing Date Term Loan, 4.75%, 7/23/19 | 2,011,250 |
| | | | \$6,460,545 |
| | | Water Utilities - 0.7% | |
| 1,488,750 | B +/B3 | Synagro Technologies, Term Loan, 6.25%, 8/22/20 | \$1,466,419 |
| 862,334 | B+/NR | WTG Holdings III Corp., First Lien Term Loan, 4.75%, 1/15/21 | 862,873 |
| | | | \$2,329,292 |
| | | Total Utilities | \$12,843,331 |
| | | TOTAL SENIOR SECURED FLOATING RATE LOAN INTERESTS | |

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(Cost \$461,141,443) \$452,417,641

COLLATERALIZED LOAN
OBLIGATIONS - 2.7% of Net Assets

BANKS - 2.7%

Diversified Banks - 0.9%

| | | | | |
|-----|---------------------|-----------|---|-------------|
| | 1,000,000 (a)(b)(c) | BB+/Ba1 | Primus, Ltd., Series 2007-2A, Class D, 2.634%, 7/15/21 (144A) | \$933,014 |
| | 1,000,000 (b)(c) | B+/Baa3 | Rampart, Ltd., Series 2006-1A, Class D, 3.784%, 4/18/21 (144A) | 967,818 |
| | 951,289 (b)(c) | CCC+/Ba3 | Stanfield McLaren, Ltd., Series 2007-1A, Class B2L, 4.738%, 2/27/21 (144A) | 904,637 |
| | | | | \$2,805,469 |
| | | | Thrifths & Mortgage Finance - 1.8% | |
| | 1,000,000 (a)(c) | BB+/Ba2 | ACA, Ltd., Series 2007-1A, Class D, 2.584%, 6/15/22 (144A) | \$947,463 |
| | 1,000,000 (a)(c) | BBB/Baa3 | Goldman Sachs Asset Management Plc, Series 2007-1A, Class D, 2.99%, 8/1/22 (144A) | 975,307 |
| | 1,000,000 (a)(c) | BBB+/Baa1 | Gulf Stream - Sextant, Ltd., Series 2007-1A, Class D, 2.632%, 6/17/21 (144A) | 952,103 |
| AED | 1,000,000 (a)(c) | BB+/Ba2 | Landmark CDO, Ltd., Series 2007-9A, Class E, 3.734%, 4/15/21 (144A) | 951,970 |

Principal
Amount
USD (\$)

S&P/Moody's
Ratings

Value

| | | | | |
|--|------------------|----------|---|-------------|
| | | | Thrifths & Mortgage Finance | |
| | 2,000,000 (a)(c) | BBB/Baa3 | Stone Tower, Ltd., Series 2007-6A, Class C, 1.583%, 4/17/21 (144A) | 1,857,816 |
| | | | | \$5,684,659 |
| | | | Total Banks | \$8,490,128 |

TOTAL COLLATERALIZED LOAN
OBLIGATIONS

(Cost \$7,538,293) \$8,490,128

CORPORATE BONDS & NOTES - 1.1% of Net
Assets

DIVERSIFIED FINANCIALS - 0.1%

Other Diversified Financial Services - 0.1%

| | | | | |
|--|-------------|---------|--|-----------|
| | 500,000 (a) | BBB-/NR | Vita Capital V, Ltd., 2.726%, 1/15/17 (144A) | \$513,500 |
| | | | Total Diversified Financials | \$513,500 |

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| | | | | |
|---------|-----|---------|--|-------------|
| | | | ENERGY - 0.1% | |
| | | | Oil & Gas Drilling - 0.1% | |
| 250,000 | | B-/B3 | Offshore Group Investment, Ltd., 7.5%, 11/1/19 | \$255,625 |
| | | | Total Energy | \$255,625 |
| | | | HEALTH CARE EQUIPMENT & SERVICES - 0.3% | |
| | | | Health Care Equipment & Services - 0.3% | |
| 903,000 | | B | Physio-Control International, Inc., 9.875%, +/B2 1/15/19 (144A) | \$978,626 |
| | | | Total Health Care Equipment & Services | \$978,626 |
| | | | INSURANCE - 0.6% | |
| | | | Reinsurance - 0.6% | |
| 250,000 | (a) | BB-/NR | Atlas Reinsurance VII, Ltd., 8.105%, 1/7/16 (144A) | \$258,775 |
| 500,000 | (a) | NR/Baa1 | Combine Re, Ltd., 4.52%, 1/7/15 (144A) | 504,500 |
| 250,000 | (a) | BB/NR | East Lane Re V, Ltd., 9.02%, 3/16/16 (144A) | 266,900 |
| 250,000 | (a) | BB/NR | Mystic Re, Ltd., 9.02%, 3/12/15 (144A) | 255,750 |
| 250,000 | (a) | B+/NR | Mythen Re, Ltd. Series 2012-2 Class A, 8.526%, 1/5/17 (144A) | 267,100 |
| 250,000 | (a) | B/NR | Queen Street VII Re, Ltd., 8.62%, 4/8/16 (144A) | 257,900 |
| | | | Total Insurance | \$1,810,925 |
| | | | TOTAL CORPORATE BONDS & NOTES (Cost \$3,403,000) | \$3,558,676 |
| Shares | | | | Value |
| | | | COMMON STOCKS - 0.4% of Net Assets | |
| | | | INDUSTRIALS - 0.0%† | |
| | | | Diversified Support Services - 0.0%† | |
| 31 | (f) | | IAP Worldwide Services, Inc. | \$26,768 |
| | | | Total Industrials | \$26,768 |
| | | | MEDIA - 0.1% | |
| | | | Publishing - 0.1% | |
| 14,548 | (f) | | Cengage Learning Acquisitions, Inc | \$461,899 |
| | | | Total Media | \$461,899 |

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| | | | | |
|---------------------------------|-----------|------------------------|--|-------------|
| | | | PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 0.0%† Biotechnology - 0.0%† | |
| 2,454 | (f) | | Progenics Pharmaceuticals, Inc. | \$13,522 |
| | | | Total Pharmaceuticals, Biotechnology & Life Sciences | \$13,522 |
| | | | TRANSPORTATION - 0.3% Air Freight & Logistics - 0.3% | |
| – | 710 | (c)(f) | CEVA Holdings LLC | \$851,748 |
| | | | Total Transportation | \$851,748 |
| | | | UTILITIES - 0.0%† | |
| Shares | | | | Value |
| | | | Independent Power Producers & Energy Traders - 0.0%† | |
| 775 | | | NRG Energy, Inc. | \$23,855 |
| | | | Total Utilities | \$23,855 |
| | | | TOTAL COMMON STOCKS (Cost \$1,298,131) | \$1,377,792 |
| | | | LIQUIDATING TRUSTS - 0.0%† of Net Assets | |
| | | | CONSUMER SERVICES - 0.0%† Hotels, Resorts & Cruise Lines - 0.0%† | |
| 3,377,886 | (f)(g)(h) | | Yellowstone Mountain Club LLC, Liquidating Trust | \$– |
| | | | Total Consumer Services | \$– |
| | | | ENERGY - 0.0%† Oil & Gas Exploration & Production - 0.0%† | |
| 4,995,000 | (f)(g)(h) | | Crusader Energy Group, Inc., Liquidating Trust | \$– |
| | | | Total Energy | \$– |
| | | | TOTAL LIQUIDATING TRUSTS (Cost \$0) | \$– |
| Principal Amount USD (\$) | | S&P/Moody's Ratings | | Value |

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| | | | |
|------------------------------|-------|---|-------------|
| | | ASSET BACKED SECURITIES - 0.0%† of Net Assets | |
| | | CONSUMER SERVICES - 0.0%† | |
| | | Hotels, Resorts & Cruise Lines - 0.0%† | |
| 98,923 | BB/NR | Westgate Resorts LLC, Series 2012-2A, Class C, 9.0%, 1/20/25 (144A) | \$ 102,076 |
| | | Total Consumer Services | \$ 102,076 |
| | | TOTAL ASSET BACKED SECURITIES (Cost \$98,923) | \$ 102,076 |
| | | CLAIMS - 0.0% of Net Assets | |
| | | TRANSPORTATION - 0.0% | |
| | | Airlines - 0.0% | |
| 1,200,000 (h)(i) | NR/NR | Northwest Airlines, Inc., ALPA Claim-Escrow, 0.0% | \$- |
| 2,500,000 (h)(i) | NR/NR | Northwest Airlines, Inc., Bell Atlantic Claim-Escrow, 0.0% | - |
| 2,500,000 (h)(i) | NR/NR | Northwest Airlines, Inc., EDC Claim-Escrow, 0.0% | - |
| 2,130,600 (h)(i) | NR/NR | Northwest Airlines, Inc., Flight Attendant Claim-Escrow, 0.0% | - |
| 1,500,000 (h)(i) | NR/NR | Northwest Airlines, Inc., GE Claim-Escrow, 0.0% | - |
| 1,264,500 (h)(i) | NR/NR | Northwest Airlines, Inc., IAM Claim-Escrow, 0.0% | - |
| 1,404,900 (h)(i) | NR/NR | Northwest Airlines, Inc., Retiree Claim-Escrow, 0.0% | - |
| | | Total Transportation | \$- |
| | | TOTAL CLAIMS (Cost \$0) | \$- |
| Principal Amount USD (\$) | | | Value |
| | | TEMPORARY CASH INVESTMENTS - 3.2% - of Net Assets | |
| | | REPURCHASE AGREEMENTS: 1.6% | |
| | | TD Securities, Inc., 0.05%, dated 9/2/14, repurchase price of \$3,795,000 plus accrued interest on 9/2/14 collateralized by \$3,870,905 | |
| 3,795,000 | | U.S. Treasury Bill, 0.0%, 11/28/14. | \$3,795,000 |
| 1,290,000 | | Bank of Nova Scotia, 0.06%, dated 9/2/14, repurchase price of \$1,290,000 plus accrued | 1,290,000 |

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| | | |
|-----------|---|-----------------|
| | interest on 9/2/14 collateralized by the following: | |
| | \$1,130,588 Federal National Mortgage Association, 3.50-4.50%, 12/1/40-12/1/43, | |
| | \$185,222 Freddie Mac Giant, 3.50%, 10/1/26 - 11/1/42. | |
| | Total Repurchase Agreements | \$5,085,000 |
| | COMMERCIAL PAPER: 1.2% | |
| 1,205,000 | Ford Motor Credit Co., LLC, .2%, 9/3/14 | \$1,204,987 |
| 1,205,000 | Prudential Funding LLC, .06%, 9/2/14 | 1,204,998 |
| | Bank of Tokyo-Mitsubishi UFJ Ltd., .1%, 9/2/14 | 494,999 |
| 495,000 | Nissan North America Inc., .23%, 9/24/14 | 494,927 |
| 495,000 | Philip Morris International Inc., .09%, 9/3/14 | 479,997 |
| 480,000 | Total Commercial Paper | 3,879,908 |
| | CERTIFICATES OF DEPOSIT: 0.4% | |
| | Bank of Tokyo-Mitsubishi UFJ Ltd., .1%, 9/3/14 | \$1,099,989 |
| 1,100,000 | TOTAL TEMPORARY CASH INVESTMENTS | |
| | (Cost \$10,064,908) | 10,064,897 |
| | TOTAL INVESTMENTS IN SECURITIES - 148.4% | |
| | (Cost - \$483,544,698) (j) | 476,011,210 |
| | OTHER ASSETS AND LIABILITIES -(48.4)% | \$(155,231,039) |
| | NET ASSETS APPLICABLE TO | |
| | COMMON SHAREOWNERS -100.0% | \$320,780,171 |

† Amount rounds less than 0.1%

NR
(144A) Security not rated by S&P or Moody's. Security is exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold normally to qualified institutional buyers in a transaction exempt from registration. At August 31, 2014, the value of these securities amounted to \$11,895,255, or 3.7% of total net assets applicable to common shareowners.

* Senior secured floating rate loan interests in which the Trust invests generally pay interest at rates that are periodically redetermined by reference to a base lending plus a premium. These base lending rates are generally (i) the lending rate offered by one or more major European banks, such as LIBOR (London InterBank Offered Rate), (ii) the prime rate offered by one or more major United States banks, (iii) the certificate of deposit or (iv) other base lending rates used by commercial lenders. The interest rate shown is the rate accruing at August 31, 2014.

(a) Floating rate note. The rate shown is the coupon rate at August 31, 2014.

(b) Security is in default and is non income producing.

(c) Indicates a security that has been deemed as illiquid. As of August 31, 2014 the aggregate cost of illiquid securities in the Trust's portfolio was

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\$15,353,917. As of that date, the aggregate value of illiquid securities in the Trust's portfolio of \$10,936,228 represented 3.4% of total net assets applicable to common shareowners.

- (d) The company and agent bank are in the process of negotiating forbearance.
- (e) Payment in Kind (PIK) security which may pay interest in the form of additional principal amount.
- (f) Non-income producing.
- (g) Security represents a liquidating trust which is a vehicle which through future settlements of bankruptcy claims are dispersed to creditors.
- (h) Security is valued using fair value methods (other than prices supplied by independent pricing services).
- (i) Security represents a claim which is subject to bankruptcy court findings which may result in an exchange of money, assets or equity.

- (j) At August 31, 2014, the net unrealized depreciation on investments based on cost for federal tax purposes of \$483,213,989 was as follows:

| | |
|--|----------------|
| Aggregate gross unrealized appreciation for all investments in which there is an excess of value over tax cost | \$ 4,616,024 |
| Aggregate gross unrealized depreciation for all investments in which there is an excess of tax cost over value | (11,818,803) |
| Net unrealized depreciation | \$ (7,202,779) |

For financial reporting purposes net unrealized depreciation on investments was \$(7,533,488) and cost of investments aggregated \$483,544,698.

Various inputs are used in determining the value of the Trust's investments. These inputs are summarized in the three broad levels below.

Level 1 - quoted prices in active markets for identical securities.

Level 2 - other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds credit risks, etc.).

Level 3 - significant unobservable inputs (including the Trust's own assumptions in determining fair value of investments).

Generally, equity securities are categorized as Level 1, fixed income securities and senior loans are categorized as Level 2, and securities valued using fair value methods (other than prices supplied by independent pricing services or broker dealers) as Level 3.

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The following is a summary of the inputs used as of August 31, 2014, in valuing the Trust's investments.

| | Level 1 | Level 2 | Level 3 | Total |
|---|----------|---------------|-------------|---------------|
| Senior Secured Floating Rate Loan Interests | – | 452,417,641 | – | 452,417,641 |
| Collateralized Loan Obligations | | | | |
| Banks | | | | |
| Diversified Banks | – | – | 2,805,469 | 2,805,469 |
| Thriffs & Mortgage Finance | – | 951,970 | 4,732,689 | 5,684,659 |
| All Other Collateralized Loan Obligations | – | – | – | – |
| Corporate Bonds & Notes | – | 3,558,676 | – | 3,558,676 |
| Common Stocks | | | | |
| Industrials | | | | |
| Diversified Support Services | – | 26,768 | – | 26,768 |
| Media | | | | |
| Publishing | – | 461,899 | – | 461,899 |
| Transportation | | | | |
| Air Freight & Logistics | – | 851,748 | – | 851,748 |
| All Other Common Stocks | 37,377 | – | – | 37,377 |
| Asset Backed Security | – | 102,076 | – | 102,076 |
| Liquidating Trusts | | | | |
| Consumer Services | | | | |
| Hotels, Resorts & Cruise Lines | – | – | – | * |
| Energy | | | | |
| Oil & Gas Exploration & Production | – | – | – | * |
| Claims | | | | |
| Transportation | | | | |
| Airlines | – | – | – | * |
| Temporary Cash Investments | – | 10,064,897 | – | 10,064,897 |
| Total Investments in Securities | \$37,377 | \$468,435,675 | \$7,538,158 | \$476,011,210 |
| Other Financial Instruments | | | | |
| Forward Foreign Currency Contracts | \$– | \$11,082 | \$– | \$11,082 |
| Total Other Financial Instruments | \$– | \$11,082 | \$– | \$11,082 |

* Security is valued at \$0.

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The following is a reconciliation of assets valued using significant unobservable inputs (Level 3):

| | Balance as of 11/30/13 | Realized gain (loss) | Change in Unrealized appreciation (depreciation) | Purchases | Sales | Accrued discounts/ premiums | Transfers in to Level 3* | Transfers out of Level 3* | Balance as of 8/31/14 |
|--|------------------------------|-------------------------|---|-----------|-----------|-----------------------------------|--------------------------------|---------------------------------|-----------------------------|
| Collateralized Loan Obligations Banks Diversified Banks | \$2,727,554 | \$- | \$(24,907) | \$- | \$- | \$102,822 | \$- | \$- | \$2,805,469 |
| Thrifts & Mortgage Finance | 5,625,880 | - | (84,426) | - | - | 135,055 | - | (943,820) | 4,732,689 |
| Claims Transportation Airlines | - | ** | - | - | - | - | - | - | - |
| Corporate Bonds & Notes Health Care Equipment & Services Health Care Supplies | 8,109 | (5,520,701) | 6,450,905 | - | (942,902) | 4,589 | - | - | - |
| Claims Energy Oil & Gas Exploration & Production | - | ** | - | - | - | - | - | - | - |
| Consumer Services Hotels, Resorts & | - | ** | - | - | - | - | - | - | - |

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Cruise Lines

Total \$8,361,543 \$(5,520,701) \$6,341,572 \$- \$(942,902) \$242,466 \$- \$(943,820) \$7,538,158

* Transfers are calculated on the beginning of period value. During the nine months ended August 31, 2014, there were no transfers between Levels 1 and 2.

** Includes securities that are fair valued at \$0.

Net change in unrealized appreciation of Level 3 investments still held and considered Level 3 at 8/31/14: \$(75,435).

As of August 31, 2014, outstanding forward foreign currency contracts were as follows:

| Currency | Net Contracts to Receive/ (Deliver) | In Exchange for US\$ | Settlement Date | US\$ Value | Net Unrealized Appreciation |
|----------|--|----------------------------|--------------------|--------------|-----------------------------------|
| GBP | (388,695) | \$ (655,047) | 09/08/14 | \$ (643,965) | \$ 11,082 |
| Total | | | | | \$ 11,082 |

As of August 31, 2014, the Trust had unfunded loan commitments amounting to \$1,208,267 (excluding unrealized depreciation on these commitments of \$(748) as of August 31, 2014) which could be extended at the option of the borrower, pursuant to the following loan agreements:

| Borrower | Par | Cost | Value | Unrealized Appreciation (Depreciation) |
|---|------------|------------|------------|--|
| Advantage Sales & Marketing, Inc., Delayed Draw Term Loan | \$ 40,159 | \$ 40,059 | \$ 39,855 | \$ (204) |
| Allied Security Holdings LLC, Delayed Draw Term Loan | \$ 410,959 | \$ 414,041 | \$ 409,075 | \$ (4,966) |
| GTCR Valor Companies, Inc., Delayed Draw Term Loan | \$ 538,462 | \$ 533,077 | \$ 537,339 | \$ 4,262 |
| W.R. Grace & Co., Delayed Draw Term Loan | \$ 218,687 | \$ 218,140 | \$ 218,300 | \$ 160 |
| Total | | | | \$ (748) |

ITEM 2. CONTROLS AND PROCEDURES.

(a) Disclose the conclusions of the registrant's principal executive and principal financial officers, or persons performing similar functions, regarding the effectiveness of the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Act (17 CFR 270.30a-3(c))) as of a date within 90 days of the filing date of the report that includes the disclosure required by this paragraph, based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Exchange Act (17 CFR 240.13a-15(b) or 240.15d-15(b)).

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The registrant's principal executive officer and principal financial officer have concluded that the registrant's disclosure controls and procedures are effective based on their evaluation of these controls and procedures as of a date within 90 days of the filing date of this report.

(b) Disclose any change in the registrant's internal controls over financial reporting (as defined in Rule 30a-3(d) under the Act (17 CFR 270.30a-3(d)) that occurred during the registrant's last fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

There were no significant changes in the registrant's internal control over financial reporting that occurred during the second fiscal quarter of the period covered by this report that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

ITEM 3. EXHIBITS.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the Act (17 CFR 270.30a-2(a)), exactly as set forth below:

CERTIFICATIONS

I, [identify the certifying individual], certify that:

1. I have reviewed this report on Form N-Q of [identify registrant];
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the schedules of investments included in this report fairly present in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
4. The registrants other certifying officer(s) and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have:

(a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;

(b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;

(c) Evaluated the effectiveness of the registrants disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to

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the filing date of this report, based on such evaluation; and

(d) Disclosed in this report any change in the registrants internal control over financial reporting that occurred during the registrants most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrants internal control over financial reporting; and

5. The registrants other certifying officer(s) and I have disclosed to the registrants auditors and the audit committee of the registrants board of directors (or persons performing the equivalent functions):

(a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrants ability to record, process, summarize, and report financial information; and

(b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrants internal control over financial reporting.

Date:

[Signature] [Title]

Filed herewith.

<PAGE>

SIGNATURES

[See General Instruction F]

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

(Registrant) Pioneer Floating Rate Trust

By (Signature and Title)* /s/ Lisa M.Jones

Lisa M.Jones, President and Chief Executive Officer

Date October 30, 2014

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

By (Signature and Title)* /s/ Lisa M.Jones

Lisa M.Jones, President and Chief Executive Officer

Date October 30, 2014

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By (Signature and Title)* /s/ Mark E. Bradley

Mark Bradley, Treasurer and Chief Accounting
and Financial Officer

Date October 30, 2014

* Print the name and title of each signing officer under his or her signature.