

BLACKROCK

Closed-End Taxable Fixed Income Funds

Data as of
March 28, 2024

Fund Name	Ticker	Latest Declared Distribution ¹	3 Month Avg. Earned Rate ²	Distribution Coverage Ratio ³	3 Month Avg. UNII Balance ⁴	Leverage (%) ⁵
Floating Rate						
Floating Rate Income Strategies Fund, Inc. ⁶	FRA	0.12384	0.10105	81.6%	(0.0409)	21.7%
Floating Rate Income Trust ⁶	BGT	0.12028	0.09988	83.0%	(0.0487)	23.4%
Debt Strategies Fund, Inc. ⁶	DSU	0.09873	0.08210	83.2%	(0.0440)	20.5%
High Yield						
Corporate High Yield Fund, Inc. ⁶	HYT	0.07790	0.06398	82.1%	(0.0221)	25.8%
Multi-Sector						
Limited Duration Income Trust ⁶	BLW	0.10790	0.09550	88.5%	(0.0562)	37.0%
Core Bond Trust ⁶	BHK	0.07460	0.04674	62.7%	(0.1502)	32.8%
Multi-Sector Income Trust ⁶	BIT	0.12370	0.07591	61.4%	(0.0753)	35.1%
Credit						
Credit Allocation Income Trust ⁶	BTZ	0.08390	0.05446	64.9%	(0.1675)	36.2%
Government & Mortgages						
Enhanced Government Fund, Inc. ⁶	EGF	0.04100	0.02908	70.9%	(0.0210)	0.0%
Income Trust Inc. ⁶	BKT	0.08820	0.03283	37.2%	(0.0929)	28.1%
Taxable Municipal						
Taxable Municipal Bond Trust ⁶	BBN	0.092900	0.075938	81.7%	(0.0341)	31.4%

¹ Latest Declared Distribution is the regular monthly cash distribution. Not reflected in 3-month average UNII ending balances.

² Represents estimated Average Earned Income per share over the past three months, as of 3/28/2024

³ Distribution Coverage Ratio is calculated dividing the 3 Month Avg. Earned by the Latest Declared Distribution as of 3/28/2024

⁴ Represents an Estimate of Average Undistributed Net Investment Income balance over the past three months, as of 3/28/2024

⁵ Represents % of Total Assets represented by bank borrowings or reverse repurchase agreements outstanding, as of 3/28/2024

⁶ FRA, BGT, DSU, HYT, BLW, BHK, BIT, BTZ, and EGF, BKT and BBN (the "Funds") have adopted a level distribution plan (the "Plan") whereby the Funds will make fixed monthly distributions to common stockholders and will distribute all available investment income to its stockholders, consistent with their investment objective and as required by the Code.

If sufficient investment income is not available on a monthly basis, the Funds will distribute long-term capital gains and/or return capital to its stockholders in order to maintain a level distribution. The Funds are not relying on any exemptive relief from Section 19(b) of the 1940 Act. The Funds expect that distributions under the Plan will exceed current income and capital gains and therefore will likely include a return of capital. The fixed amount distributed per share is subject to change at the discretion of the Fund's Board of Directors.

The Funds may make additional distributions from time to time, including additional capital gain distributions at the end of the taxable year, if required to meet requirements imposed by the Code and/or the 1940 Act.

No conclusions should be drawn about a Fund's investment performance from the amount of the Fund's distributions or from the terms of the Fund's Plan.

The Funds estimate that they have distributed more than their income and net realized capital gains in the current fiscal year; therefore, a portion of the distribution may be a return of capital. A return of capital may occur, for example, when some or all of a shareholder's investment is paid back to the shareholder.

A return of capital distribution does not necessarily reflect the Fund's investment performance and should not be confused with 'yield' or 'income'.

When distributions exceed total return performance, the difference will reduce the Fund's net asset value per share.

Although the character of income will not be determined until the end of the fund's fiscal year, below are Fund's that have a portion of their distribution classified as return of capital fiscal year to date:

EGF's distribution fiscal year to date is comprised of 28% return of capital as of 3/28/2024

BIT's distribution fiscal year to date is comprised of 37% return of capital as of 3/28/2024

FRA's distribution fiscal year to date is comprised of 19% return of capital as of 3/28/2024

BGT's distribution fiscal year to date is comprised of 18% return of capital as of 3/28/2024

DSU's distribution fiscal year to date is comprised of 18% return of capital as of 3/28/2024

HYT's distribution fiscal year to date is comprised of 21% return of capital as of 3/28/2024

BHK's distribution fiscal year to date is comprised of 37% return of capital as of 3/28/2024

BTZ's distribution fiscal year to date is comprised of 34% return of capital as of 3/28/2024

BLW's distribution fiscal year to date is comprised of 12% return of capital as of 3/28/2024

BKT's distribution fiscal year to date is comprised of 62% return of capital as of 3/28/2024

BBN's distribution fiscal year to date is comprised of 19% return of capital as of 3/28/2024

The Funds will send their shareholders a Form 1099-DIV for the calendar year that will illustrate how its distributions should be reported for federal income tax purposes.

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Distributions and yields may be affected by: 1) changes in the portfolio as when bonds paying higher interest rates are called or mature and are replaced by bonds paying lower current interest rates and 2) in the case of leveraged funds, by changes in the variable rate paid by the fund for leverage. Current year distributions are not classified as "Income", "Short-Term Capital Gains", "Long Term Capital Gains", or "Return of Capital" until calendar year-end.

Investment return, price, yields and NAV will fluctuate with changes in market conditions. At the time of sale, your shares may have a market price that is above or below net asset value, and may be worth more or less than your original investment. Closed-end funds often trade at a discount to NAV but may trade at a premium.

There is no assurance that a fund will meet its investment objective. The information contained herein represents past performance and is no guarantee of future results; current performance may be lower or higher than indicated here. Please visit www.blackrock.com for the most up to date information about the funds.

All investors should consider the investment objective, risks, charges and expenses before investing. This and other information can be found in the Fund's prospectus or shareholder report, as applicable, which may be obtained by visiting the SEC Edgar database. All investors are urged to carefully read the Fund's prospectus or shareholder report, as applicable, in its entirety before investing. There is no assurance any fund will achieve its objectives. The information contained herein is not complete and may be changed.

This document is not an offer to sell a fund's securities and is not soliciting an offer to buy a fund's securities in any jurisdiction where the offer or sale is not permitted.