BLACKROCK Ltd DURATION INCOME TRUST

Form N-Q January 22, 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: 811-21349

Name of Fund: BlackRock Limited Duration Income Trust (BLW)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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: 08/31/2016

Date of reporting period: 11/30/2015

Item 1 Schedule of Investments

Schedule of Investments November 30, 2015 (Unaudited)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
Chemicals 0.0%		
LyondellBasell Industries NV, Class A	37	\$ 3,546
Construction & Engineering 0.0%		
USI United Subcontractors (a)	6,454	193,619
Diversified Consumer Services 0.2%		
Houghton Mifflin Harcourt Co. (a)	61,641	1,218,026
Diversified Financial Services 0.0%		
Kcad Holdings I Ltd. (a)	546,753,936	43,740
Household Durables 0.0%		
Berkline Benchcraft Equity LLC (a)(b)	3,155	
Total Common Stocks 0.2%		1,458,931

		Par	
Asset-Backed Securities		(000)	
Asset-Backed Securities 21.5%			
ACAS CLO Ltd., Series 2014-1A, Class C, 3.22%, 7/18/26 (c)(d)	USD	1,500	1,435,957
Aircraft Lease Securitisation Ltd., Series 2007-1A, Class G3, 0.45%, 5/10/32 (c)(d)		193	190,642
ALM Loan Funding, Series 2013- 7RA, Class D, 5.32%, 4/24/24 (c)(d)		1,040	1,007,839
ALM VI Ltd., Series 2012-6A, Class B2R, 3.12%, 7/15/26 (c)(d)		1,000	980,300
ALM XIV Ltd., Series 2014-14A, Class C, 3.77%, 7/28/26 (c)		3,140	2,880,991
AmeriCredit Automobile Receivables Series 2014-3, Class C, 2.58%, 9/08/20		4,850	4,890,885
AMMC CLO 15 Ltd., Series 2014- 15A, Class D, 4.48%, 12/09/26 (c)(d)		2,000	1,940,000
Apidos CLO XVII, Series 2014-17A, Class B, 3.17%, 4/17/26 (c)(d)		3,000	2,923,333
Ares CLO, Ltd. (c)(d):		.,	, , ,
Series 2012-2A, Class CR, 3.02%, 10/12/23		1,000	990,500
Series 2014 32A, Class B, 3.61%, 11/15/25		1,250	1,227,774
Atrium CDO Corp., Series 9A, Class D, 3.91%, 2/28/24 (c)		1,850	1,747,195
Babson CLO Ltd., Series 2014-3A, Class C1, 3.32%, 1/15/26 (c)(d)		2,000	1,967,000
Benefit Street Partners CLO II Ltd., Series 2013-IIA, Class C, 3.82%, 7/15/24 (c)(d)		750	685,901
,,,,,,,,,,,,,,,,,,,,,		Par	000,700
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)		(000)	v aruc
Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.12%, 7/20/26 (c)(d)	USD	1,250	\$ 1,218,750
Carlyle Global Market Strategies CLO Ltd.,	CDD	1,230	Ψ 1,210,730
Class C (c)(d):			
Series 2013-1A, 4.36%, 2/14/25		250	241,794
Series 2014-5A, 4.47%, 10/16/25		2,000	1,988,490
Series 2015-1A, 3.44%, 4/20/27		1.000	993,682
CIFC Funding 2014-IV, Ltd., Series 2014-4A, Class C1, 3.22%, 10/17/26 (c)(d)		2,850	2,775,323
CIFC Funding Ltd. (c)(d):		2,030	2,773,323
Series 2014-3A, Class D, 3.72%, 7/22/26		420	382,424
Series 2014-5A, Class C, 3.67%, 1/17/27		445	434,465
Series 2015-1A, Class D, 4.32%, 1/22/27		600	568,101
Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 1/25/30 (d)		1,899	1,811,694
DCP Rights LLC, Series 2014-1A, Class A,		1,077	1,011,024
5.46%, 10/25/44 (d)		3,182	3,201,683
Flagship CLO, Series 2014-8A, Class C, 3.45%, 1/16/26 (c)(d)		1,000	971,390
Gramercy Park CLO Ltd., Series 2012-1AR, Class CR, 4.37%, 7/17/23 (c)(d)		5,000	4,938,176
GSAA Trust, Series 2007-3, Class 1A2, 0.39%, 3/25/47 (c)		2,572	1,286,278
Llitigation Fee Residual FDG,		2,312	1,200,270
3.50%, 10/30/27		2,008	2,003,901
Madison Park Funding Ltd., Series 2012-10A, Class D, 4.57%, 1/20/25 (c)(d)		700	691,117
		420	395,979
Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.82%, 10/23/25 (c)(d) Madison Park Funding XV Ltd. Series 2014 15A, Class D, 3.82%, 10/23/26 (c)(d)		1,500	
Madison Park Funding XV Ltd., Series 2014-15A, Class B1, 3.57%, 1/27/26 (c)(d)		2,250	1,496,351
Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class B, 3.51%, 11/14/25 (c)(d)			2,230,292
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.67%, 7/17/25 (c)(d)		2,000	1,807,295

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		Par	
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)			
OneMain Financial Issuance Trust (d):	Hab	4.250	ф. 4.44C 265
Series 2015-1A, Class D, 6.63%, 3/18/26	USD	4,350	\$ 4,446,265
Series 2015-2A, Class C, 4.32%, 7/18/25		4,000	3,898,280
Series 2015-2A, Class D, 5.64%, 7/18/25		2,000	1,963,360
OZLM Funding Ltd., Series 2012- 2A, Class C, 4.67%, 10/30/23 (c)(d)		500	495,051
OZLM IX Ltd., Series 2014-9A, Class C, 3.89%, 1/20/27 (c)(d)		1,500	1,400,390
OZLM VII Ltd., Series 2014-7A, Class C,		1,500	1,400,390
3.92%, 7/17/26 (c)(d)		780	717,686
OZLM VIII Ltd., Series 2014-8A (c)(d): Class B, 3.32%, 10/17/26		2,500	2,423,897
Class C, 3.82%, 10/17/26		500	457,280
OZLM XII Ltd., Series 2015-12A, Class C,			,
4.02%, 4/30/27 (c)(d)		1,000	921,078
Regatta Funding LP, Series 2013- 2A, Class C, 4.32%, 1/15/25 (c)(d)		500	489,398
Regatta V Funding Ltd., Series 2014-1A, Class B, 3.32%, 10/25/26 (c)(d)		2,000	1,917,547
Santander Drive Auto Receivables Trust:		,	•
Series 2014-3, Class D, 2.65%, 8/17/20		4,015	4,015,644
Series 2014-4, Class C, 2.60%, 11/16/20		4,500	4,520,880
Series 2014-4, Class D, 3.10%, 11/16/20		4,500	4,517,046
Series 2014-S1, 0.00%, 8/16/18		3	8,208,000
Series 2014-S2, 0.00%, 11/16/18		3	6,348,375
Series 2014-S3, 0.00%, 2/19/19		3	9,169,875
Series 2014-S4, 0.00%, 4/16/19		3	11,927,250
Sound Point CLO Ltd., Series 2014-3A, Class D, 3.92%, 1/23/27 (c)(d)		2,000	1,825,017
Symphony CLO XV Ltd., Series 2014-15A, Class C, 3.52%, 10/17/26 (c)(d)		4,000	3,954,967
Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.66%, 1/15/27 (c)(d)		445	441,120
		Par	
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)			
Venture XXI CLO Ltd., Series 2015- 21A, Class D, 3.88%, 7/15/27 (c)(d)	USD	400	\$ 364,120
Voya CLO Ltd., Series 2014-4A, Class C,			
4.32%, 10/14/26 (c)(d)		2,500	2,354,526
World Financial Network Credit Card Master Trust, Series 2012- C, Class B, 3.57%, 8/15/22		3,000	3,110,473
			132,193,027
Interest Only Asset-Backed Securities 0.2%			
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (d)		5,492	380,999
Sterling Coofs Trust, Series 2004- 1, Class A, 2.36%, 4/15/29 (d)		7,370	497,490
			878,489
m . 14			
Total Asset-Backed Securities 21.7%			133,071,516
Total Asset-Backed Securities 21.7%			133,071,516
Corporate Bonds			133,071,516
Corporate Bonds Aerospace & Defense 0.7%		540	
Corporate Bonds Aerospace & Defense 0.7% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (d)		560	418,600
Corporate Bonds Aerospace & Defense 0.7% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (d) Bombardier, Inc., 7.50%, 3/15/25 (d)		560 167	
Corporate Bonds Aerospace & Defense 0.7% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (d) Bombardier, Inc., 7.50%, 3/15/25 (d) Huntington Ingalls Industries, Inc.,		167	418,600 124,415
Corporate Bonds Aerospace & Defense 0.7% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (d) Bombardier, Inc., 7.50%, 3/15/25 (d) Huntington Ingalls Industries, Inc., 6.00%, 12/15/21 (d)		167 250	418,600 124,415 255,625
Corporate Bonds Aerospace & Defense 0.7% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (d) Bombardier, Inc., 7.50%, 3/15/25 (d) Huntington Ingalls Industries, Inc., 6.00%, 12/15/21 (d) Meccanica Holdings USA, Inc., 6.25%, 7/15/19 (d)		250 339	418,600 124,415 255,625 369,157
Corporate Bonds Aerospace & Defense 0.7% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (d) Bombardier, Inc., 7.50%, 3/15/25 (d) Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (d) Meccanica Holdings USA, Inc., 6.25%, 7/15/19 (d) Moog, Inc., 5.25%, 12/01/22 (d)		167 250	418,600 124,415 255,625
Corporate Bonds Aerospace & Defense 0.7% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (d) Bombardier, Inc., 7.50%, 3/15/25 (d) Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (d) Meccanica Holdings USA, Inc., 6.25%, 7/15/19 (d) Moog, Inc., 5.25%, 12/01/22 (d) FransDigm, Inc.:		250 339 270	418,600 124,415 255,625 369,157 276,075
Corporate Bonds Aerospace & Defense 0.7% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (d) Bombardier, Inc., 7.50%, 3/15/25 (d) Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (d) Meccanica Holdings USA, Inc., 6.25%, 7/15/19 (d) Moog, Inc., 5.25%, 12/01/22 (d) FransDigm, Inc.: 5.00%, 7/15/22 (e)		250 339 270 2,045	418,600 124,415 255,625 369,157 276,075 2,009,213
Corporate Bonds Aerospace & Defense 0.7% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (d) Bombardier, Inc., 7.50%, 3/15/25 (d) Huntington Ingalls Industries, Inc., 6.00%, 12/15/21 (d) Meccanica Holdings USA, Inc., 6.25%, 7/15/19 (d) Moog, Inc., 5.25%, 12/01/22 (d) FransDigm, Inc.: 6.00%, 7/15/22 (e)		250 339 270	418,600 124,415 255,625 369,157 276,075
Corporate Bonds Acrospace & Defense 0.7% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (d) Bombardier, Inc., 7.50%, 3/15/25 (d) Huntington Ingalls Industries, Inc., .00%, 12/15/21 (d) Meccanica Holdings USA, Inc., 6.25%, 7/15/19 (d) Moog, Inc., 5.25%, 12/01/22 (d) TransDigm, Inc.: .00%, 7/15/22 (e) .50%, 7/15/24 (e)		250 339 270 2,045	418,600 124,415 255,625 369,157 276,075 2,009,213
Corporate Bonds Aerospace & Defense 0.7% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (d) Bombardier, Inc., 7.50%, 3/15/25 (d) Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (d) Meccanica Holdings USA, Inc., 6.25%, 7/15/19 (d) Moog, Inc., 5.25%, 12/01/22 (d) FransDigm, Inc.: 6.00%, 7/15/22 (e) 6.50%, 7/15/24 (e) Air Freight & Logistics 0.2%		250 339 270 2,045 835	418,600 124,415 255,625 369,157 276,075 2,009,213 822,475 4,275,560
Corporate Bonds Aerospace & Defense	EUR	250 339 270 2,045	418,600 124,415 255,625 369,157 276,075 2,009,213 822,475

XPO Logistics, Inc.:			
5.75%, 6/15/21		100	101,183
6.50%, 6/15/22 (d)	USD	825	759,000
			971,385
Airlines 3.2%			
Air Canada Pass-Through Trust (d):			
Series 2013-1, Class C, 6.63%, 5/15/18		651	666,461
Series 2015-1, Class B, 3.88%, 9/15/24 (e)		1,500	1,455,000

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BlackRock Limited Duration Income Trust (BLW)

		Par	
Corporate Bonds		(000)	Value
Airlines (continued)	Hab	215	d 207.220
American Airlines Group, Inc., 4.63%, 3/01/20 (d)	USD	315	\$ 306,338
American Airlines Pass-Through Trust, Series 2013-2:			
Class A, 4.95%, 7/15/24 (e)		3,352	3,574,524
Class B, 5.60%, 1/15/22 (d)		659	679,054
Class C, 6.00%, 1/15/17 (d)		2,566	2,633,176
Continental Airlines Pass-Through Trust,		2,300	2,033,170
Series 2012-3, Class C, 6.13%, 4/29/18 (e)		2,090	2,163,150
Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18		197	209,690
United Airlines Pass-Through Trust (e):			,
Series 2014-2, Class B, 4.63%, 3/03/24		2,300	2,300,000
Series 2015-1, Class A, 3.70%, 6/01/24		2,430	2,442,150
US Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 4/22/20		371	415,174
Virgin Australia Trust, Series 2013-1 (d):			
Class A, 5.00%, 4/23/25		588	608,418
Class B, 6.00%, 4/23/22		1,156	1,176,295
Class C, 7.13%, 10/23/18		796	808,152
			19,437,582
Auto Components 1.0%			
Affinia Group, Inc., 7.75%, 5/01/21 (e)		1,095	1,133,325
Dakar Finance SA, 9.00%, 11/15/20 (f)	EUR	100	104,598
Goodyear Tire & Rubber Co., 6.50%, 3/01/21 (e)	USD	901	951,402
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 (e)		1,228	1,228,000
Schaeffler Holding Finance BV (f):			
(5.75% Cash or 6.50% PIK),			
5.75%, 11/15/21	EUR	115	131,335
(6.25% Cash), 6.25%, 11/15/19 (d)	USD	804	850,230
(6.75% Cash), 6.75%, 11/15/22 (d)	T. I.D.	943	1,020,798
(6.88% Cash), 6.88%, 8/15/18	EUR	375	409,717
ZF North America Capital, Inc.:	HCD	160	164.950
4.50%, 4/29/22 (d)	USD EUR	168 200	164,850
2.75%, 4/27/23	EUR	200	203,411
		_	6,197,666
Constant I		Par	X7.1
Corporate Bonds Automobiles 0.4%		(000)	Value
General Motors Co., 3.50%, 10/02/18 (e)	USD	2,478	\$ 2,513,782
Banks 1.9%	USD	2,470	\$ 2,513,782
Banca Monte dei Paschi di Siena SpA, 3.63%, 4/01/19	EUR	100	107,723
Banco Bilbao Vizcaya Argentaria SA, 6.75% (c)(i)	LOK	200	208,835
Banco Espirito Santo SA:		200	200,033
4.75%, 1/15/18		100	98,615
4.00%, 1/21/19		100	96,357
Banco Popular Espanol SA, 8.25% (c)(i)		200	205,499
Banco Santander SA, Series ., 6.25% (c)(i)		200	205,428
Bankia SA, 4.00%, 5/22/24 (c)		100	105,412
Barclays PLC, 3.65%, 3/16/25 (e)	USD	3,600	3,490,297
BNP Paribas SA, 7.38% (c)(d)(i)		200	205,500
CIT Group, Inc.:			
5.00%, 5/15/17 (e)		890	916,700
5.50%, 2/15/19 (d)		1,370	1,435,075
5.00%, 8/01/23		235	238,819
HSBC Holdings PLC, 6.25%, 3/19/18	EUR	1,000	1,188,439
Ibercaja Banco SA, 5.00%, 7/28/25 (c)		100	102,998
Nordea Bank AB, 4.50%, 3/26/20		1,020	1,225,864
Santander Holdings USA, Inc., 4.50%, 7/17/25 (e)	USD	1,750	1,787,975

11,619,536

Beverages 0.0%			
Constellation Brands, Inc.:			
7.25%, 5/15/17		82	87,740
3.88%, 11/15/19		144	149,040
			236,780
Building Products 0.8%			
American Builders & Contractors			
Supply Co., Inc. (d):			
5.63%, 4/15/21		190	192,850
5.75%, 12/15/23		141	142,939
Building Materials Corp. of America,			
6.00%, 10/15/25 (d)		742	765,188
Cemex SAB de CV, 4.38%, 3/05/23	EUR	100	98,914
CPG Merger Sub LLC, 8.00%, 10/01/21 (d)	USD	1,030	1,019,700
LSF9 Balta Issuer SA, 7.75%, 9/15/22	EUR	100	111,679
Masonite International Corp., 5.63%, 3/15/23 (d)	USD	329	343,805

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		Par	V-1
Corporate Bonds Building Products (continued)		(000)	Value
Ply Gem Industries, Inc., 6.50%, 2/01/22 (e)	USD	745	\$ 722,650
USG Corp., 9.75%, 1/15/18 (e)	CDD	1,390	1,560,275
		,	,,
G 1/175 1			4,958,000
Capital Markets 0.8%		075	1 007 006
American Capital Ltd., 6.50%, 9/15/18 (d) Blackstone CQP Holdco LP, 9.30%, 3/19/19		975 1,094	1,007,906
E*Trade Financial Corp.:		1,094	1,105,404
0.00%, 8/31/19 (d)(g)(h)		249	734,478
5.38%, 11/15/22 (e)		627	663,052
Morgan Stanley, 4.00%, 7/23/25 (e)		965	1,001,946
UBS Group AG, 5.75% (c)(i)		200	220,819
UBS Group AG, 7.00% (c)(i)		200	211,155
			,
CL 1 A FE			4,944,760
Chemicals 0.5% Avolto Coating Systems US Holdings Inc /Avolto Coating Systems Dutch Holding BV 7.28% 5/01/21			
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV, 7.38%, 5/01/21 (d)		398	422,875
Chemours Co., 7.00%, 5/15/25 (d)		210	156,975
Huntsman International LLC:			·
4.88%, 11/15/20		100	94,000
5.13%, 4/15/21	EUR	331	343,598
5.13%, 11/15/22 (d)	USD	660	610,500
Ineos Finance PLC, 4.00%, 5/01/23	EUR	100	103,278
Momentive Performance Materials, Inc., 3.88%, 10/24/21	USD	490	313,600
Platform Specialty Products Corp., 6.50%, 2/01/22 (d)	CDD	1,058	920,460
PSPC Escrow II Corp., 10.38%, 5/01/21 (d)		53	54,060
			3,019,346
Commercial Services & Supplies 0.9%			
AA Bond Co. Ltd., 5.50%, 7/31/43	GBP	125	181,673
Abengoa Greenfield SA, 6.50%, 10/01/19 (d)	USD	556	84 700
			84,790
ADS Waste Holdings, Inc., 8.25%, 10/01/20		292	302,220
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e)			· · · · · · · · · · · · · · · · · · ·
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc.,		292 1,000	302,220 1,027,500
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e)		292 1,000 203	302,220
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d)		292 1,000 203 Par	302,220 1,027,500 177,625
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds		292 1,000 203	302,220 1,027,500
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued)	USD	292 1,000 203 Par (000)	302,220 1,027,500 177,625 Value
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds	USD	292 1,000 203 Par	302,220 1,027,500 177,625 Value
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d)		292 1,000 203 Par (000) 405 915 1,253	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22	USD	292 1,000 203 Par (000) 405 915	302,220 1,027,500 177,625 Value \$ 424,845 947,025
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.:	EUR	292 1,000 203 Par (000) 405 915 1,253 120	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.: 7.63%, 4/15/22 (e)		292 1,000 203 Par (000) 405 915 1,253 120	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799 707,350
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.: 7.63%, 4/15/22 (e) 5.75%, 11/15/24 (e)	EUR	292 1,000 203 Par (000) 405 915 1,253 120	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.: 7.63%, 4/15/22 (e) 5.75%, 11/15/24 (e) Verisure Holding AB:	EUR USD	292 1,000 203 Par (000) 405 915 1,253 120 658 639	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799 707,350 645,786
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.: 7.63%, 4/15/22 (e) 5.75%, 11/15/24 (e) Verisure Holding AB: 8.75%, 12/01/18	EUR	292 1,000 203 Par (000) 405 915 1,253 120 658 639	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799 707,350 645,786
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.: 7.63%, 4/15/22 (e) 5.75%, 11/15/24 (e) Verisure Holding AB:	EUR USD	292 1,000 203 Par (000) 405 915 1,253 120 658 639	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799 707,350 645,786
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.: 7.63%, 4/15/22 (e) 5.75%, 11/15/24 (e) Verisure Holding AB: 8.75%, 12/01/18	EUR USD	292 1,000 203 Par (000) 405 915 1,253 120 658 639	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799 707,350 645,786 110,277 138,048
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.: 7.63%, 4/15/22 (e) 5.75%, 11/15/24 (e) Verisure Holding AB: 8.75%, 12/01/18	EUR USD	292 1,000 203 Par (000) 405 915 1,253 120 658 639	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799 707,350 645,786
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.: 7.63%, 4/15/22 (e) 5.75%, 11/15/24 (e) Verisure Holding AB: 8.75%, 12/01/18 6.00%, 11/01/22	EUR USD	292 1,000 203 Par (000) 405 915 1,253 120 658 639	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799 707,350 645,786 110,277 138,048
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.: 7.63%, 4/15/22 (e) 5.75%, 11/15/24 (e) Verisure Holding AB: 8.75%, 12/01/18 6.00%, 11/01/22 Communications Equipment 1.1% Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (d) Avaya, Inc., 7.00%, 4/01/19 (d)	EUR USD EUR	292 1,000 203 Par (000) 405 915 1,253 120 658 639	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799 707,350 645,786 110,277 138,048 5,483,378
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.: 7.63%, 4/15/22 (e) 5.75%, 11/15/24 (e) Verisure Holding AB: 8.75%, 12/01/18 6.00%, 11/01/22 Communications Equipment 1.1% Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (d)	EUR USD EUR	292 1,000 203 Par (000) 405 915 1,253 120 658 639 100 125	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799 707,350 645,786 110,277 138,048 5,483,378 1,384,178
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.: 7.63%, 4/15/22 (e) 5.75%, 11/15/24 (e) Verisure Holding AB: 8.75%, 12/01/18 6.00%, 11/01/22 Communications Equipment 1.1% Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (d) Avaya, Inc., 7.00%, 4/01/19 (d) CommScope Technologies Finance LLC, 6.00%, 6/15/25 (d)	EUR USD EUR	292 1,000 203 Par (000) 405 915 1,253 120 658 639 100 125	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799 707,350 645,786 110,277 138,048 5,483,378 1,384,178
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e) Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (d) Corporate Bonds Commercial Services & Supplies (continued) Iron Mountain, Inc., 6.00%, 10/01/20 (d) Mobile Mini, Inc., 7.88%, 12/01/20 (e) Modular Space Corp., 10.25%, 1/31/19 (d) Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.: 7.63%, 4/15/22 (e) 5.75%, 11/15/24 (e) Verisure Holding AB: 8.75%, 12/01/18 6.00%, 11/01/22 Communications Equipment 1.1% Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (d) Avaya, Inc., 7.00%, 4/01/19 (d) CommScope Technologies Finance LLC,	EUR USD EUR	292 1,000 203 Par (000) 405 915 1,253 120 658 639 100 125	302,220 1,027,500 177,625 Value \$ 424,845 947,025 601,440 134,799 707,350 645,786 110,277 138,048 5,483,378 1,384,178 137,025

5.50%, 6/15/24		99	95,040
Motorola Solutions, Inc., 3.75%, 5/15/22 (e)		1,500	1,388,034
Nokia OYJ, 6.63%, 5/15/39		200	207,750
Zayo Group LLC/Zayo Capital, Inc.:			
10.13%, 7/01/20 (e)		1,946	2,111,410
6.00%, 4/01/23 (d)		717	690,112
			7,022,067
Construction & Engineering 0.4%			
AECOM:			
5.75%, 10/15/22		150	154,781
5.88%, 10/15/24		431	436,387
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (d)		255	231,412
Novafives SAS, 4.50%, 6/30/21	EUR	100	90,335
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (d)	USD	963	972,630
Weekley Homes LLC/Weekley			
Finance Corp., 6.00%, 2/01/23		320	299,200
			2,184,745
Construction Materials 0.8%			
Beacon Roofing Supply, Inc., 6.38%, 10/01/23 (d)		75	78,188
HD Supply, Inc.:			
7.50%, 7/15/20 (e)		2,696	2,844,280
5.25%, 12/15/21 (d)		1,828	1,898,835

BLACKROCK LIMITED DURATION INCOME TRUST

Section Sect	Comparata Pands		Par (000)	Value
### ### ### ### ### ### ### ### ### ##	Corporate Bonds Construction Motorials (continued)		(000)	value
1,998 1,99		FUR	150	\$ 147.402
Jimmer Finance 1.5% USD 1.891 1.891,000 63%,370/25 (c) USD 1.891 1.391,000 63%,370/25 (c) 2.846 3.386,700 core, I Infolial (c) 2.846 3.386,700 central Motors Financial Co., Inc. (c): 2.63%, 7/10/17 2.60 5.700,157 Locary Hill Financial, Inc., 2.50%, 8/15/18 (d) 445 447.998 wient Corp. 25 21.500 150%, 125/23 25 21.500 158%, 3/25/24 25 21.503 88%, 10/25/24 25 21.503 158%, 3/25/24 25 21.503 ontainers & Packaging 6.67 594,412 ontainers & Packaging Finance PLC/Ardigh Holdings USA. Inc. 380 374,300 45%, 121/15/19 (c)d) 605 594,412 00%, 6/02/10 (d) 605 594,412 00%, 6/02/10 (d) 150 155 25%, 1/13/12 180 345 25%, 1/13/12 180 345 25%, 1/13/12 180 345 25%, 1/13/12 180	meme Maccai em op.1, 3.13 %, 6/01/21	Lok	150	Ψ 147,402
				4,968,705
6.5%, 3/0.25 (c) USD 1,891 () 1,891 () 3,886,00 3,886,00 3,886,00 5,916,10 6,926,00 1,916,10 6,926,00 1,916,10 6,926,00 1,916,10 <td></td> <td></td> <td></td> <td></td>				
100% 1101/31 (c) 2,346 2,338,6700 2,271,670	•			
Image	.63%, 3/30/25 (e)	USD		1,891,000
Semental Motors Financial Co., Inc. (e) (continued): 4.38%, 9/25/21	3.00%, 11/01/31 (e)		2,840	3,386,700
Semental Motors Financial Co., Inc. (e) (continued): 4.38%, 9/25/21	General Motors Financial Co., Inc. (e): 2.63%, 7/10/17		2,760	2,770,157
Act	General Motors Financial Co., Inc. (e) (continued): 4.38%, 9/25/21		530	540,907
Act	AcGraw Hill Financial, Inc., 2.50%, 8/15/18 (d)		445	447,998
150% 157233 25 21.500 25 21.500 28.8% 10725724 25 21.500 28.8% 10725724 25 21.500 28.8% 10725724 25 21.500 28.8% 10725724 25 21.500 28.8% 10725724 25 25 21.500 28.8% 10725724 25 25 25 25 25 25 25				
138, 37524 25 21,563 888, 102524 40 34,100	•		25	21 500
88%, 1002524				· · · · · · · · · · · · · · · · · · ·
### Packaging 0.6% ***ridaph Packaging 10.6%** ***ridaph Packaging 10.6%	•			
South a process of the Commer Services (continued) South and Services (continued) South a Services (continued) South			10	31,100
Magha Panace PLC/Ardagh Holdings USA, Inc.				9,113,925
34% 1215/19 (c)(d)				
00%, 63021 (d) 380 374,300 3	· · · · · · · · · · · · · · · · · · ·		(05	504 410
25%, 115/22				
everage Packaging Holdings Luxembourg II SA, 6.00% 6/15/17 (d) USD 1,560 1,552,200 rown Americas LLC/Crown Americas Capital Corp. III, 6.25%, 2/01/21 (e) EUR 149 164,806 rown European Holdings SA, 4.00%, 7/15/22 EUR 149 164,904 H-Holding Finance SA (f): 2.59% Cash, 8.25%, 12/01/22 100 110,493 2.55% Cash), 8.25%, 12/01/22 USD 80 81,200 2.50%, 9/15/25 274 285,645 200 200 200,50%, 9/15/25 274 285,645 200 200,50%, 9/15/25 274 285,645 200 200,50%, 9/15/25 200 200,50%, 9/15/25 200 200,50%, 9/15/25 2				
rown Americas LLC/Crown Americas Capital Corp. III, 6.25%, 201/21 (c) 144 148, 860 rown European Holdings SA, 4.00%, 7/15/22 EUR 149 164,904 H-Holding Finance SA, (f) 100 110,493 3.25% Cash), 8.25%, 12/01/22 100 110,493 2.5% Cash), 8.25%, 12/01/22 USD 80 81,200 3.5%, 12/01/22 USD 80 81,200 5.0%, 9/15/25 274 285,645 GD Group SAS, 5.63%, 5/15/19 EUR 100 108,414 4.0% 100 108,414 100 108,414 100 108,414 5.0% 9.1% 274 285,645 285,645 29 378,675 28 378,675 28 378,675 28 378,675 28 38 378,675 28 38 378,675 28 38 378,675 28 38 378,675 28 38 378,675 28 38 378,675 28 38 378,675 28 38 378,675 28 28 38 <t< td=""><td>.25%, 1/15/22</td><td></td><td></td><td></td></t<>	.25%, 1/15/22			
104,004 104,005 104,005 104,005 104,005 104,005 104,005 104,005 104,005 104,005 104,005 105,	Beverage Packaging Holdings Luxembourg II SA, 6.00%, 6/15/17 (d)	USD	1,560	1,552,200
H-Holding Finance SA (1): 2.5% Cash), 8.25%, 1201/122	Crown Americas LLC/Crown Americas Capital Corp. III, 6.25%, 2/01/21 (e)		144	148,860
H-Holding Finance SA (1): 3.25% Cash), 8.25%, 1201/122 \$2.5% Cash), 8.25%, 1201/122 \$3.25% Cash), 8.25%, 1201/129 \$3.25% Cash), 8.25%, 1201/19 (3) \$3.25% Cash), 8.25%, 1201/19 (4) \$3.25% Cash), 8.25%, 1201/19 (5) \$3.25% Cash), 8.25%, 1201/19 (6) \$3.25% Cash), 8.25%, 1201/19 (7) \$3.25% Cash), 8.25%, 1201/19 (8) \$3.25% Cash), 8.25%, 1201/19 (9) \$3.25% Cash), 1201/19 (9	Crown European Holdings SA, 4.00%, 7/15/22	EUR	149	164,904
100 110,493 120,102 100 110,493 120,505 120,102 100 110,493 120,505 120,102 100 110,493 120,505 120,102 100 110,493 120,505 120,102 100 110,493 120,505				·
8.25% Cash), 8.25%, 12/01/22			100	110.493
Rabel Air Corp. (d): 88%, 12011/22				-,
88%, 1201/22 USD 80 81,200 50%, 9/15/25 274 285,645 GD Group SAS, 5.63%, 5/15/19 EUR 100 108,414 ***********************************			100	110,475
50%, 915/25 274 285,645 GD Group SAS, 5.63%, 5/15/19 EUR 100 108,414 ***********************************	• ' '	HED	90	91 200
Section Sect		USD		
Section Sect	•	ELID		
Service Consumer Services 0.1% aureate Education, Inc., 9.25%, 9/01/19 (d) USD 495 378,675 Par (900) Value	SGD Group SAS, 5.63%, 5/15/19	EUR	100	108,414
aureate Education, Inc., 9.25%, 9/01/19 (d) Par (000) Par (000) Nature Service Bonds Autoristic Corp. International, 5.38%, 5/15/24 USD 350 \$366,625 Par (000) Value Par (000) Par (000) Par (000) Value Par (000)				3,877,047
Par (000) Value	Diversified Consumer Services 0.1%			
Value Valu	Laureate Education, Inc., 9.25%, 9/01/19 (d)	USD	495	378,675
Service Corp. International 5.38% 5/15/24 USD 350 \$366,625 Service Corp. International 5.38% 5/15/24 USD 350 \$366,625 Service Corp. International 5.38% 5/15/24 USD 350 \$366,625 Service Services Servi			Par	
Service Corp. International 5.38% 5/15/24 USD 350 \$366,625 Service Corp. International 5.38% 5/15/24 USD 350 \$366,625 Service Corp. International 5.38% 5/15/24 USD 350 \$366,625 Service Services Servi	Corporate Bonds		(000)	Value
Sample S	•		(111)	
745,300 biversified Financial Services 1.1% biversified Financial	, ,	USD	350	\$ 366,625
StreerSified Financial Services 1.1% 1.16 1	Co.p. 110111111111111111111111111111111111	002		¢ 200,022
Rer Cap Ireland Capital, Ltd./AerCap Global Aviation Trust: 1.63%, 10/30/20	110			745,300
.63%, 10/30/20 385 395,588 .00%, 10/01/21 (e) 500 518,750 .ircastle Ltd., 6.25%, 12/01/19 (e) 367 396,360 ank of America Corp., Series L, 3.95%, 4/21/25 (e) 1,855 1,832,275 iarfunkelux Holdco 3 SA, 8.50%, 11/01/22 GBP 100 155,128 ISH Nordbank AG, 0.76%, 2/14/17 (c) EUR 153 146,731 international Lease Finance Corp.: USD 160 170,000 .25%, 12/15/20 150 178,875 .63%, 4/15/21 147 151,410 .88%, 8/15/22 (e) 560 605,220 efferies Finance LLC/JFIN Co- Issuer Corp., 680 618,800 efferies Finance PLC, (8.25% Cash), EUR 200 213,423				
.00%, 10/01/21 (e) 500 518,750 .ircastle Ltd., 6.25%, 12/01/19 (e) 367 396,360 ank of America Corp., Series L, 3.95%, 4/21/25 (e) 1,855 1,832,275 tarfunkelux Holdco 3 SA, 8.50%, 11/01/22 GBP 100 155,128 ISH Nordbank AG, 0.76%, 2/14/17 (c) EUR 153 146,731 terrentional Lease Finance Corp.: USD 160 170,000 .25%, 12/15/20 150 178,875 .63%, 4/15/21 147 151,410 .88%, 8/15/22 (e) 560 605,220 efferies Finance LLC/JFIN Co- Issuer Corp., 680 618,800 dercury Bondco PLC, (8.25% Cash), EUR 200 213,423				
direastle Ltd., 6.25%, 12/01/19 (e) 367 396,360 ank of America Corp., Series L, 3.95%, 4/21/25 (e) 1,855 1,832,275 direfunkelux Holdco 3 SA, 8.50%, 11/01/22 GBP 100 155,128 ISH Nordbank AG, 0.76%, 2/14/17 (c) EUR 153 146,731 International Lease Finance Corp.: USD 160 170,000 .25%, 12/15/20 150 178,875 .63%, 4/15/21 147 151,410 .88%, 8/15/22 (e) 560 605,220 efferies Finance LLC/JFIN Co- Issuer Corp., 680 618,800 Mercury Bondco PLC, (8.25% Cash), EUR 200 213,423				
ank of America Corp., Series L, 3.95%, 4/21/25 (e) farfunkelux Holdco 3 SA, 8.50%, 11/01/22 ISH Nordbank AG, 0.76%, 2/14/17 (c) ISH Nordbank AG, 0.76%, 2/14				
######################################	Aircastle Ltd., 6.25%, 12/01/19 (e)			
######################################	Bank of America Corp., Series L, 3.95%, 4/21/25 (e)		1,855	
ISH Nordbank AG, 0.76%, 2/14/17 (c) ISH Nordbank AG, 0.76%, 2/14/17 (c) International Lease Finance Corp.: ISH Nordbank AG, 0.76%, 2/14/17 (c) ISH Nordbank	Garfunkelux Holdco 3 SA, 8.50%, 11/01/22	GBP	100	
ternational Lease Finance Corp.: .88%, 4/01/19 USD 160 170,000 .25%, 12/15/20 150 178,875 .63%, 4/15/21 147 151,410 .88%, 8/15/22 (e) 560 605,220 efferies Finance LLC/JFIN Co- Issuer Corp., .88%, 4/15/22 (d) 680 618,800 fercury Bondco PLC, (8.25% Cash), .25%, 5/30/21 (f) EUR 200 213,423				
.88%, 4/01/19 USD 160 170,000 .25%, 12/15/20 150 178,875 .63%, 4/15/21 147 151,410 .88%, 8/15/22 (e) 560 605,220 efferies Finance LLC/JFIN Co- Issuer Corp., 680 618,800 dercury Bondco PLC, (8.25% Cash), 225%, 5/30/21 (f) EUR 200 213,423			-50	1.0,731
2.25%, 12/15/20 150 178,875 1.63%, 4/15/21 147 151,410 1.88%, 8/15/22 (e) 560 605,220 1.88%, 4/15/22 (d) 680 618,800 1.88%, 4/15/22 (d) 680 618,800 1.88%, 4/15/22 (f) EUR 200 213,423	<u> </u>	USD	160	170.000
.63%, 4/15/21 147 151,410 .88%, 8/15/22 (e) 560 605,220 efferies Finance LLC/JFIN Co- Issuer Corp., 680 618,800 dercury Bondco PLC, (8.25% Cash), EUR 200 213,423		03D		
.88%, 8/15/22 (e) 560 605,220 efferies Finance LLC/JFIN Co- Issuer Corp., .88%, 4/15/22 (d) 680 618,800 fercury Bondco PLC, (8.25% Cash), .25%, 5/30/21 (f) EUR 200 213,423				
efferies Finance LLC/JFIN Co- Issuer Corp., .88%, 4/15/22 (d) 680 618,800 Mercury Bondco PLC, (8.25% Cash), .25%, 5/30/21 (f) EUR 200 213,423	•			· · · · · · · · · · · · · · · · · · ·
.88%, 4/15/22 (d) 680 618,800 dereury Bondco PLC, (8.25% Cash), .25%, 5/30/21 (f) EUR 200 213,423			560	605,220
fercury Bondco PLC, (8.25% Cash), .25%, 5/30/21 (f) EUR 200 213,423	efferies Finance LLC/JFIN Co- Issuer Corp., 88% 4/15/22 (d)		680	618 800
.25%, 5/30/21 (f) EUR 200 213,423			- 550	010,000
		ELID	200	212 422
15C1, Inc., 5.15%, 6/15/25 (u) USD 410 451,600				
	43C1, IIIC., J. 15%, 6/13/23 (U)	บรบ	410	431,000

Reynolds Group Issuer, Inc.:			
5.75%, 10/15/20 (e)		435	445,875
6.88%, 2/15/21		210	217,350
UniCredit SpA, 6.95%, 10/31/22	EUR	100	126,873
			6,604,258
Diversified Telecommunication Services 2.3%			
CenturyLink, Inc.:			
6.45%, 6/15/21	USD	241	235,100
Series V, 5.63%, 4/01/20		215	213,119
Frontier Communications Corp.:			
6.25%, 9/15/21		45	38,531
7.13%, 1/15/23		120	101,100
7.63%, 4/15/24		156	131,820
6.88%, 1/15/25		288	236,160
11.00%, 9/15/25 (d)		566	554,680
Level 3 Financing, Inc.:			
4.10%, 1/15/18 (c)		411	414,082
6.13%, 1/15/21 (e)		1,682	1,762,753
5.38%, 8/15/22 (e)		1,055	1,062,127
5.13%, 5/01/23 (d)		905	898,212
5.38%, 1/15/24 (d)		240	240,300
5.38%, 5/01/25 (d)		1,881	1,869,244
Orange SA, 4.00% (c)(i)		200	216,593

BLACKROCK LIMITED DURATION INCOME TRUST

		Par			
Corporate Bonds		(000)		١,	alue
Diversified Telecommunication Services: (continued)	EUR	37		\$	52,430
Telecom Italia Finance SA, 7.75%, 1/24/33 Telecom Italia SpA:	EUK	31		Ф	32,430
6.38%, 6/24/19	GBP	200			332,257
5.88%, 5/19/23	ODI	450			747,882
Telefonica Europe BV, 4.20% (c)(i)		200			213,423
Telenet Finance V Luxembourg SCA:		200			213,723
6.25%, 8/15/22	EUR	271			310,663
6.75%, 8/15/24	DOR	397			463,493
Verizon Communications, Inc.,		5,,			100,170
3.65%, 9/14/18 (e)	USD	4,000		4	215,920
				14	309,889
Electric Utilities 0.4%					
AES Corp., 4.88%, 5/15/23		270			243,337
ContourGlobal Power Holdings SA, 7.13%, 6/01/19 (d)	FILE	728			724,360
Gas Natural Fenosa Finance BV, 3.38% (c)(i)	EUR	100			95,053
Homer City Generation LP (f):	TIOD	200			254.550
(8.14% Cash), 8.14%, 10/01/19	USD	280			276,758
(8.73% Cash), 8.73%, 10/01/26		562			555,947
Mirant Mid Atlantic Pass-Through Trust, Series B, 9.13%, 6/30/17 (e)		303			308,841
				2	204.207
Electrical Equipment 0.1%				2,	,204,296
Belden, Inc., 5.50%, 4/15/23	EUR	349			374,820
Electronic Equipment, Instruments & Components 0.0%					
CDW LLC/CDW Finance Corp., 5.00%, 9/01/23	USD	122			122,610
Energy Equipment & Services 0.4%					
Calfrac Holdings LP, 7.50%, 12/01/20 (d)		503			231,380
Genesis Energy LP/Genesis Energy					
Finance Corp., 6.75%, 8/01/22		147			136,710
Halliburton Co., 3.80%, 11/15/25		100			100,690
Peabody Energy Corp., 6.00%, 11/15/18		200			46,260
Precision Drilling Corp., 5.25%, 11/15/24 (e)		522			407,160
Transocean, Inc.:					
3.00%, 10/15/17 (e)		594			561,330
6.00%, 3/15/18 (e)		575			549,125
6.50%, 11/15/20 (e)		179			141,410
4.30%, 10/15/22		61			39,040
				2	213,105
		P	ar	۷,	,213,103
Corporate Bonds			000)		Value
Food & Staples Retailing 0.6%		Ì			
Brakes Capital, 7.13%, 12/15/18	(GBP	255	\$	398,273
CVS Health Corp., 4.75%, 12/01/22 (d)	Ţ	USD	165		178,218
Dollar Tree Inc., 5.25%, 3/01/20 (d)			178		184,230
R&R Ice Cream PLC, 4.75%, 5/15/20	I	EUR	150		163,280
Rite Aid Corp.:					
9.25%, 3/15/20 (e)	Ţ		1,095		1,170,281
6.13%, 4/01/23 (d)		1	1,570		1,664,200
					3,758,482
Food Products 0.5%			(25		505 707
Acosta, Inc., 7.75%, 10/01/22 (d)		CDD	635		585,787
Boparan Finance PLC, 5.50%, 7/15/21		GBP	115		156,747
Post Holdings, Inc. (d): 7.75%, 3/15/24	Ţ	USD	844		875,650
Post Holdings, Inc. (d) (continued): 8.00%, 7/15/25			416		435,760
Smithfield Foods, Inc.:			102		100.272
5.88%, 8/01/21 (d)			193		199,273

6.63%, 8/15/22 (e)	783	829,980
WhiteWave Foods Co., 5.38%, 10/01/22	168	178,710
		3,261,907
Health Care Equipment & Supplies 0.4%		
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (d)	485	396,487
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (d)	1,394	1,254,600
Mallinckrodt International Finance SA/Mallinckrodt CB LLC (d):		
4.88%, 4/15/20	284	257,020
5.75%, 8/01/22	330	292,050
Teleflex, Inc., 5.25%, 6/15/24	250	250,625
		2,450,782
Health Care Providers & Services 2.4%		
Acadia Healthcare Co., Inc.:		
5.13%, 7/01/22	240	235,200
5.63%, 2/15/23	178	174,440
Alere, Inc.:		
7.25%, 7/01/18 (e)	950	982,214
6.38%, 7/01/23 (d)	330	334,125
Amsurg Corp., 5.63%, 7/15/22 (e)	1,016	998,220
Centene Corp., 4.75%, 5/15/22	370	361,213
CHS/Community Health Systems, Inc.:		
5.13%, 8/15/18 (e)	490	499,800
6.88%, 2/01/22 (e)	964	932,670

BLACKROCK LIMITED DURATION INCOME TRUST

Paul Tace Providers & Services countinued) Paul Vin Health Cene Partners, Inc.	Corporate Bonds		Par (000)	Value
5.138, 7.1524 (c)	•		· /	
5008, 500125 (c) 247 237.120 Examworks Group, Inc., 5.63%, 415/23 381 379.095 HCA Holdings, Inc., 6.25%, 215/21 35 37.88 1.57%, 15/19 (c) 786 793.860 6.50%, 215/20 125 138.281 7.50%, 215/22 577 630.210 5.88%, 30/15/20 (c) 108 107.100 4.75%, 50/12/20 (c) 108 107.100 5.88%, 20/12/20 (c) 355 337.513 5.38%, 20/12/20 (c) 108 107.100 5.08%, 31/32/20 (c) 355 337.513 5.38%, 20/12/20 (c) 20 355 8.20/12/20 (c) 20 25 8.25%, 71/15/22 (d) 20 25 8.25%, 10/11/18 (c) 264 278 8.25%, 10/12 (c) 20	DaVita HealthCare Partners, Inc.:			
Family of Scripts 18,11 18,12	5.13%, 7/15/24 (e)	USD	1,093	\$ 1,090,267
RCA Holdings, Inc., 625%, 2/15/21 37,188 7,188				
HCA, Inc.				
3.75%, JM5/19 (c) 276 793,860 125 135,281 150,201	· ·		35	37,188
6.50%g, 21/5/20 572 63/20 7.50%g, 21/5/22 572 63/20 5.88%g, 31/5/22 (c) 108 107,109 5.00%g, 31/5/24 (c) 335 337,513 5.00%g, 31/5/24 (c) 355 337,513 5.53%g, 201/25 (c) 806 844,950 HealthSouth Corp.: "To 5500,050 HealthSouth Corp.: 257 246,078 Hologic, Inc., 5.25%, 71/5/23 (d) 257 748,800 Sterigenics-Northon Holdings LLC, 6.50%, 5/15/23 (d) 104 104,10 Tener Healthcare Corp.: 252 728,520 5.5%, 11/5/18 (c) 264 278,520 4.75%, 601/20 (c) 360 523,00 3.44%, 6/15/20 (c) 360 79,931 6.00%, 10/10/20 21 15,00 3.15%, 401/22 198 197,381 United Health Group, Inc., 3,75%, 71/5/25 (c) 1,40 1,40 United Health Group, Inc., 3,75%, 71/5/25 (c) 1,40 1,08 United Keptaurants & Leisure 4.28 2,40 Carbon Throvel				
7,30%, 2/15/22 53,210 8,88%, 3/15/24 (c) 108 107,100 5,50%, 3/15/24 (c) 30 335, 337,513 5,38%, 2/01/25 (c) 860 844,950 1,518%, 2/01/25 (c) 50 50 50,050 1,101/124 575%, 11/16/124 57 250,050 1,101/124 27 246,078 40,078 1,101/125 (c) 27 246,078 40,078 1,101/126 (c) 27 246,078 40,078 1,101/126 (c) 27 246,078 40,078 1,101/126 (c) 26 27 246,078 1,101/126 (c) 26 27 25,5200 3,84%, 615/20 (c) 30 35 353,240 3,84%, 615/20 (c) 42 278,520 34,43 4,575%, 60/120 (c) 42 42 28,520 3,84%, 615/20 (c) 42 42 28,520 3,84%, 615/20 (c) 42 42 28,520 3,84%, 615/20 (c) 40 20 20 20 </td <td></td> <td></td> <td></td> <td> ,</td>				,
\$88\$, 315/22 (c)				
4.75%, 5.01/23 (c)				
\$30, \$31, \$13, \$20, \$20, \$20, \$20, \$20, \$20, \$20, \$20				
5.38%_20/125 (c) 860 844,90 HealthStouth Corp: 5.75%, 11,010/24 50 550,050 HealthStouth Corp: (continued) 2575%, 11,010/24 257 246,078 5.75%, 91/525 (d) 257 246,078 Hologic, Inc., 5.25%, 71/522 (d) 104 104,130 Sterigenies-Nordion Holdings LLC, 6.50%, 5/15/23 (d) 104 104,130 Tenel Healthcare Corp: 262 278,520 525,200 5.25%, (10)(12) (e) 20 520,200 525,200 5.34%, 6/15/20 (c)(d) 805 793,931 6,00%, 100/120 24 256,008 5.13%, 4,01/122 149 256,008 1,470 1,524,403 709,931 1,403 1,524,403 709,931 1,401 1,524,403 709,931 1,401 1,524,403 709,931 1,401 1,524,403 709,931 1,401 1,524,403 709,931 1,401 1,524,403 709,931 1,401 1,524,403 709,931 1,401 1,524,403 709,931 1,401 1,524,403 709,931 1,401 1,524,403 709,931 1,402 1,402 1,402 1,402 1				
HeathRouth Corp.: 575% 110/124				
5.75%, 1.1/01/24 5.75%, 9.050 HealthStouth Corp.: continued) 27 246,078 5.75%, 9.1/5.25 (d) 270 748,800 Serigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (d) 104 104,130 Teneel Healthcare Corp.: 224 278,520 6.25%, 11/01/18 (e) 264 278,520 4.75%, 6001/20 (e) 305 525,00 5.05%, 11/01/18 (e) 264 278,520 4.75%, 6001/20 (e) 305 793,931 5.05%, 11/01/18 (e) 405 793,931 6.00%, 10/01/20 305 793,931 5.00%, 10/01/20 198 197,381 5.00%, 10/01/20 198 197,381 UnitedHealth Group, Inc., 3.75%, 7/15/25 (e) 198 197,381 UnitedHealth Group, Inc., 3.75%, 7/15/25 (e) 198 1470 15,24403 Voyage Care Bondco PLC, 6.50%, 8/01/18 GBP 305 543,241 Hotels, Restaurants & Leisure 4.2% 149 203,490 Elver Restaurants & Leisure (a) 20 20 20 Carlson Travel Holdi			800	844,950
HealthSouth Corp.: continued) 575%, 91525 (c) 257 246,078 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 100 10			570	550.050
5.75%, 9/15/25 (d) 27 246,078 Hologic, Inc., 5.25%, 7/15/22 (d) 720 748,800 Sterigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (d) 104 104,130 Tenet Healthcare Corp. 320 252,520 6.25%, 11/01/18 (c) 264 278,520 4.75%, 600/120 (c) 305 793,931 6.00%, 10/01/20 181 256,063 8.13%, 40/122 198 197,381 United Health Group, Inc., 3.75%, 7/15/25 (c) 1,470 1,524,403 Voyage Care Bondco PLC, 6.50%, 8/01/18 GBP 35 543,241 1.00%, 10/120 1,4978,298 14,978,298 Hotels, Restaurants & Leisure 4.2% 1,00 1,00 1,00 Carbon Travel Holdings, Inc., 7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f) 204 203,490 CDW LLC/CDW Finance Corp. 355 564,425 5.50%, 120/124 (c) 1,382 1,388,10 CINS A, 15/122 BP 20 207,084 20 207,084 CIVE Finance Lid, 7.00%, 2/284/2 GBP 20 310,380 20			370	330,030
Hologic, Inc., \$25%, \$715/1322 (d)	1 ,		257	246.079
Serigenis-Nordion Holdings LLC, 6.50%, 5/15/23 (d)				- ,
Tener Healthcare Corp.:				
6.25%, 11/01/18 (c) 264 278.20 4.75%, 601/20 (c) 520 525.200 3.84%, 615/20 (c)(d) 805 793.931 6.00%, 10/01/20 188 197.881 United Health Group, Inc., 3.75%, 71/5/25 (c) 1,470 1,524.403 Voyage Care Bondoo PLC, 6.50%, 8/01/18 GBP 355 543,241 Hotels, Restaurants & Leisure 4.2% Boyd Gaming Corp., 6.85%, 51/5/23 (c) USD 1.040 1.088,100 Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f) 204 203,490 CDW LLC/CDW Finance Corp. 5.00%, 12/01/24 (c) 1,38 1,388,910 Cirsa Funding Luxembourg SA, 5.88%, 5/15/23 EUR 200 207,084 CPUK Finance Lid., 7.00%, 22/84/2 EUR 20 207,084 CPUK Finance Lid., 7.00%, 22/84/2 EUR 20 207,084 Cirsa Funding Luxembourg SA, 5.88%, 5/15/23 EUR 20 207,084 Cirsa Funding Lid., Series ETI, 3.50%, 9/10/20 (h) 10 128,621 ESH Hospitality, Inc., 5.25%, 5/01/25 (h) USD			104	104,130
4.75%, 601/20 (c) 520, 525,200 3.84%, 61/520 (c)(d) 805, 793,31 6.00%, 10/01/20 241 256,063 8.13%, 40/122 198 197,381 UnitedHeath Group, Inc., 3.75%, 71/5/25 (c) 1,40 152,440 Voyage Care Bondco PLC, 6.50%, 8/01/18 GBP 355 543,241 Hotels, Restaurants & Leisure 4.2% Boyd Gaming Corp., 6.85%, 51/5/23 (c) USD 1,040 1,088,100 Carlson Travel Holdings, Inc., 7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f) 204 203,490 CDW LLCCOMP Finance Corp. 535 564,425 5.50%, 12/01/24 (e) 1,382 1,388,910 CPUK Finance Ltd., 7.00%, 2/28/42 GBP 200 310,880 CPUK Finance Ltd., 7.00%, 2/28/42 GBP 200 310,880 Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h) USD 371 366,371 ESH Hospitality, Inc., 5.25%, 50/11/25 (d) USD 371 366,371 ENG Portal LP/GLF Financing II, Inc., 4.38%, 11/01/18 (e) USD 30 310,386 Enterprise Funding Ltd., Series St., 51/523 (d)<	•		264	278 520
3.84%, 6/15/20 (c)(d) 805 793.31 6.00%, 1/00/120 241 256.663 8.13%, 4/01/22 198 197.81 United Health Group, Inc., 3.75%, 7/15/25 (c) 1,470 1,524,403 Voyage Care Bondco PLC, 6.50%, 8/01/18 B 355 343,241 Hotels, Restaurants & Leisure 4.2% Boyd Gaming Corp., 6.85%, 5/15/23 (c) USD 1,040 1,088,100 Carlson Travel Holdings, Inc., 7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f) 204 203,400 CDW LLC/CDW Finance Corp.: 535 564,425 5.50%, 120/124 (c) 1,382 1,388,910 Cirsa Funding Luxembourg SA, 5.88%, 5/15/23 EUR 200 207,084 CPUK Finance Lid., 7.00%, 2/28/42 EUR 200 207,084 CPUK Finance Lid., 7.00%, 2/28/42 EUR 200 207,084 Enterprise Funding Luke, Series ETI, 3.50%, 9/10/20 (h) 100 128,621 ESH Hospitality, Inc., 5.25%, 5/01/25 (d) USD 371 366,321 Cryorate Bods 100 128,621 180 180 180 180 180 180 180 180 180				
6.00%, 1001/20 241 256,063 8.13%, 4/01/22 198 197,381 UnitedHealth Group, Inc., 3.75%, 7/15/25 (e) 1,470 1,524,403 Voyage Care Bondco PLC, 6.50%, 8/01/18 GBP 355 543,241 Lygo Care Bondco PLC, 6.50%, 8/01/18 BGP 355 543,241 Lygo Care Bondco PLC, 6.50%, 8/01/18 USD 1,040 1,088,100 Lygo Care Bondco PLC, 6.50%, 8/01/18 USD 1,040 1,088,100 Lygo Care Bondco PLC, 6.50%, 8/01/18 USD 1,040 1,088,100 Lygo Care Bondco PLC, 6.50%, 8/01/18 USD 1,040 1,088,100 Lygo Care Bonds Care Scales PLS, 50%, 8/15/23 USD 1,040 1,088,100 Care Bonds Care Care Scales PLS, 50%, 515/23 EUR 20 207,084 20 207,084 20 207,084 20 207,084 20 207,084 20 207,084 20 207,084 20 207,084 20 207,084 20 207,084 20 207,084 20 20 <td></td> <td></td> <td></td> <td>•</td>				•
8.13%, 4/01/22 198 197,381 UnitedHealth Group, Inc., 3.75%, 7/15/25 (c) 1,470 1,524,403 Voyage Care Bondco PLC, 6.50%, 8/01/18 GBP 355 543,241 Hotels, Restaurants & Leisure 4.2% Boyd Gaming Corp., 6.85%, 5/15/23 (c) USD 1,040 1,088,100 Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f) 535 564,425 5.50%, 120/12 (c) 535 564,425 Circa Funding Luxembourg SA, 5.88%, 5/15/23 EUR 200 207,084 CPUK Finance Ltd., 7,00%, 2/28/42 GBP 200 310,380 Circa Funding Luxembourg SA, 5.88%, 5/15/23 EUR 200 207,084 CPUK Finance Ltd., 7,00%, 2/28/42 GBP 200 310,380 Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h) 10 20 207,084 ESH Bospitality, Inc., 5.25%, 50/1/25 (d) USD 37 366,371 26 ESH Postital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e) USD 20 \$10,336 Hotels, Restaurants & Leisure (continued) USD 20 \$10,376				
UnitedHealth Group, Inc., 3.75%, 7/15/25 (e))
Voyage Care Bondco PLC, 6.50%, 8/01/18 GBP 355 543.241 Lat, 978.298 Hotels, Restaurants & Leisure 4.2% Boyd Gaming Corp., 6.88%, 5/15/23 (e) USD 1,040 1,088,100 Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f) 204 203,409 CDW LLC/CDW Finance Corp.: 6.00%, 8/15/22 535 564,425 5.50%, 120/124 (e) 1,382 1,388,910 Cirsa Funding Luxembourg SA, 5.88%, 5/15/23 EUR 200 207,084 CPUK Finance Lid., 7.00%, 2/28/42 GBP 200 310,380 Enterprise Funding Luxembourg SA, 5.88%, 5/15/23 EUR 200 207,084 EVIL Finance Lid., 7.00%, 2/28/42 GBP 200 310,380 Enterprise Funding Luxembourg SA, 5.88%, 5/15/23 BUR 200 310,380 Enterprise Funding Luxembourg SA, 5.88%, 5/15/23 GBP 200 310,380 Enterprise Funding Luxembourg SA, 5.88%, 5/15/23 Sa 366,362 367 367 366,362 367 366,362 367 366,362 367 366,362 </td <td></td> <td></td> <td></td> <td></td>				
Hotels, Restaurants & Leisure 4,2%	1: : : : : : : : : : : : : : : : : : :	GRP		
Hotels, Restaurants & Leisure 4.2% 1.04% 1.08x, 10.08 1.04% 2.03x, 40% 2.00x, 40x, 40x, 40x, 40x, 40x, 40x, 40x,	Toyago care Bondo (120, oloox, olon 10	021		
Boyd Gaming Corp., 6.88%, 5/15/23 (e)	TI 4 I. D. 4 4 O. I. ' AAG			14,978,298
Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f) 204 203,490 CDW LLC/CDW Finance Corp.: 535 564,425 6.00%, 8/15/22 535 564,425 5.50%, 12/01/24 (e) 1,382 1,388,910 Cirsa Funding Luxembourg SA, 5.88%, 5/15/23 EUR 200 207,084 CPUK Finance Ltd., 7.00%, 2/28/42 GBP 200 310,380 Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h) USD 371 366,362 ESH Hospitality, Inc., 5.25%, 5/01/25 (d) USD 371 366,362 GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e) Par (000 Value Corporate Bonds Par (000 Value Hotels, Sestaurants & Leisure (continued) USD 371 366,371 Hotels, Sestaurants & Leisure (continued) USD 200 \$190,376 4.75%, 2/15/22 (d) USD 203 \$190,376 4.75%, 2/15/23 (d) USD 203 366,376 MGM Resorts International: 860 892,250 </td <td></td> <td>HOD</td> <td>1.040</td> <td>1 000 100</td>		HOD	1.040	1 000 100
CDW LLC/CDW Finance Corp.: 6.00%, 8/15/22	• • •	USD		
6.00%, 8/15/22 5.50%, 12/01/24 (c) 1,382 1,388,910 Cirsa Funding Luxembourg SA, 5.88%, 5/15/23 EUR 200 207,084 CPUK Finance Ltd., 7.00%, 2/28/42 GBP 200 310,380 Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h) 100 128,621 ESH Hospitality, Inc., 5.25%, 5/01/25 (d) USD 371 366,622 GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e) 27 367 366,371 GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e) 27 367 366,371 Par Corporate Bonds 0000 Value Hottels, Restaurants & Leisure (continued) 27 366,371 Litternational Game Technology PLC: 6.25%, 2/15/22 (d) USD 200 \$190,376 4.75%, 2/15/23 EUR 25 127,909 3rd ard corp., 5.00%, 11/15/23 (d) USD 30 36,475 MGM Resorts International: Expenditure of the properties International: 6.00%, 3/15/23 860 892,250 <			204	203,490
5.50%, 12/01/24 (e) 1,382 1,388,910 Cirsa Funding Luxembourg SA, 5.88%, 5/15/23 EUR 200 207,084 CPUK Finance Ltd., 7.00%, 2/28/42 GBP 200 310,380 Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h) 100 128,621 ESH Hospitality, Inc., 5.25%, 5/01/25 (d) USD 371 366,362 GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e) Terr Corporate Bonds (000 Value Hotsetsurants & Leisure (continued) International Game Technology PLC: 6.25%, 2/15/22 (d) USD 200 \$190,376 4.75%, 2/15/23 EUR 125 127,909 Jarden Corp., 5.00%, 11/15/23 (d) USD 20 \$190,376 MGM Resorts International: EVERY PRINTERS (A.55%, 10/15/23 (d) 270 282,066 6.00%, 3/15/23 549 543,853 New Red Finance, Inc., 6.00%, 4/01/22 (d) 86 892,250 Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e) 485 514,100 POTAventura Entertainment Barcelona BV, 25 10 10 1	1		525	ECA 425
Cirsa Funding Luxembourg SA, 5.88%, 5/15/23 EUR 200 207,084 CPUK Finance Ltd., 7.00%, 2/28/42 GBP 200 310,380 Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h) 100 128,621 ESH Hospitality, Inc., 5.25%, 5/01/25 (d) USD 371 366,362 GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e) Par Corporate Bonds (000 Value Hotels, Restaurants & Leisure (continued) USD 200 \$ 190,376 4.75%, 2/15/22 (d) USD 200 \$ 190,376 4.75%, 2/15/23 EUR 125 127,909 Jarden Corp., 5.00%, 11/15/23 (d) USD 133 136,475 MGM Resorts International:				
CPUK Finance Ltd., 7.00%, 2/28/42 GBP 200 310,380 Enterprise Funding Ltd., Series ETT, 3.50%, 9/10/20 (h) 100 128,621 ESH Hospitality, Inc., 5.25%, 5/01/25 (d) 371 366,362 GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e) 357 366,371 Par Corporate Bonds Value Hotels, Restaurants & Leisure (continued) USD 200 \$ 190,376 4.75%, 2/15/22 (d) USD 200 \$ 190,376 4.75%, 2/15/23 (d) USD 133 136,475 MGM Resorts International: 270 282,066 6.00%, 3/15/23 549 543,853 New Red Finance, Inc., 6.00%, 4/01/22 (d) 860 892,250 Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e) 485 514,100 PortAventura Entertainment Barcelona BV, 210 485 514,100 POS, 1/20/20 EUR 100 109,089 RHP Hotel Properties LP/RHP Finance Corp. EUR 100 109,089 Sabe, 4/15/23 (e) 337 338,3		ELID		
Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h) 100 128,621 ESH Hospitality, Inc., 5.25%, 5/01/25 (d) USD 371 366,362 GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e) 187 366,371 Par Corporate Bonds (000) Value Hotels, Restaurants & Leisure (continued) International Game Technology PLC: Cary 2/15/22 (d) USD 200 \$190,376 4.75%, 2/15/23 EUR 125 127,909 Jarden Corp., 5.00%, 11/15/23 (d) USD 133 136,475 MGM Resorts International: 20 22,066 6.05%, 10/01/20 270 282,066 6.00%, 3/15/23 549 543,853 New Red Finance, Inc., 6.00%, 4/01/22 (d) 860 892,250 Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e) 485 514,100 POrtAventura Entertainment Barcelona BV, 10 109,089 RHP Hotel Properties LP/RHP Finance Corp. 50 335 338,350 Sabre GLBL, Inc. (d): 317	· ·			
ESH Hospitality, Inc., 5.25%, 5/01/25 (d) USD 371 366,362 GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e) 736,371 366,371 Corporate Bonds (000) Value Hottels, Restaurants & Leisure (continued) International Game Technology PLC: 6.25%, 2/15/22 (d) USD 200 \$ 190,376 4.75%, 2/15/23 USD 203 \$ 190,376 4.75%, 2/15/23 USD 125 \$ 127,909 Jance Corp., 5.00%, 1/1/15/23 (d) USD 133 \$ 136,475 MGM Resorts International: USD 270 282,066 60 60 82,250 60 60 82,250 60 60 82,250 60 80 82,250 60 80 82,250 60 80 82,250 60 80 82,250 60 80 82,250 60 80 82,250 60 80 82,250 60 80 82,250 60 80 82,250 80 80 80		OBF		· · · · · · · · · · · · · · · · · · ·
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Corporate Bonds Par (000) Value Hotels, Restaurants & Leisure (continued) International Game Technology PLC: 6.25%, 2/15/22 (d) USD 200 \$ 190,376 4.75%, 2/15/23 (d) EUR 125 127,909 Jarden Corp., 5.00%, 11/15/23 (d) USD 133 136,475 MGM Resorts International: 270 282,066 6.00%, 3/15/23 549 543,853 New Red Finance, Inc., 6.00%, 4/01/22 (d) 860 892,250 Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e) 485 514,100 PortAventura Entertainment Barcelona BV, EUR 100 109,089 RHP Hotel Properties LP/RHP Finance Corp., USD 335 338,350 Sabre GLBL, Inc. (d): 5.38%, 4/15/23 (e) 317 317,000 5.25%, 1/1/5/23 92 90,620	· ·	CSD		· ·
Corporate Bonds Value Hotels, Restaurants & Leisure (continued) International Game Technology PLC: 6.25%, 2/15/22 (d) USD 200 190,376 4.75%, 2/15/23 EUR 125 127,909 Jarden Corp., 5.00%, 11/15/23 (d) USD 133 136,475 MGM Resorts International: 270 282,066 6.00%, 3/15/23 549 543,853 New Red Finance, Inc., 6.00%, 4/01/22 (d) 860 892,250 Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e) 485 514,100 POTAVentura Entertainment Barcelona BV, 525%, 12/01/20 EUR 100 109,089 RHIP Hotel Properties LP/RHP Finance Corp., 50%, 4/15/23 (e) USD 335 338,350 Sabre GLBL, Inc. (d): 317 317,000 5.38%, 4/15/23 317 317,000 5.25%, 1/1/15/23 90,620	OLI Capital L1/OLI Tillalicing II, Ilic., 4.36 %, 11/01/18 (c)			300,371
Hotels, Restaurants & Leisure (continued) International Game Technology PLC: USD 200 \$ 190,376 6.25%, 2/15/22 (d) USD 200 \$ 190,376 4.75%, 2/15/23 EUR 125 127,909 Jarden Corp., 5.00%, 11/15/23 (d) USD 133 136,475 MGM Resorts International: ***********************************	Cornorate Ronds			Value
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6.00%, 3/15/23 549 543,853 New Red Finance, Inc., 6.00%, 4/01/22 (d) 860 892,250 Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e) 485 514,100 PortAventura Entertainment Barcelona BV, 512,01/20 EUR 100 109,089 RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 4/15/23 (e) USD 335 338,350 Sabre GLBL, Inc. (d): 5.38%, 4/15/23 317 317,000 5.25%, 11/15/23 92 90,620			270	282.066
New Red Finance, Inc., 6.00%, 4/01/22 (d) 860 892,250 Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e) 485 514,100 PortAventura Entertainment Barcelona BV, 7.25%, 12/01/20 EUR 100 109,089 RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 4/15/23 (e) USD 335 338,350 Sabre GLBL, Inc. (d): 317 317,000 5.25%, 11/15/23 92 90,620				-
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RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 4/15/23 (e) Sabre GLBL, Inc. (d): 5.38%, 4/15/23 317 317,000 5.25%, 11/15/23 92 90,620		EUR	100	109.089
5.00%, 4/15/23 (e) USD 335 338,350 Sabre GLBL, Inc. (d): 317 317,000 5.25%, 11/15/23 92 90,620				,
Sabre GLBL, Inc. (d): 5.38%, 4/15/23 317 317,000 5.25%, 11/15/23 92 90,620	•	USD	335	338,350
5.38%, 4/15/23 317 317,000 5.25%, 11/15/23 92 90,620				.,
5.25%, 11/15/23			317	317,000
\cdot				
	Six Flags Entertainment Corp., 5.25%, 1/15/21 (d)		236	

Snai SpA, 7.63%, 6/15/18	EUR	205	212,278
Spirit Issuer PLC (c):			
Series A1, 1.14%, 12/28/28	GBP	445	547,727
Series A2, 3.29%, 12/28/31		1,800	2,494,111
Series A5, 5.47%, 12/28/28		4,500	6,811,332
Series A6, 2.39%, 12/28/36		2,670	3,780,011
Station Casinos LLC, 7.50%, 3/01/21 (e)	USD	2,245	2,379,700
Tropicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/14 (a)(b)		375	
Unique Pub Finance Co. PLC:			
Series A4, 5.66%, 6/30/27	GBP	742	1,114,131
Series N, 6.46%, 3/30/32		100	128,546
			25,875,260
Household Durables 1.0%			
Ashton Woods USA LLC/Ashton Woods Finance Co., 6.88%, 2/15/21 (d)	USD	510	469,200
Beazer Homes USA, Inc.:			
6.63%, 4/15/18		250	254,375
5.75%, 6/15/19		523	494,235
Berkline/Benchcraft LLC, 4.50%, 5/03/16 (a)(b)		200	
Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 7/01/22 (d)		259	243,460
DR Horton, Inc., 4.00%, 2/15/20		490	498,085
DK 1101(01), IIIC., 4.00 /0, 2/13/20		170	
Lennar Corp.:		170	,

BLACKROCK LIMITED DURATION INCOME TRUST

		Par	
Corporate Bonds		(000)	Value
Household Durables (continued)			
Lennar Corp.: (continued)			
4.88%, 12/15/23	USD	212	\$ 212,000
Ryland Group, Inc., 6.63%, 5/01/20 (e)		670	738,675
Shea Homes LP/Shea Homes Funding Corp. (d):			
5.88%, 4/01/23		503	519,347
5.13%, 4/01/25		279	288,068
Standard Pacific Corp., 8.38%, 1/15/21 (e)		1,000	1,172,500
Faylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (d)		297	297,742
TRI Pointe Holdings, Inc.:			
4.38%, 6/15/19 (e)		500	496,250
5.88%, 6/15/24 (e)		340	337,450
			6,400,637
Household Products 0.2%			2,.30,02.
Spectrum Brands, Inc.:			
5.38%, 11/15/20		250	267,500
.63%, 11/15/22		555	592,462
.75%, 7/15/25 (d)		546	563,063
			1,423,025
ndependent Power and Renewable Electricity Producers 0.5%			,, ,
Calpine Corp.:			
.00%, 1/15/22 (d)		143	148,363
.38%, 1/15/23 (e)		624	581,880
.88%, 1/15/24 (d)		108	111,510
.50%, 2/01/24 (e)		884	821,015
Oynegy, Inc., 6.75%, 11/01/19 (e)		610	595,897
VRG Energy, Inc.:		010	373,077
.88%, 5/15/21		177	176,557
.25%, 7/15/22		135	124,875
.63%, 3/15/23		16	14,720
.25%, 5/01/24		410	371,050
NRG Yield Operating LLC, 5.38%, 8/15/24		135	122,785
Tion operating EEC, 3.30%, 0/13/24		133	122,703
4.2%			3,068,652
nsurance 1.3% Allied World Assurance Co. Holdings Ltd.,			
.35%, 10/29/25 (e)		360	355,256
Allied World Assurance Co. Ltd., 7.50%, 8/01/16 (e)		1,500	
American International Group, Inc., 3.75%, 7/10/25 (e)		2,705	1,559,854 2,708,736
CNO Financial Group, Inc., 4.50%, 5/30/20		30	30,600
Forethought Financial Group, Inc., 8.63%, 4/15/21 (d)		750	854,218
oremought I manetal Group, the, 6.05%, 1/15/21 (d)		Par	03 1,210
Corporate Bonds		(000)	Value
nsurance (continued)			
IUB International Ltd., 7.88%, 10/01/21 (d)	USD	391	\$ 375,360
incoln National Corp., 3.35%, 3/09/25 (e)		845	823,862
Muenchener Rueckversicherungs AG, 6.00%, 5/26/41 (c)	EUR	400	505,678
Pension Insurance Corp. PLC, 6.50%, 7/03/24	GBP	125	184,594
Frader Corp., 9.88%, 8/15/18 (d)	USD	595	625,494
			8,023,652
nternet Software & Services 0.4%			• •
Blue Coat Holdings, Inc., 8.38%, 6/01/23 (d)		360	367,200
quinix, Inc., 5.88%, 1/15/26 (j)		338	343,070
AC/InterActiveCorp, 4.88%, 11/30/18 (e)		695	711,506
nteractive Data Corp., 5.88%, 4/15/19 (d)		741	755,820
Netflix, Inc., 5.75%, 3/01/24		360	371,700

			2,549,296
IT Services 1.2%			
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (d)		219	171,915
First Data Corp. (d):			
5.38%, 8/15/23		1,268	1,292,574
7.00%, 12/01/23		3,138	3,165,457
5.00%, 1/15/24		598	598,000
5.75%, 1/15/24		2,034	2,034,000
WEX, Inc., 4.75%, 2/01/23 (d)		220	203,500
			7,465,446
Media 5.4%			
Altice Financing SA:			
6.50%, 1/15/22 (d)		645	648,225
5.25%, 2/15/23	EUR	100	107,768
6.63%, 2/15/23 (d)	USD	786	779,610
Altice SA:			
7.25%, 5/15/22	EUR	400	409,992
7.75%, 5/15/22 (d)	USD	850	794,750
6.25%, 2/15/25	EUR	175	162,015
7.63%, 2/15/25 (d)	USD	740	647,500
Altice US Finance I Corp., 5.38%, 7/15/23 (d)		1,546	1,546,000
Altice US Finance II Corp., 7.75%, 7/15/25 (d)		606	583,275
Altice US Finance SA, 7.75%, 7/15/25 (d)		670	643,200
AMC Networks, Inc.:			
7.75%, 7/15/21 (e)		285	302,966
4.75%, 12/15/22		70	69,563

BLACKROCK LIMITED DURATION INCOME TRUST

		Par	
Corporate Bonds		(000)	Value
Media (continued)			
CCO Holdings LLC/CCO Holdings Capital Corp.:			
6.50%, 4/30/21	USD	245	\$ 256,228
5.13%, 2/15/23		270	268,512
5.88%, 5/01/27 (d)		125	124,063
CCO Safari II LLC, 4.91%, 7/23/25 (d)(e)		2,425	2,461,921
CCOH Safari LLC, 5.75%, 2/15/26 (d)		811	815,055
Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)		509	
Clear Channel Worldwide Holdings, Inc.:			
7.63%, 3/15/20 (e)		677	656,690
6.50%, 11/15/22 (e)		1,193	1,161,200
Columbus International, Inc., 7.38%, 3/30/21 (d)(e)		686	722,872
CSC Holdings LLC, 5.25%, 6/01/24		105	88,988
Discovery Communications LLC, 3.45%, 3/15/25		170	156,762
DISH DBS Corp.:			
4.25%, 4/01/18 (e)		670	666,650
5.88%, 11/15/24 (e)		1,336	1,195,720
DreamWorks Animation SKG, Inc., 6.88%, 8/15/20 (d)		185	183,150
Gray Television, Inc., 7.50%, 10/01/20 (e)		323	335,113
iHeartCommunications, Inc.: 9.00%, 12/15/19		345	250,125
		966	
9.00%, 3/01/21 (e)			663,883
9.00%, 9/15/22 (e) Intelest Leakson Holdings SA 5.50%, 8/01/22 (a)		755 1 205	515,287
Intelsat Jackson Holdings SA, 5.50%, 8/01/23 (e)		1,295	964,775
Live Nation Entertainment, Inc., 7.00%, 9/01/20 (d)		185	194,481
Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (d)		245	249,288
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (d) Neptune Finco Corp. (d):		345	348,881
10.13%, 1/15/23		426	445,170
6.63%, 10/15/25		445	461,131
10.88%, 10/15/25		389	411,367
Nielsen Finance LLC/Nielsen Finance Co.,		220	227.020
5.00%, 4/15/22 (d)		330	327,938
Numericable Group SA:		1.770	1.000.000
4.88%, 5/15/19 (d)		1,770	1,765,575
5.38%, 5/15/22	EUR	110	120,869
6.00%, 5/15/22 (d)	USD	1,770	1,747,875
5.63%, 5/15/24	EUR	260	282,944
		Par	
Corporate Bonds		(000)	Value
Media (continued)			
Numericable Group SA: (continued) 6.25%, 5/15/24 (d)	USD	270	\$ 265,950
Outfront Media Capital LLC/Outfront Media Capital Corp.:			
5.25%, 2/15/22		105	107,756
5.63%, 2/15/24 (d)		104	107,380
5.63%, 2/15/24		95	97,850
RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (d)		450	459,000
Sirius XM Radio, Inc. (d):			.57,000
5.75%, 8/01/21		424	438,268
4.63%, 5/15/23		40	38,700
5.38%, 4/15/25 Starling Estartainment Corp. 0.75%, 12/15/10		1,315	1,301,850
Sterling Entertainment Corp., 9.75%, 12/15/19		1,175	1,175,000
TEGNA, Inc., 5.13%, 10/15/19		197	204,880
Tribune Media Co., 5.88%, 7/15/22 (d)		846	846,000
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:			
4.00%, 1/15/25	EUR	236	248,722
5.00%, 1/15/25 (d)	USD	749	729,339
Univision Communications, Inc. (d):			
5.13%, 5/15/23		205	198,338
5.13%, 2/15/25		535	516,944
Virgin Media Secured Finance PLC, 6.00%, 4/15/21		000	1 204 626
	GBP	828	1,304,626
Ziggo Bond Finance BV:	GBP	828	1,304,626
Ziggo Bond Finance BV: 4.63%, 1/15/25	GBP EUR	137	1,304,626

5.88%, 1/15/25 (d)	USD	670	629,800
			33,345,941
Metals & Mining 1.3%			
Alcoa, Inc., 5.13%, 10/01/24 (e)		773	731,451
Constellium NV, 5.75%, 5/15/24 (d)		877	657,750
First Quantum Minerals Ltd. (d):			
7.00%, 2/15/21		119	75,639
7.25%, 5/15/22		356	219,830
Glencore Finance Europe SA, 4.63%, 4/03/18	EUR	100	100,372
Global Brass & Copper, Inc., 9.50%, 6/01/19 (e)	USD	695	741,912
Kaiser Aluminum Corp., 8.25%, 6/01/20 (e)		510	539,963
Novelis, Inc.:			
8.38%, 12/15/17		175	173,250
8.75%, 12/15/20 (e)		2,789	2,712,302
Ryerson, Inc./Joseph T Ryerson & Son, Inc.,			
9.00%, 10/15/17		100	84,238

BLACKROCK LIMITED DURATION INCOME TRUST

		Par	** -
Corporate Bonds		(000)	Value
Metals & Mining (continued)			
Steel Dynamics, Inc.:	USD	615	¢ 627.262
5.13%, 10/01/21 (e)	USD	645	\$ 627,263
6.38%, 8/15/22 (e)		555	561,938
5.25%, 4/15/23 5.50%, 10/01/24		105	100,800
		16	15,280
Feck Resources Ltd.:		166	111 720
3.00%, 3/01/19		100	111,739
5.20%, 3/01/42 5.40%, 2/01/43			50,413
		50	23,000
Wise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (d)		728	575,120
Multi-Utilities 0.0%			8,102,260
CE Energy AS, 7.00%, 2/01/21	EUR	150	163,110
Multiline Retail 0.5%	Zon	100	105,110
Dollar Tree Inc., 5.75%, 3/01/23 (d)	USD	2,276	2,361,350
Hema Bondco I BV, 6.25%, 6/15/19	EUR	205	160,279
Neiman Marcus Group Ltd., 8.00%, 10/15/21 (d)	USD	516	460,530
10.11.11.11 (u)	03D	510	-00,530
Offshore Drilling & Other Services 0.2%			2,982,159
Sensata Technologies BV (d):			
5.63%, 11/01/24		179	181,685
5.00%, 10/01/25		812	767,340
			949,025
Oil, Gas & Consumable Fuels 3.7%			
Antero Resources Finance Corp., 5.38%, 11/01/21		645	593,400
Bonanza Creek Energy, Inc., 6.75%, 4/15/21		109	85,565
California Resources Corp.:			
5.00%, 1/15/20		233	148,538
5.50%, 9/15/21 (e)		743	445,800
6.00%, 11/15/24 (e)		2,087	1,252,200
Concho Resources, Inc., 5.50%, 4/01/23 (e)		933	909,675
CONSOL Energy, Inc., 5.88%, 4/15/22 (e)		1,653	1,082,715
Denbury Resources, Inc.:			
5.38%, 8/15/21		16	10,240
5.50%, 5/01/22		89	55,180
Diamondback Energy, Inc., 7.63%, 10/01/21		600	637,500
Energy Transfer Equity LP:			
7.50%, 10/15/20 (e)		674	704,330
5.88%, 1/15/24 (e)		625	578,125
		Par	
Corporate Bonds		(000)	Value
Oil, Gas & Consumable Fuels (continued)			
EP Energy LLC/Everest Acquisition Finance, Inc.:			
0.38%, 5/01/20	USD	265	\$ 225,250
5.38%, 6/15/23		189	144,585
Halcon Resources Corp., 8.63%, 2/01/20 (d)		340	267,750
Hilcorp Energy I LP/Hilcorp Finance Co.,			,,
5.00%, 12/01/24 (d)		377	339,066
Laredo Petroleum, Inc., 7.38%, 5/01/22		132	128,700
MarkWest Energy Partners LP/MarkWest Energy Finance Corp., 4.88%, 6/01/25 (e)		534	475,260
		334	773,200
		384	330,240
MEG Energy Corp. (d):			.).)(1.44()
MEG Energy Corp. (d): 5.50%, 3/15/21			
MEG Energy Corp. (d): 6.50%, 3/15/21 7.00%, 3/31/24		1,960	1,661,100
MEG Energy Corp. (d): 5.50%, 3/15/21 7.00%, 3/31/24 Memorial Resource Development Corp.,		1,960	1,661,100
MEG Energy Corp. (d): 6.50%, 3/15/21 7.00%, 3/31/24 Memorial Resource Development Corp., 5.88%, 7/01/22 (e) Newfield Exploration Co., 5.63%, 7/01/24			

Oasis Petroleum, Inc.:		
7.25%, 2/01/19	380	360,050
6.50%, 11/01/21	410	348,500
6.88%, 1/15/23	90	77,625
Paramount Resources, Ltd., 6.88%, 6/30/23 (d)	326	280,360
Range Resources Corp., 5.75%, 6/01/21	161	150,133
Rockies Express Pipeline LLC (d):		
6.85%, 7/15/18	183	187,118
6.00%, 1/15/19	90	89,100
5.63%, 4/15/20	890	872,200
Rose Rock Midstream LP/Rose Rock Finance Corp., 5.63%, 7/15/22	276	231,840
RSP Permian, Inc., 6.63%, 10/01/22	291	289,181
Sabine Pass Liquefaction LLC:		
5.63%, 2/01/21	245	237,037
5.63%, 4/15/23 (e)	536	494,460
5.75%, 5/15/24 (e)	766	706,635
5.63%, 3/01/25 (d)	223	204,602
Sabine Pass LNG LP, 7.50%, 11/30/16 (e)	3,000	3,060,000
Sanchez Energy Corp., 6.13%, 1/15/23 (e)	781	536,937
SandRidge Energy, Inc., 8.75%, 1/15/20	79	14,023
Seven Generations Energy Ltd. (d):		
8.25%, 5/15/20	890	863,300
6.75%, 5/01/23	296	261,220

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

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		Par	
Corporate Bonds		(000)	Value
Oil, Gas & Consumable Fuels (continued)			
SM Energy Co., 6.13%, 11/15/22	USD	635	\$ 608,012
Tesoro Logistics LP/Tesoro Logistics Finance Corp., 5.88%, 10/01/20 (e)		138	141,795
Whiting Petroleum Corp.:		(71	620.740
5.00%, 3/15/19 (e)		671	630,740
1.25%, 4/01/20 (d)(h)		589	518,320
Williams Cos., Inc.:		62	50 (77
3.70%, 1/15/23		63	50,677
4.55%, 6/24/24		219	179,639
WPX Energy, Inc., 5.25%, 9/15/24		95	78,613
			22,650,488
Paper & Forest Products 0.0%			
Unifrax I LLC/Unifrax Holding Co., 7.50%, 2/15/19 (d)		260	245,700
Pharmaceuticals 2.2%			
AbbVie, Inc., 3.60%, 5/14/25 (e)		695	688,644
Actavis Funding SCS, 3.45%, 3/15/22 (e)		2,460	2,487,609
Capsugel SA, (7.00% Cash or 7.75% PIK), 7.00%, 5/15/19 (d)(f)		156	156,975
Endo Finance LLC/Endo Finco, Inc. (d):			
7.50%, 12/15/20		135	139,894
7.50%, 1/15/22		121	121,908
5.00%, 7/15/23		829	797,912
5.00%, 2/01/25		798	758,100
Ephios Bondco PLC, 6.25%, 7/01/22	EUR	225	251,321
Grifols Worldwide Operations Ltd.,			
5.25%, 4/01/22 (e)	USD	479	486,185
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (d)		726	696,960
Valeant Pharmaceuticals International, Inc.:			
5.75%, 8/15/18 (d)		2,214	2,158,650
5.38%, 3/15/20 (d)		747	668,565
5.38%, 10/15/20 (d)		994	910,752
7.50%, 7/15/21 (d)		335	316,602
5.63%, 12/01/21 (d)		520	453,700
5.50%, 3/01/23 (d)		519	445,043
4.50%, 5/15/23	EUR	300	264,666
5.88%, 5/15/23 (d)	USD	1,396	1,207,540
6.13%, 4/15/25 (d)		297	256,905
			13,267,931
		Par	.,,
Corporate Bonds		(000)	Value
Professional Services 0.1%			
Fruven Health Analytics, Inc., 10.63%, 6/01/20 (e)	USD	540	\$ 558,900
Real Estate 0.2%			
AvalonBay Communities, Inc., 3.45%, 6/01/25 (e)		1,245	1,237,517
Prologis LP, 3.75%, 11/01/25 (e)		255	255,304
			1,492,821
Deal Estate Investment Trusts (DEITs) 0.7%			207.004
	Elip	200	
Aroundtown Property Holdings PLC, 3.00%, 12/09/21	EUR	200	207,084
Aroundtown Property Holdings PLC, 3.00%, 12/09/21 ERP Operating LP, 3.38%, 6/01/25 (e)	EUR USD	1,015	1,008,293
Aroundtown Property Holdings PLC, 3.00%, 12/09/21 ERP Operating LP, 3.38%, 6/01/25 (e) Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.63%, 10/15/21 (e)		1,015 845	1,008,293 879,814
Aroundtown Property Holdings PLC, 3.00%, 12/09/21 ERP Operating LP, 3.38%, 6/01/25 (e) Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.63%, 10/15/21 (e) Star Financial, Inc., 4.00%, 11/01/17		1,015 845 250	1,008,293 879,814 243,125
Aroundtown Property Holdings PLC, 3.00%, 12/09/21 ERP Operating LP, 3.38%, 6/01/25 (e) Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.63%, 10/15/21 (e) Star Financial, Inc., 4.00%, 11/01/17 Ventas Realty LP, 4.13%, 1/15/26 (e)		1,015 845	1,008,293 879,814
Aroundtown Property Holdings PLC, 3.00%, 12/09/21 ERP Operating LP, 3.38%, 6/01/25 (e) Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.63%, 10/15/21 (e) Star Financial, Inc., 4.00%, 11/01/17 Ventas Realty LP, 4.13%, 1/15/26 (e) Ventas Realty LP/Ventas Capital Corp.,		1,015 845 250 650	1,008,293 879,814 243,125 649,275
Real Estate Investment Trusts (REITs) 0.7% Aroundtown Property Holdings PLC, 3.00%, 12/09/21 ERP Operating LP, 3.38%, 6/01/25 (e) Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.63%, 10/15/21 (e) iStar Financial, Inc., 4.00%, 11/01/17 Ventas Realty LP, 4.13%, 1/15/26 (e) Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21 (e)		1,015 845 250	1,008,293 879,814 243,125
Aroundtown Property Holdings PLC, 3.00%, 12/09/21 ERP Operating LP, 3.38%, 6/01/25 (e) Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.63%, 10/15/21 (e) iStar Financial, Inc., 4.00%, 11/01/17 Ventas Realty LP, 4.13%, 1/15/26 (e) Ventas Realty LP/Ventas Capital Corp.,		1,015 845 250 650	1,008,293 879,814 243,125 649,275

4.50%, 4/15/19		531	549,585
5.25%, 12/01/21		366	378,810
Rialto Holdings LLC/Rialto Corp., 7.00%, 12/01/18 (d)		220	224,400
			1,152,795
Road & Rail 1.1%			
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.25%, 3/15/25 (d)		650	625,625
EC Finance PLC, 5.13%, 7/15/21	EUR	180	199,754
Florida East Coast Holdings Corp., 6.75%, 5/01/19 (d)	USD	701	686,980
Hertz Corp.:			
7.50%, 10/15/18		540	550,800
6.75%, 4/15/19		405	413,100
5.88%, 10/15/20		435	448,050
7.38%, 1/15/21		225	234,115
Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (d)(e)		3,000	2,936,250
Watco Cos. LLC/Watco Finance Corp.,			
6.38%, 4/01/23 (d)		319	317,405

6,412,079

BLACKROCK LIMITED DURATION INCOME TRUST

		Par	
Corporate Bonds		(000)	Value
Semiconductors & Semiconductor Equipment 0.4%			
Applied Materials, Inc., 3.90%, 10/01/25	USD	285	\$ 286,152
Micron Technology, Inc., 5.25%, 1/15/24 (d)		400	372,000
NXP BV/NXP Funding LLC (d):			
1.13%, 6/15/20		1,037	1,033,111
5.75%, 2/15/21		560	585,200
Seagate HDD Cayman, 4.88%, 6/01/27 (d)(e)		250	203,587
			2,480,050
oftware 0.5%			
CI Worldwide, Inc., 6.38%, 8/15/20 (d)		300	312,750
nsemble S Merger Sub, Inc., 9.00%, 9/30/23 (d)		303	300,728
nfor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 5/01/21 (d)(f)		889	690,086
offor US, Inc., 6.50%, 5/15/22 (d)		1,054	935,425
oformatica LLC, 7.13%, 7/15/23 (d)		285	273,600
Juance Communications, Inc., 5.38%, 8/15/20 (d)		245	248,675
S&C Technologies Holdings, Inc., 5.88%, 7/15/23 (d)		327	339,262
1 k D 4 B 426			3,100,526
pecialty Retail 0.3%		400	402.000
Brands, Inc., 6.88%, 11/01/35 (d)	GBP	480	492,000 302,964
lew Look Secured Issuer PLC, 6.50%, 7/01/22 enske Automotive Group, Inc., 5.38%, 12/01/24	USD	200 320	302,964
ally Holdings LLC/Sally Capital, Inc., 5.50%, 11/01/23	USD	243	250,746
	EUR	230	
HOM Europe SAS, 7.38%, 7/15/19	EUK	230	257,295
echnology Hardware, Storage & Peripherals 0.1%			1,627,005
Hewlett Packard Enterprise Co., 4.90%, 10/15/25 (d)(e)	USD	750	740,212
Extiles, Apparel & Luxury Goods 0.1%	USD	750	740,212
evi Strauss & Co.:			
.88%, 5/01/22 (e)		250	270,000
.00%, 5/01/25		320	319,200
Villiam Carter Co., 5.25%, 8/15/21		116	119,190
- Main Carter Cot, 0120 /s, 0/10/21		110	117,170
			708,390
		Par	700,390
Corporate Bonds		(000)	Value
Chrifts & Mortgage Finance 0.1%		(000)	, arac
adian Group, Inc., 5.25%, 6/15/20	USD	500	\$ 490,000
Obacco 0.1%	CGE	200	Ψ 1,50,000
deynolds American, Inc., 3.25%, 6/12/20 (e)		735	752,805
rading Companies & Distributors 0.1%			,
shtead Capital, Inc., 5.63%, 10/01/24 (d)		420	427,350
ransportation Infrastructure 1.3%			12.,,
aguila 3 SA, 7.88%, 1/31/18 (d)		378	387,450
CH Parent, Inc., (10.50% Cash or 11.25% PIK),		2,0	207,120
0.50%, 3/15/19 (d)(f)		916	577,192
Penske Truck Leasing Co. LP/PTL Finance Corp.,			
.38%, 3/15/18 (d)(e)		6,155	6,287,825
ransurban Finance Co., 4.13%, 2/02/26 (d)(e)		435	431,746
			7,684,213
Vireless Telecommunication Services 2.2%			.,,=10
Communications Sales & Leasing, Inc./CSL Capital LLC:			
.00%, 4/15/23 (d)		330	311,850
.25%, 10/15/23 (e)		674	599,860
Crown Castle International Corp.:			222,000
.88%, 4/15/22		73	74,643
.25%, 1/15/23		350	362,688
		200	- 02,000

Digicel Ltd., 6.00%, 4/15/21 (d)(e)		2,073	1,850,152
Geo Group, Inc., 5.88%, 1/15/22		50	49,313
Matterhorn Telecom SA, 3.88%, 5/01/22	EUR	100	98,391
SBA Communications Corp., 4.88%, 7/15/22 (e)	USD	815	809,906
Sprint Communications, Inc. (d):			
9.00%, 11/15/18		2,694	2,909,520
7.00%, 3/01/20		1,141	1,164,533
Sprint Corp.:			
7.88%, 9/15/23 (e)		1,735	1,396,675
7.13%, 6/15/24 (e)		590	451,350
T-Mobile USA, Inc.:			
6.54%, 4/28/20		370	382,025
6.63%, 4/28/21 (e)		263	271,876
6.13%, 1/15/22		75	76,538
6.73%, 4/28/22		173	178,190
6.00%, 3/01/23 (e)		478	480,390
6.84%, 4/28/23		55	56,513
6.50%, 1/15/24 (e)		535	539,012
6.38%, 3/01/25		155	154,225
6.50%, 1/15/26		643	642,196

BLACKROCK LIMITED DURATION INCOME TRUST

		Par	
Corporate Bonds		(000)	Value
Wireless Telecommunications Services (continued)			
Wind Acquisition Finance SA, 4.00%, 7/15/20	EUR	495	\$ 529,530
Total Corporate Bonds 52.7%			13,389,376 323,747,126
Total Corporate Bonus 32.176			323,747,120
Floating Rate Loan Interests (c) Aerospace & Defense 0.4%			
BE Aerospace, Inc., 2014 Term Loan B,			
	USD	854	853,037
DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20		93	90,137
TASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21		550	561,688
Transdigm, Inc.:			
2015 Term Loan E, 3.50%, 5/14/22		642	620,942
Term Loan D, 3.75%, 6/04/21		296	288,399
			2,414,203
Air Freight & Logistics 0.2%			
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21		295	254,483
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 CEVA Logistics Canada ULC, Canadian Term		307	264,339
Loan, 6.50%, 3/19/21		53	45,576
CEVA Logistics US Holdings, Inc., Term Loan,		422	264.606
6.50%, 3/19/21 YPO Logistics Inc. Term Logn 5.50%, 11/01/21		423	364,606
XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21		420	418,165
Airlines 0.1%			1,347,169
Northwest Airlines, Inc.:			
2.39%, 3/10/17		226	223,410
1.77%, 9/10/18		414	401,580
US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19		7	6,670
			631,660
Auto Components 0.7%			
Affinia Group Intermediate Holdings, Inc.,			
Term Loan B2, 4.75%, 4/27/20		605	602,365
Autoparts Holdings Ltd.:		012	604.204
1st Lien Term Loan, 7.00%, 7/29/17 2nd Lien Term Loan, 11.00%, 1/29/18		913 1,050	684,394 496,996
2lid Lieli Tellii Loali, 11.00%, 1/29/18		Par	490,990
Floating Rate Loan Interests (c)		(000)	Value
Auto Components (continued)			
Gates Global, Inc., Term Loan B, 4.25%, 7/05/21	JSD	477 1,787	\$ 471,496 1,666,843
INA Beteiligungsgesellschaft mbH, Term Loan B, 4.25%, 5/15/20		264	264,282
			4,186,376
Automobiles 0.2%			
Chrysler Group LLC, 2018 Term Loan B, 3.25%, 12/31/18		1,297	1,286,984
Banks 0.1%			
Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20		413	409,555

2nd Lien Term Loan, 8.25%, 6/03/21	349	338,324
		747,879
Building Materials 0.2%		
USAGM HoldCo LLC:		
2015 2nd Lien Term Loan, 9.50%, 7/28/23	490	471,625
2015 Term Loan, 4.75%, 7/28/22	986	942,843
		1,414,468
Building Products 0.9%		
Continental Building Products LLC,		
1st Lien Term Loan, 4.00%, 8/28/20	677	671,139
CPG International, Inc., Term Loan, 4.75%, 9/30/20	1,618	1,565,734
GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21	715	691,514
Hanson Building Products Ltd., 1st Lien Term Loan,		
6.50%, 3/13/22	193	186,780
Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21	1,017	1,013,182
Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21	634	623,713
Wilsonart LLC, Term Loan B, 4.00%, 10/31/19	797	779,014
		5,531,076
Capital Markets 0.3%		
Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18	517	480,832
American Capital Holdings, Inc.,		
2017 Term Loan, 3.50%, 8/22/17	570	568,349

BLACKROCK LIMITED DURATION INCOME TRUST

Page	Floating Rate Loan Interests (c)		Par (000)	Value
Pi Finance Trust, Term Loan B4, 3.59%, 1109/20 USD 1.134 \$1.123,419			(000)	,
Chemical 1.14 Chemical 1.1	RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20	USD	1,134	\$ 1,123,419
Statis Coating Systems US Holdings, Inc., Ferm Loan, S.00%, 709919	Chemicals 11%			2,172,600
Fern Lann, 3.75%, 20120				
Seagreen Acquo LP, Term Loan, 5,00%, 70919	Term Loan 3.75% 2/01/20		642	634.910
Part				
1.75%, S.O.418	· ·			
Commercial Score Commercial	3.75%, 5/04/18		542	531,085
st Lien Term Loan, 4.50%, 607/20 505 490,96	Chemicals (continued)			·
Immuni	MacDermid, Inc.:			
DEEA Finance LLC:	1st Lien Term Loan, 4.50%, 6/07/20		655	634,459
Include Term Loan, 9.50%, 7/15/20 635, 677 Perm Loan B. 2.50%, 7/15/20 666 636, 412 636, 112 6	Term Loan B3, 1.00%, 6/07/20		505	490,956
Fern Loan B2. 425%, 1/15/20 Waya Holdings, Inc.: 1015 1st Lien Term Loan, 4.50%, 6/19/22 1015 2nd Lien Term Loan, 8.50%, 6/19/23 1015 2nd Lien Term Loan, 7.50%, 7/31/21 1015 2nd Lien Term Loan, 7.50%, 7/31/21 1015 2nd Lien Term Loan, 7.50%, 7/31/22 1015 2nd Lien Term Loan, 7.50%, 7/31/22 1015 2nd Lien Term Loan T.75%, 10/10/10/10 2000 2000 2000 2000 2000 2000 2000 20	OXEA Finance LLC:			
Royal Holdings, Inc:	2nd Lien Term Loan, 9.50%, 7/15/20			·
1015 Ist Lien Term Loan, 4.50%, 6/19/22 663 657, 20/2	Term Loan B2, 4.25%, 1/15/20		666	636,412
2015 2nd Lien Term Loan, 8.50%, 6/19/23 530,094 5016enis International LP: 515 503,541 and Lien Term Loan, 1.75%, 7/31/21 1,050 952,875 247a Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 1,050 952,875 247a Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 6,817,670 6,	, and the second			
Solnis International LP:				
st Lien Term Loan, 4.25%, 7/31/21			535	530,094
Indication Term Loan, 7.75%, 7/31/122 1,050 59.52,875 Fata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20 590 572,115 6.817,670 6.817,			£1£	502 541
Season S				
Commercial Services & Supplies 1.4% 1.				
Commercial Services & Supplies 1.4% NDS Waste Holdings, Inc., Term Loan, 3.75%, 1.009/19 462 451,308 ARAMARK Corp., Term Loan F. 3.25%, 2/24/21 459 453,968 ARAMARK Corp., Term Loan F. 3.25%, 2/24/21 799 736,596 Catalent Pharma Solutions, Inc., Term Loan B, 2.25%, 5/20/21 987 975,205 Catalent Pharma Solutions, Inc., Term Loan B, 2.25%, 5/20/21 987 795,205 Catalent Pharma Solutions, Inc., Term Loan B, 2.25%, 5/20/21 987 797,205 Catalent Pharma Solutions, Inc., Term Loan B, 2.25%, 5/20/21 987 799,61 Ind Lien Term Loan, 4.50%, 5/14/22 500 495,415 Par	Tata Chemicais North America, file., Term Loan B, 3.75%, 8/07/20		390	372,113
ADS Waste Holdings, Inc., Term Loan, 3.75%, 1009/19 462 451,308 453,963 453,965 453,963 453,	Commovaid Souriess & Supplies 140/			6,817,670
NRAMARK Corp., Term Loan F, 3.25%, 2/24/21 459 453,963 387 and Energy & Infrastructure Services, Inc., 187 and	• •		462	451 308
Rem Lenergy & Infrastructure Services, Inc., Ferm Loan B, 475%, 11726/20 987 736,596 7				
Cerm Loan B, 4,75%, 11/26/20 799 736,596 Catalent Pharma Solutions, Inc., Term Loan B, 25%, 5/20/21 987 975,205 200, 201, 201, 201, 201, 201, 201, 201,	•		,	100,500
1.25%, \$/20/21	Term Loan B, 4.75%, 11/26/20		799	736,596
st Lien Term Loan, 4.50%, 5/14/21 Ind Lien Term Loan, 8.00%, 5/14/22 Ind Lien Term Loan, 7.50%, 5/15/20 IUSD 1,852 S1,809,971 Iuivingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 Iuivingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 Iuivingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 Iuivingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 Iuivingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 Iuivingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 Iuivingston International, Inc., 1st Lien Term Loan B, 4.25%, 1/1/14/19 Iuivingston International, Inc., Term Loan B, 3.75%, 6/30/18 Iuivingston International, Inc., Term Loan B, 3.75%, 1/25/21 Iuivingston International, 4.25%, 1/25/21 Iuivingst	Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21		987	975,205
And Lien Term Loan, 8.00%, 5/14/22	Connolly Corp.:			
Par				·
Commercial Services & Supplies (continued) Coosharem LLC, Exit Term Loan, 7.50%, 5/15/20 USD 1,852 \$1,809,971 Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 334 311,297 Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19 1,540 1,495,401 Waste Industries USA, Inc., Term Loan B, 4.25%, 11/14/19 378 377,292 West Corp., Term Loan B10, 3.25%, 6/30/18 500 491,875 Communications Equipment 0.9% Applied Systems, Inc.:	2nd Lien Term Loan, 8.00%, 5/14/22	Par	500	495,415
Commercial Services & Supplies (continued) Coosharem LLC, Exit Term Loan, 7.50%, 5/15/20 USD 1,852 \$1,809,971 Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19 334 311,297 Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19 1,540 1,495,401 Waste Industries USA, Inc., Term Loan B, 4.25%, 11/14/19 378 377,292 West Corp., Term Loan B10, 3.25%, 6/30/18 500 491,875 Communications Equipment 0.9% Applied Systems, Inc.:				
Coosharem LLC, Exit Term Loan, 7.50%, 5/15/20 USD 1,852 1,809,971	~	(000)		Value
Signatur		HCD	1.052	¢ 1.000.071
Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19 Waste Industries USA, Inc., Term Loan B, 4.25%, 2/27/20 West Corp., Term Loan B10, 3.25%, 6/30/18 Solution Sequipment 0.9% Applied Systems, Inc.: St Lien Term Loan, 4.25%, 1/25/21 And Lien Term Loan, 4.25%, 1/25/21 And Lien Term Loan, 7.50%, 1/24/22 Avaya, Inc., Term Loan B7, 6.25%, 5/29/20 CommScope, Inc., Term Loan B5, 3.75%, 1/2/29/22 Riverbed Technology, Inc., Term Loan B, 5.00%, 4/24/22 CommScope, Inc., Term Loan B, 5.00%, 4/24/22 CommScope, Inc., Term Loan B, 5.00%, 4/24/21 CommScope, Inc., Term Loan B, 5.00%, 4/24/22 CommScope, Inc., Term Loan B, 5.00%, 4/24/21 CommScope, Inc., Term Loan B, 5.00%, 4/24/22 CommScope, Inc., Term Loan B, 5.00%, 4/24/21 CommScope, Inc., Term Loan B, 5.00%, 4/24/22 CommScope, Inc., Term Loan B, 5.00%, 5/29/20 CommScope, Inc., Term Loan B, 5/29/20 CommScope,		USD		
Waste Industries USA, Inc., Term Loan B,	- E			
378 377,292 West Corp., Term Loan B10, 3.25%, 6/30/18 500 491,875 Sommunications Equipment 0.9% Applied Systems, Inc.: 574 661,893 End Lien Term Loan, 4.25%, 1/25/21 674 661,893 End Lien Term Loan, 7.50%, 1/24/22 265 254,069 Avaya, Inc., Term Loan B7, 6.25%, 5/29/20 807 610,182 CommScope, Inc., Term Loan B5, 3.75%, 12/29/22 500 493,595 Elesat Canada, Term Loan A, 3.89%, 3/24/17 CAD 1,422 1,060,910 Cayo Group LLC, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333 Canada, Term Loan B, 3.75%, 5/06/21 USD 1	•		1,540	1,493,401
West Corp., Term Loan B10, 3.25%, 6/30/18 500 491,875 Rest Communications Equipment 0.9% 8,378,284 Applied Systems, Inc.: 500 491,875 St Lien Term Loan, 4.25%, 1/25/21 674 661,893 End Lien Term Loan, 7.50%, 1/24/22 265 254,069 Avaya, Inc., Term Loan B7, 6.25%, 5/29/20 807 610,182 CommScope, Inc., Term Loan B5, 3.75%, 1/2/29/22 500 493,595 Riverbed Technology, Inc., Term Loan B, .00%, 4/24/22 260 259,103 Telesat Canada, Term Loan A, 3.89%, 3/24/17 CAD 1,422 1,060,910 Zayo Group LLC, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333			378	377 292
Communications Equipment 0.9% Applied Systems, Inc.: st Lien Term Loan, 4.25%, 1/25/21 674 661,893 and Lien Term Loan, 7.50%, 1/24/22 265 254,069 Avaya, Inc., Term Loan B7, 6.25%, 5/29/20 807 610,182 CommScope, Inc., Term Loan B5, 3.75%, 12/29/22 500 493,595 Aiverbed Technology, Inc., Term Loan B, 5.00%, 4/24/22 260 259,103 Telesat Canada, Term Loan A, 3.89%, 3/24/17 CAD 1,422 1,060,910 Tayo Group LLC, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333	West Corp., Term Loan B10, 3.25%, 6/30/18			· ·
Communications Equipment 0.9% Applied Systems, Inc.: st Lien Term Loan, 4.25%, 1/25/21 674 661,893 and Lien Term Loan, 7.50%, 1/24/22 265 254,069 Avaya, Inc., Term Loan B7, 6.25%, 5/29/20 807 610,182 CommScope, Inc., Term Loan B5, 3.75%, 12/29/22 500 493,595 Aiverbed Technology, Inc., Term Loan B, 5.00%, 4/24/22 260 259,103 Telesat Canada, Term Loan A, 3.89%, 3/24/17 CAD 1,422 1,060,910 Tayo Group LLC, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333				8 378 28 <i>1</i>
Applied Systems, Inc.: st Lien Term Loan, 4.25%, 1/25/21 674 661,893 and Lien Term Loan, 7.50%, 1/24/22 265 254,069 Avaya, Inc., Term Loan B7, 6.25%, 5/29/20 807 610,182 CommScope, Inc., Term Loan B5, 3.75%, 12/29/22 500 493,595 Riverbed Technology, Inc., Term Loan B, .00%, 4/24/22 260 259,103 Felesat Canada, Term Loan A, 3.89%, 3/24/17 CAD 1,422 1,060,910 Zayo Group LLC, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333	Communications Equipment 0.9%			0,370,204
st Lien Term Loan, 4.25%, 1/25/21 6674 661,893 end Lien Term Loan, 7.50%, 1/24/22 265 254,069 Avaya, Inc., Term Loan B7, 6.25%, 5/29/20 807 610,182 CommScope, Inc., Term Loan B5, 3.75%, 12/29/22 500 493,595 Riverbed Technology, Inc., Term Loan B, .00%, 4/24/22 260 259,103 Felesat Canada, Term Loan A, 3.89%, 3/24/17 CAD 1,422 1,060,910 Cayo Group LLC, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333	• •			
Avaya, Inc., Term Loan B7, 6.25%, 5/29/20 Avaya, Inc., Term Loan B7, 6.25%, 5/29/20 CommScope, Inc., Term Loan B5, 3.75%, 12/29/22 Siverbed Technology, Inc., Term Loan B, 5.00%, 4/24/22 Celesat Canada, Term Loan A, 3.89%, 3/24/17 CAD 1,422 1,060,910 Cayo Group LLC, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333	1st Lien Term Loan, 4.25%, 1/25/21		674	661,893
CommScope, Inc., Term Loan B5, 3.75%, 12/29/22 500 493,595 Riverbed Technology, Inc., Term Loan B, 5.00%, 4/24/22 260 259,103 Felesat Canada, Term Loan A, 3.89%, 3/24/17 CAD 1,422 1,060,910 Zayo Group LLC, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333	2nd Lien Term Loan, 7.50%, 1/24/22			
Riverbed Technology, Inc., Term Loan B, 5.00%, 4/24/22 260 259,103 Felesat Canada, Term Loan A, 3.89%, 3/24/17 CAD 1,422 1,060,910 Zayo Group LLC, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333	Avaya, Inc., Term Loan B7, 6.25%, 5/29/20		807	610,182
5.00%, 4/24/22 260 259,103 Felesat Canada, Term Loan A, 3.89%, 3/24/17 CAD 1,422 1,060,910 Zayo Group LLC, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333	CommScope, Inc., Term Loan B5, 3.75%, 12/29/22		500	493,595
Felesat Canada, Term Loan A, 3.89%, 3/24/17 CAD 1,422 1,060,910 Zayo Group LLC, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333	Riverbed Technology, Inc., Term Loan B, 6.00%. 4/24/22		260	259 103
Zayo Group LLC, Term Loan B, 3.75%, 5/06/21 USD 1,970 1,945,333		CAD		
5 285 085	Zayo Group LLC, Term Loan B, 3.75%, 5/06/21			
				5 285 085

Construction Materials 0.0%		
Beacon Roofing Supply, Inc., Term Loan B, 4.00%, 10/01/22	260	258,375
Containers & Packaging 0.3%		
Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19	559	553,521
Berry Plastics Holding Corp.:		
Term Loan E, 3.75%, 1/06/21	454	448,837
Term Loan F, 4.00%, 10/01/22	989	981,364
		1,983,722
Distributors 0.1%		
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20	594	589,138
American Tire Distributors Holdings, Inc.,		
2015 Term Loan, 5.25%, 9/01/21	224	223,781
		812,919

BLACKROCK LIMITED DURATION INCOME TRUST

	Par	
Floating Rate Loan Interests (c)	(000)	Value
Diversified Consumer Services 0.8%		
Allied Security Holdings LLC:	1100	Ф. 400.422
1st Lien Term Loan, 4.25%, 2/12/21	USD 510	\$ 498,423
2nd Lien Term Loan, 8.00%, 8/13/21	500	471,250
Bright Horizons Family Solutions, Inc., Term Loan B, 4.00%, 1/30/20	1,198	1,195,529
ROC Finance LLC, Term Loan, 5.00%, 6/20/19 ServiceMaster Co., 2014 Term Loan B,	617	579,393
4.25%, 7/01/21	2,198	2,182,788
4.23 %, 1/01/21	2,176	2,102,700
		4,927,383
Diversified Financial Services 0.7%	205	5 00.460
AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22	805	798,463
AssuredPartners, Inc., 2015 1st Lien Term Loan, 5.75%, 10/21/22	575	571,406
Onex Wizard US Acquisition, Inc., Term Loan,	600	(01.995
4.25%, 3/13/22	698 914	691,885
Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18 SAM Finance Luxembourg Sarl, Term Loan,	914	909,283
	175	174 926
4.25%, 12/17/20 TransFirst, Inc.:	1/5	174,836
2014 2nd Lien Term Loan, 9.00%, 11/12/22	350	344.166
Incremental Term Loan B, 4.75%, 11/12/21	574	568,540
moromontar rottii Loan D, 7.73/0, 11/12/21	374	300,340
		1050
		4,058,579
Diversified Telecommunication Services 1.2%		
Altice Financing SA, Delayed Draw Term Loan,	1.027	1 007 206
5.50%, 7/02/19	1,027	1,027,386
Cequel Communications LLC, Term Loan B, 1.00%, 2/14/19 Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19	565	556,525
Integra Telecom, Inc.:	705	699,365
2015 1st Lien Term Loan, 5.25%, 8/14/20	846	821,895
2nd Lien Term Loan, 9.75%, 2/21/20	360	351,775
Level 3 Financing, Inc.:	300	331,773
2013 Term Loan B, 4.00%, 1/15/20	3,040	3,034,680
2019 Term Loan, 4.00%, 8/01/19	659	657,236
	Par	
Floating Rate Loan Interests (c)	(000)	Value
Diversified Telecommunication Services (continued)	(000)	value
Virgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23	USD 576	\$ 566,845
virgin Media investment Holdings Etd., Term Edan 1, 3.30 %, 6/30/23	63D 370	\$ 500,645
		7,715,707
Electrical Equipment 0.2%		
Texas Competitive Electric Holdings Co. LLC:	((0	((5.200
DIP Term Loan, 3.75%, 11/07/16	668	665,399
Extended Term Loan, 4.68%, 10/10/17 (a)(b)	1,780	603,420
		1,268,819
Electronic Equipment, Instruments & Components 0.1%		
CDW LLC, Term Loan, 3.25%, 4/29/20	329	316,487
Energy Equipment & Services 0.3%		
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20	916	896,991
MEG Energy Corp., Refinancing Term Loan,		
3.75%, 3/31/20	997	935,700
		1,832,691
Food & Staples Retailing 0.5%		
Hostess Brands LLC:		
1st Lien Term Loan, 4.50%, 8/03/22	930	924,959
2nd Lien Term Loan, 8.50%, 8/03/23	30	30,085
New Albertson a Lea Town Lean 4.75% 6/07/21	624	618,130
New Albertson s, Inc., Term Loan, 4.75%, 6/27/21	024	010,130

Rite Aid Corp., 2nd Lien Term Loan, 5.75%, 8/21/20	240	240,701
Supervalu, Inc., Refinancing Term Loan B,		
4.50%, 3/21/19	344	342,580
US Foods, Inc., Refinancing Term Loan,		
4.50%, 3/31/19	1,049	1,038,898
		3.195.353
Food Products 0.7%		3,193,333
Diamond Foods, Inc., Term Loan, 4.25%, 8/20/18	768	765,163
Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18	551	547,651
Pabst Brewing Co., Inc., Term Loan, 5.75%, 10/21/21	571	568,734
Performance Food Group Co., 2nd Lien Term Loan, 6.25%, 11/14/19	714	711,797
Pinnacle Foods Finance LLC, Term Loan G,		
3.00%, 4/29/20	438	433,081

BLACKROCK LIMITED DURATION INCOME TRUST

Flaating Rate Lann Interests (c) Comp. C			Par		
Redly Icc Cern:			(000)		Value
Station Term Loan, 6.75%, 500119	•				
Part		TIOD	<	Φ.	520.000
March Care Equipment & Supplies L4%		USD		\$	
Health Care Equipment & Supplies 1.4% 1888 1871.188 1882. 1888 1871.188 1882. 1882. 1882. 1883. 1871.188 1873. 1883. 1873.	2nd Lien Term Loan, 10.75%, 11/01/19		1,380		828,000
Health Care Equipment & Supplies 1.4% 1888 1871.188 1882. 1888 1871.188 1882. 1882. 1882. 1883. 1871.188 1873. 1883. 1873.					4.392.515
Auris Livembourg III Sal. Term Loan B. 50, 54,875 14,25%, 1/1520, 10,25%, 20/1148 1,25%, 1/1520, 10,25%, 20/1148 1,25%, 20/1248 1,					1,07=,010
4.25%, IJS.22 550 \$54,875 Capsugel Holdings US, Inc., Term Loan B. 769 764,460 3.50%, R0I/18 769 761,460 DIO Finance LLC, 2015 Term Loan, 8.25%, 908(22) 975 972,388 Long Holdings, Inc., Term Loan B. \$50%, 908(22) 975 986,499 Leonardo Acquisition Corp., Term Loan B. 50%, 80/178 505,898 Leonardo Acquisition Corp., Term Loan, 425%, 15121 55 563,898 Millemium Health LLC, Term Loan B. 81 340,454 A25%, 41621 (a)th 81 1,185 National Vision, Inc., 1st Lien Term Loan 1,187 1,185 A25%, 41621 (a)th 72 675,809 National Vision, Inc., 1st Lien Term Loan 1,187 1,185 A15%, 63021 72 675,809 Health Care Providers & Services 2.4% 848,800 848,800 A15%, 41282 (1) 90 89,602 A15%, 63021 91 89,602 A15%, 63021 91 89,602 A15%, 63021 91 89,602 A15%, 63021 91			889		877,158
Page Holdings Us, in, Term Loan B. 769 74.46 76.20	· · · · · · · · · · · · · · · · · · ·		550		5.45.055
3.50%, 80/118			550		545,875
DIO France LLC, 2015 Frem Loan, 4.25%, 600820			769		764 469
Hill Rom Holdings, Inc., Term Loan B. 3,50%, 90822 97.3					
lasis HealthCare LLC, Term Loan B2, 100%, 5003/18 1,025 986,649 Jonneuor, Inc., Refinancing Term Loan B2, 500%, 817/18 1,025 986,649 Lonatelo Acquisition Corp., Term Loan, 425%, 131/21 505 505,808 Millennium Health LLC, Term Loan B, 525%, 41/621 (a)th 851 340,454 National Vision, Inc., 1st Lien Term Loan, 4,75%, 6/30/21 1,187 1,154,520 Ortho-Clinical Diagnostics, Inc., Term Loan B, 4,25%, 6/30/21 721 675,800 Realth Care Providers & Services 2.4% 721 675,800 Realth Care Providers & Services 2.4% 263 236,600 Realth Care Providers & Services 1.4% 189 193,789 Active Lien Term Loan B, 4,50%, 7/16/21 263 236,600 Als Syan, 2/1229 189 98,012 198 193,789 Assoc, 4/2826, 7/11/29 18 99,012 198 193,789 198 193,789 180 190,128 193,789 198 193,789 180 190,128 190,128 190,128 190,128 190,128 190,128 190,128 190,128 190,128 190,128 1					
Immure, Ine, Refinancing Term Loan B2,					
Part					
\$25, 131/21	5.00%, 8/17/18		1,025		986,649
Milenation Health LLT, Term Loan B, 252%, 416(2)(2)(2)(2)(2)(2)(2)(2)(2)(2)(2)(2)(2)(Leonardo Acquisition Corp., Term Loan,				
5.25%, 4/16/21 (a)(b) 851 340,454 Mational Vision, inc., 1st Lien Term Loan. 1,187 1,154,520 Orlo-Clinical Diagnostic, Inc., Term Loan B. 72 75,809 4,75%, 6/30/21 72 75,809 Health Care Providers & Services 2.4% Health Care Providers & Services 1.4% Case of Beath Healthcare Co., Inc., Term Loan B. 4.25%, 2/11/22 23 23,600 Air Medical Group Holdings, Inc., Term Loan B. 39 93,789 Abs. 200, 4/28/22 19 89,378 Amsure Corp., 1st Lien Term Loan B. 5.5%, 7/16/21 80 79,161 CHGH Healthcare Services, Inc., Term Loan B. 91,161 80,122 CHGH Healthcare Services, Inc., Term Loan B. 91,161 80,122 CHGH Health Systems, Inc. Erem Loan F. 3.5%, 1231/19 50 58,765 Care May Systems, Inc. Erem Loan F. 3.5%, 1231/19 61 60,624 70 70,252 David Health Systems, Inc., Term Loan B. 20 70 70,252 70 70,252			575		565,898
National Vision, Inc., 1st Lien Term Loan B, 4.00%, 3/12/21			051		240.454
1,187 1,154,520 1,187 1,154,520 1,187 1,154,520 1,187 1,154,520 1,187 1,154,520 1,187 1,154,520 1,187 1,18			851		340,454
Ortho-Clinical Diagnostics, Inc., Term Loan B, 4,75%, 6/30/21 75,80% 4,75%, 6/30/21 675,80% Relith Care Providers & Services 2.4% 3 236,60% Acting Healthcare Co., Inc., Term Loan B, 425%, 7/11/22 25 236,00% 4,25%, 7/11/22 198 193,780 4,50%, 4/28/22 198 193,780 Ansurg Corp., Ist Lien Term Loan B, 350%, 7/16/21 90 19,160 CHG Healthcare Services, Inc., Term Loan 3 71,616 CHG Health Services, Inc., Term Loan 3 71,616 Community Health Systems, Inc. 50 58,765 Term Loan G, 3,35%, 1/23/1/3 10,064 58,765 Term Loan G, 3,75%, 1/23/1/9 10,10 20,20 Term Loan G, 3,75%, 1/23/1/9 10,0 20,20 Term Loan G, 3,75%, 1/23/1/9 10,0 20,20 Term Loan B, 4,00%, 1/27/2 10 10 20,50 Term Loan G, 1/27/2 10 10 20,50 Term Loan G, 1/27/2 10 10 20,50 Term Loan H, 4,00%, 1/27/2 10 20 20,50 </td <td></td> <td></td> <td>1 187</td> <td></td> <td>1 154 520</td>			1 187		1 154 520
A.75%, 6/30/21 C.75%, 6/30/21 C.75			1,107		1,154,520
Realth Care Providers & Services 2.4% Realth Care Providers & Services 2.4% Realth Care Providers & Services 2.4% Realth Care Co., Inc., Term Loan B, 4.25%, 2/11/2 236 236,609 236,609 236, 4258,20 236,20 236, 4258,20 236,20 236, 4258,20 236			721		675,809
Realth Care Providers & Services 2.4% Acadia Healthcare Co., Inc., Term Loan B. 236,609 Ass., 236,611/122 236 236,609 Ass., 236,411/122 238 236,609 Ass., 236,414/28/22 238 239,418/28 239,					
Realth Care Providers & Services 2.4% Acadia Healthcare Co., Inc., Term Loan B. 236,609 236,609 236,609 236,408					8.448.860
4.25%, 2/11/22 236 236,609 Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/28/22 198 193,789 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 904 896,012 CHG Healthcare Services, Inc., Term Loan 803 791,616 Community Health Systems, Inc.: 57 558,765 Term Loan F, 3.48%, 12/31/18 570 558,765 Term Loan G, 3.75%, 12/31/19 1,126 1,100,642 Term Loan H, 4.00%, 1/27/21 617 606,594 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 796 792,522 DaVita Health Care Partners, Inc., Term Loan B, 2,061 2,049,561 3.50%, 6/24/21 2,061 2,049,561 4.50%, 6/24/21 1,000 Value Health Care Partners, Inc., Term Loan B, 3.50%, 6/24/21 1,000 2,049,561 Health Care Portners Services (continued) Emission Interests (c) 100 100 Health Care Corp., Term Loan B, 355 352,891 Light Services (continued) 355 3	Health Care Providers & Services 2.4%				2,112,222
Air Medical Group Holdings, Inc., Term Loan B, 4,50%, 4/28/22 198 193,789 Asmurg Corp., 1st Lien Term Loan B, 3,50%, 7/16/21 98 193,789 Amsurg Corp., 1st Lien Term Loan B, 3,50%, 7/16/21 80 70,161 CHG Healthcare Services, Inc., Term Loan, 803 70,161 Community Health Systems, Inc. 50 558,765 Term Loan F, 3,48%, 12/31/18 570 558,765 Term Loan F, 3,75%, 12/31/19 1,126 1,106,42 Cerm Loan H, 4,00%, 12/72/1 61 60,59 Cerm Loan H, 4,00%, 12/72/1 796 792,522 DaVita HealthCare Partners, Inc., Term Loan B, 2,01 2,049,561 Soly, 6/24/21 2,01 2,049,561 Floating Rate Loan Interests (b Par (00) Value Floating Rate Loan Interests (c) 120 2,049,561 Floating Rate Loan Interests (c) 120 35 35,566 Floating Rate Loan Interests (c) 120 35 35,289 Floating Rate Loan Interests (c) 120 35 35,289 Earlier Schreiber Schreiber Schreiber Schreiber Schreib	Acadia Healthcare Co., Inc., Term Loan B,				
4.50%, 4/28/22 198 193,789 Amsur Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 904 896,012 CHG Healthcare Services, Inc., Term Loan, 803 791,616 4.25%, 11/19/19 803 791,616 Community Health Systems, Inc.: 570 558,765 Term Loan F, 3.48%, 12/31/18 570 558,765 Term Loan G, 3.75%, 12/31/19 1,126 1,100,642 Term Loan H, 4.00%, 12/7/21 617 606,594 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 796 792,522 Davita HealthCare Partners, Inc., Term Loan B. 2,061 2,049,561 Term Loan Interests (c) Par 1 Floating Rate Loan Interests (c) 1000 Value Health Care Providers & Services (continued) 125 120,000 Envision Healthcare Corp., Term Loan 125 120,000 5.13 & 7/01/22 (d) 125 120,000 82, 388, 10/28/2 35 352,891 Genesis HealthCare Corp., Term Loan B, 888 896,457 HCA, Inc., Term Loan BS, 2.98%, 3/31/17 60 599,400 MPH Acquisition Holdings LLC, Term Loan,	4.25%, 2/11/22		236		236,609
Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 904 896,012 CHG Healthcare Services, Inc., Term Loan, 4,25%, 11/19/19 803 791,616 Community Health Systems, Inc.: 570 558,765 Term Loan G, 3,75%, 12/31/19 617 606,594 Curn Loan H, 4,00%, 1/27/21 617 606,594 Curn Health Services LLC, 2015 1st Lien Term Loan, 6,50%, 2/07/22 706 792,522 Javita HealthCare Partners, Inc., Term Loan B, Par (000 2,049,561 Javita HealthCare Partners, Inc., Term Loan B, Par (000 2,049,561 Posting Rate Loan Interests (c) USD 440 \$438,566 1,32%, 7/25/25/18 USD 440 \$438,566 5,13%, 7/01/22 (d) 125 120,000 82, 3,88%, 1/028/22 355 352,891 Genesis HealthCare Corp., Term Loan B, 888 896,457 100%, 12/04/17 888 896,457 HCA, Inc., Term Loan BS, 2,98%, 3/31/17 629 611,162 Sterigenics-Nordion Holdings LLC, Term Loan, 5,25%, 11/03/20 975 957,938 Sturgery Center H	· · ·				
CHG Healthcare Services, Inc., Term Loan, 4,25%, 1/1/9/19 803 79,166 4,25%, 1/1/9/19 570 558,765 1cm Loan F, 3,48%, 1/2/31/18 570 558,765 1cm Loan G, 3,75%, 1/2/31/19 617 606,594 1cm Loan H, 4,00%, 1/27/21 796 792,522 1cm Leath Services LLC, 2015 1st Lien Term Loan, 6,50%, 2/07/22 796 2,061 2,049,561 2,00%, 6/24/21 2,061 2,049,561 2,061 2,049,561 1cm Leath Care Partners, Inc., Term Loan B, 2,00%, 6/24/21 2,061 2,049,561 2,061 2,049,561 2,061 2,049,561 2,061 2,049,561 2,061 2,049,561 2,061 2,049,561 2,061 2,049,561 2,062 2,049,561 2,062 2,049,561 2,062 2,049,561 2,062 2,049,561 2,062 2,049,561 2,062 2,049,561 2,062 2,049,561 2,062 2,049,561 2,062 2,049,561 2,062 2,049,561 2,062 2,049,561 2,062 2,049,561 2,062 2,052,562,51 2,062 2,062 2,062 <td></td> <td></td> <td></td> <td></td> <td>,</td>					,
4.25%, 11/19/19 803 791,616 Community Health Systems, Inc.: Erm Loan F, 3.48%, 12/31/18 558,765 Term Loan G, 3.75%, 12/31/19 1,106,642 Term Loan H, 4.00%, 1/27/21 617 606,594 Curo Health Services LLC, 2015 1st Lien Term Loan B, 3.207,207/22 796 792,522 Davita HealthCare Partners, Inc., Term Loan B, 3.60%, 2/07/22 2.001 2.001 2.004,561 Par 1.006, 2.049,561 Par 1.006,204,561 Par 1.006,204,561 Floating Rate Loan Interests (c) Par 1.009, 2.049,561 Par 1.009,561 Par 1.009,562					

2015 Term Loan B, 1.00%, 11/06/22	465	461,513
		14,503,403
Health Care Technology 0.1%		
IMS Health, Inc., Term Loan, 3.50%, 3/17/21	700	691,873
Hotels, Restaurants & Leisure 2.4%		
Amaya Holdings BV:		
1st Lien Term Loan, 5.00%, 8/01/21	538	514,673
2nd Lien Term Loan, 8.00%, 8/01/22	346	341,428
Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20	429	426,602
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20	1,135	1,027,301
Burger King Newco Unlimited Liability Co., 2015		
Term Loan B, 3.75%, 12/12/21	1,234	1,225,643
Caesars Entertainment Resort Properties LLC,		
Term Loan B, 7.00%, 10/11/20	2,357	2,199,653
CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21	699	694,687
Eldorado Resorts LLC, Term Loan B, 4.25%, 7/13/22	574	569,978

BLACKROCK LIMITED DURATION INCOME TRUST

]	Par	
Floating Rate Loan Interests (c)		(000)	Value
Hotels, Restaurants & Leisure (continued)			
Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20	USD	480	\$ 477,607
Intrawest ULC, Term Loan, 4.75%, 12/09/20		604	602,352
La Quinta Intermediate Holdings LLC, Term		4.540	4.545.600
Loan B, 3.75%, 4/14/21		1,548	1,517,609
MGM Resorts International, Term Loan B,		1.056	1.040.220
3.50%, 12/20/19 Pinnacle Entertainment, Inc., Term Loan B2,		1,056	1,049,339
Pinnacie Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20		290	289,460
RHP Hotel Properties LP, Term Loan B,		290	269,400
3.50%, 1/15/21		550	546,563
Sabre, Inc.:		330	540,505
Incremental Term Loan, 4.00%, 2/19/19		392	389,307
Term Loan B, 4.00%, 2/19/19		554	549,824
Scientific Games International, Inc.,		331	317,021
2014 Term Loan B1, 6.00%, 10/18/20		759	702,650
Station Casinos LLC, Term Loan B,		,,,	702,000
4.25%, 3/02/20		1,392	1,380,534
		-,-,-	1,500,557
			14505 210
U			14,505,210
Household Durables 0.1%			
Jarden Corp., 2015 Term Loan B2,		500	400 105
2.98%, 7/30/22 Household Products		300	499,195
Bass Pro Group LLC, 2015 Term Loan,			
4.00%, 6/05/20		636	595,507
Spectrum Brands, Inc., Term Loan,		030	393,307
3.50%, 6/23/22		1,121	1,118,981
5.50 lb, 0/25/22		1,121	1,110,701
			1.711.100
			1,714,488
Independent Power and Renewable Electricity Producers 0.8%			
Calpine Corp.:		1.464	1 400 016
Term Loan B5, 3.50%, 5/27/22		1,464	1,423,816
Term Loan B6, 1.00%, 1/13/23		275	272,250
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16		1,313	1,307,802
Granite Acquisition, Inc.: Term Loan B, 5.00%, 12/19/21		1,108	1,030,047
Term Loan C, 5.00%, 12/19/21		49	45,665
NRG Energy, Inc., Refinancing Term Loan B, 2.75%, 7/02/18		600	584,796
NKO Energy, me., Refinancing Term Loan B, 2.75 %, 7/02/18		000	364,790
		_	4,664,376
		Par	** *
Floating Rate Loan Interests (c)		(000)	Value
Industrial Conglomerates 0.0%	HOD	276	ф. 100 с46
Sequa Corp., Term Loan B, 5.25%, 6/19/17	USD	276	\$ 199,646
Insurance 0.4%		570	506.004
Asurion LLC, Term Loan B1, 5.00%, 5/24/19		560	526,934
Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20		922	881,022
Sedgwick Claims Management Services, Inc.:		012	706.014
Ist Lien Term Loan, 3.75%, 3/01/21		813	786,314
Sedgwick Claims Management Services, Inc. (continued):		665	(10.600
2nd Lien Term Loan, 6.75%, 2/28/22		665	610,689
			2,804,959
Internet Software & Services 0.4%			
Go Daddy Operating Co. LLC, Term Loan B,			
4.25%, 5/13/21		795	791,074
Interactive Data Corp., 2014 Term Loan,			
4.75%, 5/02/21		1,753	1,748,413

		2,539,487
IT Services 1.0%		
Blue Coat Holdings, Inc., 2015 Term Loan,		
4.50%, 5/20/22	1,185	1,150,197
Epicor Software Corp., 1st Lien Term Loan,		
4.75%, 6/01/22	988	968,308
First Data Corp., 2018 Extended Term Loan,		
3.71%, 3/24/18	3,587	3,546,345
Vantiv LLC, 2014 Term Loan B, 3.75%, 6/13/21	802	800,653
		6,465,503
Machinery 0.3%		
Mueller Water Products, Inc., Term Loan B, 4.00%, 11/25/21	303	302,525
Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20	643	627,720
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19	795	696,126
		1,626,371
Media 2.8%		
Cengage Learning Acquisitions, Inc.:		
1st Lien Term Loan, 7.00%, 3/31/20	1,494	1,469,610
Term Loan, 0.00%, 7/03/16 (a)(b)	2,005	

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

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BlackRock Limited Duration Income Trust (BLW)

Media (continued)			Par		
Camer Communications Operating LLC, Term 1,200 2,500 2,500 1,200 1	Floating Rate Loan Interests (c)		(000)	Value	
Loan L. 3.07%, 1/24/23 Loan L. 5.07%, 1/24/23 Lo. 18/18 L. 311/238 L. 311					
Clear Chamel Communications, inc., Frem Loon D. 6.98%, 1/30/19 1.318 1.311.238 1.010.000, 1.	· ·	USD	2.585	\$ 2.578.072	
Flooghtom Miffile Harcourt Publishing Co. 1,123 1,075,643 1,075,643 1,075,643 1,075,643 1,075,643 1,075,643 1,075,643 1,075,645		CDE			
Intelsar Jackson Holdings SA, Term Loan B2, 375%, 630919 Media General, Inc., Term Loan B, 4,00%, 7/31/20 Momericable US, LLC: Term Loan B1, 450%, 5/21/20 Term Loan B1, 450%, 5/21/20 So 0, 282,742 Term Loan B1, 450%, 5/21/20 So 0, 344,761 Tiblione Media Co, Term Loan, 375%, 12/27/20 So 0, 349 Media General ILLC, Incremental Term Loan B1, 5.75%, 2/11/20 So 0, 150, 150, 150, 150, 150, 150, 150, 1	Houghton Mifflin Harcourt Publishing Co.,		ĺ		
1.57%, 63019	2015 Term Loan B, 4.00%, 5/31/21		1,123	1,075,643	
Media General, Inc., Term Loan B, 4,00%, 7/31/20 568 563,879 Spoppenne Fines Corp., 2015 Term Loan B, 1,250 1,250,520 Summericable US, LLC: 1,098 1,735,21 Term Loan B 1,4 59%, 5/21/20 950 928,742 Term Loan B 1,4 59%, 5/21/20 950 928,742 Term Loan B 2,4 59%, 5/21/20 950 928,742 Term Loan B 3,4 59%, 5/21/20 349 344,761 Loan B 3, 25%, 6/10/22 349 344,761 Tibbone Media Co, Term Loan, 3,75%, 12/27/20 861 850,780 IWCC Holding Corp., Term Loan B 1, 5,75%, 2/11/20 861 850,780 IWCH Holding Load, Term Loan B 1, 5,75%, 2/11/20 861 850,780 IWCH Holding Corp., Term Loan B 1, 5,75%, 2/11/20 861 850,780 IWINSING Communications, Inc., Term Loan B 4, 45%, 46,0023 GBP 305 453,572 Virgin Media Investment Holdings Lod., Term Loan B, 4,50%, 40/119 USD 749 2882 Virgin Media Investment Holdings Lod., Term Loan B, 4,50%, 40/119 USD 749 2882 Ferm Loan B2, 3, 50%, 1/15/22 372 429,045 429,045	Intelsat Jackson Holdings SA, Term Loan B2,				
Septime Fine Octop., 2015 Frem Loan B, 500%, 10000022 1,250 1,250 2,25					
1,255 1,250,520 1,255 1,250,520 1,255 1,250,520 1,255 1,250,520 1,255 1,25			308	303,879	
Numericable U.S. LLC: Ferm Loan B.L. 4.50%, 521/20 SBA Senior Finance II LLC. Incremental Term Loan B.L. 575%, 121/20 SBA Senior Finance II LLC. Incremental Term Loan B.L. 575%, 121/20 SBA Senior Finance II LLC. Incremental Term Loan B.L. 575%, 121/20 SBA Senior Finance II LLC. Incremental Term Loan B.L. 575%, 121/20 SBA Senior Finance II LLC. Senior B.L. 575%, 121/20 SBA Senior Finance II LLC. 1008 B.L. 575%, 121/20 SBA Senior Finance II LLC.			1.255	1.250.520	
Ferm Loan B2.4.90%, \$21210	Numericable U.S. LLC:		1,200	-,,	
Internation Bis (1.75%, 1.731/1.23 655 640.675 58A Senior Finance II LLC, Incremental Term 344.761 775 349 344.761 775 349 344.761 775 349 344.761 775 349 344.761 775 349 344.761 775 349 344.761 775 340 340 340.761 340 340.761 340 340.761 340 340.761 340 340.761 340 340.761 340 340.761 340 340.761 340 340.761 340 340.761 340 340.761 340.7	Term Loan B1, 4.50%, 5/21/20		1,098	1,073,521	
SBA Senior Finance II LLC, Incremental Term	Term Loan B2, 4.50%, 5/21/20		950	928,742	
1.00	Term Loan B6, 4.75%, 1/31/23		655	640,675	
Tribune Media Co. Term Loan 3.75%; 12127120 806 80.7389 80.7389 80.7819 80			2.40	244.761	
INVECT Holding Corp Term Loan B1, 575%, 211/20 861 859,780 1.0					
Daily is no Communications, Inc., Term Loan C4. 400%, 3001/20 1,582 1,586,369 365 345,372 376 305 345,372 376 305 345,372 376 305 375,372 376 305 375,372 376 305,117 376,361 376					
Wirgin Media Investment Holdings Ltd., Term Loan B, 4.5%, 6/30/23 GBP 305 433,572 WildedDepmWest Finance LLC, 2015 Ferm Loan B, 4.50%, 4/01/19 USD 749 728,820 WildedDepmWest Finance LLC, 2015 Ferm Loan B, 4.50%, 4/01/19 USD 749 728,820 Ziggo Financing Partnership. 157 Ferm Loan B1, 3.50%, 1/15/22 255 249,045 Ferm Loan B3, 3.50%, 1/15/22 420 409,588 Metals & Mining 0.2% 4 Metals & Mining 0.2% <th c<="" td=""><td></td><td></td><td></td><td></td></th>	<td></td> <td></td> <td></td> <td></td>				
WideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19		GBP			
	WideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19				
Ferm Loan B2A, 3.50%, 1/15/22 255 249,045 Ferm Loan B3, 3.50%, 1/15/22 420 409,588 Inc. Loan B3, 3.50%, 1/15/22 420 409,588 Metals & Mining 0.2% Temperature Loan B, 4.00%, 6/02/22 255 11,156 Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22 1,083 1,061,723 Par (000) Par (000) Value Floating Rate Loan Interests (c) Par (000) Value Multilline Retail 0.8% 8 1,061,722 1,061,723 7,978,84 2,061,978,84 2,061,978,84 2,061,978,84 2,061,978,84 2,061,978,84 2,061,978,84 2,061,978,84 2,061,978,84 2,061,978,84 2,061,978,84	Ziggo Financing Partnership:				
Ferm Loan B3, 3.50%, 1/15/22 420 409,588 Metals & Mining 0.2% 1,7,265,645 American Coroup, Inc., 2nd Lien Term Loan, 1,575%, 1/21/9/20 255 11,156 Novelis, Inc., 2015 Term Loan B, 4,00%, 6/02/22 1,083 1,050,567 Post (000) Value Floating Rate Loan Interests (c) Post (000) Value Multiline Retail 0.8% 3 1 5 79,884 St by Molesale Club, Inc.: 1 1 797,884 2 5 5 798,884 2 5 5 797,884 2 2 8 797,884 2 2 8 8 997,884 2 8 1 8 797,884 2 8 2 9 905,19 3 4 8 2 97 884 2 36 23,13,432 33,432 33,432 33,432 33,432 33,432 33,432 33,432 33,432 33,432 <th< td=""><td>Term Loan B1, 3.50%, 1/15/22</td><td></td><td>374</td><td>365,117</td></th<>	Term Loan B1, 3.50%, 1/15/22		374	365,117	
Metals & Mining 0.2% Ameriforge Group, Inc., 2nd Lien Term Loan, 8.75%, 12/19/20 255 11,156 1,083 1,050,685 1,083 1,050,685 1,083 1,050,685 1,083 1,050,685 1,083 1,050,685 1,083 1,050,685 1,083 1,050,685 1,083 1,050,685 1,083 1,050,685 1,083 1,050,685 1,083 1,050,685 1,083 1,050,685 1,083 1,050,685 1,083 1,050,685 1,083	Term Loan B2A, 3.50%, 1/15/22				
Metals & Mining 0.2% Ameriforge Group, Inc., 2nd Lien Term Loan, 1.575%, 1217920 2.55 11,156 1,080,567	Term Loan B3, 3.50%, 1/15/22		420	409,588	
Metals & Mining 0.2% Ameriforge Group, Inc., 2nd Lien Term Loan, 1.575%, 1217920 2.55 11,156 1,080,567					
Ameriforge Group, Inc., 2nd Lien Term Loan, 3,75%, 12/19/20 255 11,156 Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22 1,005,567 1,005,5				17,265,645	
1,156 Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22 1,083 1,050,567 1,081,723					
Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22 1,050,567			255	11 156	
1,061,723					
Par (000) Value			2,002	-,,	
Par (000) Value				1 061 723	
Floating Rate Loan Interests (c) Walus W			Par	1,001,723	
BJ s Wholesale Club, Inc.: Ist Lien Term Loan, 4.50%, 9/26/19 USD 815 797,884 Ist Lien Term Loan, 8.50%, 3/26/20 575 548,648 Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 2,326 2,315,432 Hudson s Bay Co., 2015 Term Loan B, 4.75%, 9/30/22 376 373,465 Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20 824 769,586 Solit, Gas & Consumable Fuels 0.8%	Floating Rate Loan Interests (c)			Value	
St Lien Term Loan, 4.50%, 9/26/19 USD 815 \$797,884 2nd Lien Term Loan, 8.50%, 3/26/20 575 548,648 2nd Lien Term Loan, 8.50%, 3/26/20 575 548,648 2nd Lien Term Loan, 8.50%, 3/26/20 2,315,432 2nd Lien Term Loan B1, 3.50%, 7/06/22 2,326 2,315,432 2nd Lidson's Bay Co., 2015 Term Loan B, 4.75%, 9/30/22 376 373,465 2nd Limbar Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20 824 769,586 2nd Limbar Marcus Group, Inc., 2020 Term Loan, 8.25%, 10/25/20 824 769,586 2nd Limbar Marcus Group, Inc., 2020 Term Loan, 8.25%, 10/25/20 824 769,586 2nd Limbar Marcus Group, Inc., 2020 Term Loan B, 8.25%, 10/25/20 824 769,586 2nd Limbar Marcus Group, Inc., 2020 Term Loan B, 6.00%, 3/31/21 914 257,304 2nd Limbar Marcus Group, 10, 2015 Term Loan B1, 6.00%, 3/31/21 914 257,304 2nd Limbar Marcus Group, 10, 2015 Term Loan B1, 6.00%, 3/31/21 914 257,304 2nd Limbar Marcus Group, 10, 2015 Term Loan B1, 6.00%, 3/31/21 915 606,300 2nd Limbar Marcus Group, 10, 2015 Term Loan B1, 6.75%, 12/19/20 645 606,300 2nd Limbar Marcus Group, 10, 2015 Term Loan B1, 6.75%, 12/19/20 275 262,798 2nd Limbar Marcus Group, 10, 2015 Term Loan B1, 6.75%, 12/19/20 927 905,197 2nd Limbar Marcus Group, 10, 2015 Term Loan B1, 6.75%, 10/20/21 997 905,197 2nd Limbar Marcus Group, 10, 2015 Term Loan B1, 6.75%, 10/20/21 997 905,197 2nd Limbar Marcus Group, 10, 2020 Term Loan B1, 6.75%, 10/20/21 997 905,197 2nd Limbar Marcus Group, 10, 2020 Term Loan B1, 6.75%, 10/20/21 997 905,197 2nd Limbar Marcus Group, 10, 2020 Term Loan B1, 6.75%, 10/20/21 997 905,197 2nd Limbar Marcus Group, 10, 2020 Term Loan B1, 6.75%, 10/20/21 997 905,197 2nd Limbar Marcus Group, 10, 2020 Term Loan B1, 6.75%, 10/20/21 997 905,197 2nd Limbar Marcus Group, 10, 2020 Term Loan B1, 2020 Term Loan B2, 2020 Term Loan B2, 2020 Term Loan B2,	Multiline Retail 0.8%				
2nd Lien Term Loan, 8.50%, 3/26/20 575 548,648 Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 2,326 2,315,432 Hudson's Bay Co., 2015 Term Loan B, 4.75%, 9/30/22 376 373,465 Neiman Marcus Group, Inc., 2020 Term Loan, 824 769,586 4.25%, 10/25/20 824 769,586 CITGO Holding, Inc., 2015 Term Loan B, 2.50%, 5/12/18 304 304,387 Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 514 257,304 EP Energy LLC/Everest Acquisition Finance, Inc., 752 677,755 Diffshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 111 30,763 Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 645 606,300 Power Buyer LLC, 2nd Lien Term Loan, 3.25%, 11/06/20 275 262,798 Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 997 905,197 Seventy Seven Operating LLC, Term Loan B, 5.75%, 10/20/21 997 905,197	BJ s Wholesale Club, Inc.:				
Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22 2,315,432 Hudson's Bay Co., 2015 Term Loan B, 4.75%, 9/30/22 376 373,465 Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20 824 769,586 A,805,015 Dil, Gas & Consumable Fuels	1st Lien Term Loan, 4.50%, 9/26/19	USD			
Hudson's Bay Co., 2015 Term Loan B, 4.75%, 9/30/22 Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20 824 769,586 4,805,015 Oil, Gas & Consumable Fuels 0.8% CITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18 304 304,387 Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 514 257,304 EP Energy LLC/Everest Acquisition Finance, Inc., Ferm Loan B3, 3.50%, 5/24/18 752 677,755 Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 Acquisition Ferm Loan, 3.25%, 11/06/20 Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 Seventy Seven Operating LLC, Term Loan B, 5.75%, 10/20/21 Seventy Seven Operating LLC, Term Loan B,					
Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20 824 769,586 4,805,015 Dil, Gas & Consumable Fuels 0.8% CITGO Holding, Inc., 2015 Term Loan B, 0.50%, 5/12/18 304 304,387 Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 EP Energy LLC/Everest Acquisition Finance, Inc., 1 Ferm Loan B3, 3.50%, 5/24/18 752 677,755 Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 111 30,763 Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 645 606,300 Power Buyer LLC, 2nd Lien Term Loan, 8.25%, 11/06/20 8amchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 Seventy Seven Operating LLC, Term Loan B,					
4.25%, 10/25/20 4.805,015 Oil, Gas & Consumable Fuels 0.8% CITGO Holding, Inc., 2015 Term Loan B, 5.05%, 5/12/18 304 304,387 Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 514 257,304 EP Energy LLC/Everest Acquisition Finance, Inc., Ferm Loan B3, 3.50%, 5/24/18 752 677,755 Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 111 30,763 Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 645 606,300 Power Buyer LLC, 2nd Lien Term Loan, 8.25%, 11/06/20 275 262,798 Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 997 905,197 Seventy Seven Operating LLC, Term Loan B,			370	373,403	
4,805,015 Oil, Gas & Consumable Fuels 0.8% CITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18 304 304,387 Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 514 257,304 EP Energy LL.C/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 752 677,755 Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 111 30,763 Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 645 606,300 Power Buyer LLC, 2nd Lien Term Loan, 8.25%, 11/06/20 275 262,798 Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 997 905,197 Seventy Seven Operating LLC, Term Loan B,			824	769,586	
Oil, Gas & Consumable Fuels 0.8% CITGO Holding, Inc., 2015 Term Loan B, 0.50%, 5/12/18 304 304,387 Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 514 257,304 EP Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 752 677,755 Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 111 30,763 Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 645 606,300 Power Buyer LLC, 2nd Lien Term Loan, 8 275 262,798 Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 997 905,197 Seventy Seven Operating LLC, Term Loan B, 997 905,197			-	,	
Oil, Gas & Consumable Fuels 0.8% CITGO Holding, Inc., 2015 Term Loan B, 0.50%, 5/12/18 304 304,387 Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 514 257,304 EP Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 752 677,755 Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 111 30,763 Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 645 606,300 Power Buyer LLC, 2nd Lien Term Loan, 8 275 262,798 Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 997 905,197 Seventy Seven Operating LLC, Term Loan B, 997 905,197				4.805.015	
2.50%, 5/12/18 304 304,387 Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 EP Energy LLC/Everest Acquisition Finance, Inc., Term Loan B3, 3.50%, 5/24/18 752 677,755 Dffshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 Power Buyer LLC, 2nd Lien Term Loan, 8.25%, 11/06/20 Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 Seventy Seven Operating LLC, Term Loan B,	Oil, Gas & Consumable Fuels 0.8%			,,,,,,,,,	
Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21 514 257,304 EP Energy LLC/Everest Acquisition Finance, Inc., 752 677,755 Ferm Loan B3, 3.50%, 5/24/18 752 677,755 Offshore Group Investment Ltd., Term Loan B, 111 30,763 Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 645 606,300 Power Buyer LLC, 2nd Lien Term Loan, 275 262,798 Samchully Midstream 3 LLC, Term Loan B, 997 905,197 Seventy Seven Operating LLC, Term Loan B, 997 905,197	CITGO Holding, Inc., 2015 Term Loan B,				
EP Energy LLC/Everest Acquisition Finance, Inc., Ferm Loan B3, 3.50%, 5/24/18 Form Loan B3, 3.50%, 5/24/18 Form Loan B3, 3.50%, 5/24/18 Form Loan B4, 3.50%, 5/24/18 Form Loan B5, 5.75%, 3/28/19 Form Loan B1, 6.75%, 12/19/20 Form Loan B1, 6.75%, 12/19/20 Form Buyer LLC, 2nd Lien Term Loan, Form Loan B1, 6.75%, 12/19/20 Form Buyer LLC, 2nd Lien Term Loan, Form Loan B4, 5.75%, 10/20/21 Form Loan B5, 5.75%, 10/20/21 Form Loan B6, 5.75%, 10/20/21 Form Loan B7, 5.75%, 10/20/20 Form Loan B7, 5.75%, 10/20/20 Form Loan B7, 5.75%, 10/20/20 Form Loan	9.50%, 5/12/18		304	304,387	
Ferm Loan B3, 3.50%, 5/24/18 752 677,755 Offshore Group Investment Ltd., Term Loan B, 111 30,763 5.75%, 3/28/19 111 30,763 Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 645 606,300 Power Buyer LLC, 2nd Lien Term Loan, 275 262,798 Samchully Midstream 3 LLC, Term Loan B, 997 905,197 Seventy Seven Operating LLC, Term Loan B, 997 905,197	Drillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21		514	257,304	
Offshore Group Investment Ltd., Term Loan B, 5.75%, 3/28/19 111 30,763 Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 645 606,300 Power Buyer LLC, 2nd Lien Term Loan, 3.25%, 11/06/20 275 262,798 Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 997 905,197 Seventy Seven Operating LLC, Term Loan B,					
5.75%, 3/28/19 2nda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 2nda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 2nda Patriot LLC, 2nd Lien Term Loan, 3.25%, 11/06/20 2nda Patriot LLC, 2nd Lien Term Loan, 3.25%, 11/06/20 2nda Patriot LLC, 2nd Lien Term Loan, 3.25%, 11/06/20 2nda Patriot LLC, 2nd Lien Term Loan, 3.25%, 11/06/20 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21 2nda Patriot LLC, 2nd Lien Term Loan B, 5.75%, 10/20/21			752	677,755	
Panda Patriot LLC, Term Loan B1, 6.75%, 12/19/20 645 606,300 Power Buyer LLC, 2nd Lien Term Loan, 3.25%, 11/06/20 275 262,798 Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 997 905,197 Seventy Seven Operating LLC, Term Loan B,			111	20.762	
Power Buyer LLC, 2nd Lien Term Loan, 3.25%, 11/06/20 Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 Seventy Seven Operating LLC, Term Loan B,				· · · · · · · · · · · · · · · · · · ·	
3.25%, 11/06/20 275 262,798 Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 997 905,197 Seventy Seven Operating LLC, Term Loan B,			073	000,300	
Samchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21 997 905,197 Seventy Seven Operating LLC, Term Loan B,	8.25%, 11/06/20		275	262.798	
5.75%, 10/20/21 997 905,197 Seventy Seven Operating LLC, Term Loan B,	Samchully Midstream 3 LLC, Term Loan B,				
	5.75%, 10/20/21		997	905,197	
3.75%, 6/25/21					
	3.75%, 6/25/21		104	80,782	

Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21	454	381,570
Southcross Holdings Borrower LP, Term Loan B,		
6.00%, 8/04/21	365	251,195
Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22	728	731,064
WTG Holdings III Corp., 1st Lien Term Loan,		
4.75%, 1/15/21	295	291,434
		4,780,549
Personal Products 0.1%		
D 1 D 1 T D 2 D 2 D 2 D 2 D 2 D 2 D 2 D 2 D 2 D		
Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21	550	547,250
Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 Pharmaceuticals 1.9%	550	547,250
· ·	550 782	547,250 747,835
Pharmaceuticals 1.9%		,

BLACKROCK LIMITED DURATION INCOME TRUST

BlackRock Limited Duration Income Trust (BLW)

	Par	
Floating Rate Loan Interests (c)	(000)	Value
Pharmaceuticals (continued)		
Endo Luxembourg Finance Co. I Sarl, 2015 Term Loan B, 3.75%, 9/26/22	USD 1,405	\$ 1,380,412
Grifols Worldwide Operations USA, Inc.,	1.605	1 (10 540
Term Loan B, 3.23%, 2/27/21 Horizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 5/07/21	1,625 159	1,610,549 139,841
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22	2,011	1,955,815
JLL/Delta Dutch Newco BV, 2014 Incremental	2,011	1,755,015
Term Loan, 4.25%, 3/11/21	1,167	1,128,393
Mallinckrodt International Finance SA, Term Loan B, 3.25%, 3/19/21	354	338,848
Valeant Pharmaceuticals International, Inc.:		
Series C2 Term Loan B, 3.75%, 12/11/19	478	449,904
Series E Term Loan B, 3.75%, 8/05/20	721	677,440
Term Loan B F1, 4.00%, 4/01/22	2,765	2,606,815
		11,721,852
Professional Services 1.2%		11,721,032
Acosta Holdco, Inc., 2015 Term Loan,		
4.25%, 9/26/21	499	476,717
Advantage Sales & Marketing, Inc.: 2014 1st Lien Term Loan,		
4.25%, 7/23/21	600	579,648
2014 2nd Lien Term Loan,	000	273,010
7.50%, 7/25/22	605	550,248
Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18	1,052	1,039,706
ON Assignment, Inc., 2015 Term Loan, 3.75%, 6/05/22	652	650,175
SIRVA Worldwide, Inc., Term Loan,		
7.50%, 3/27/19	1,016	977,482
Sterling Infosystems, Inc., 1st Lien Term Loan B, 4.50%, 6/20/22 TransUnion LLC, Term Loan B2, 3.50%, 4/09/21	700 1,556	693,441 1,515,058
Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19	702	685,763
,		332,132
		7,168,238
	Par	
Floating Rate Loan Interests (c)	(000)	Value
Real Estate Investment Trusts (REITs) 0.0%	LICD 254	¢ 224.640
Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22 Real Estate Management & Development 0.5%	USD 254	\$ 234,649
CityCenter Holdings LLC, Term Loan B,		
4.25%, 10/16/20	941	934,266
DTZ US Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21	1,012	993,479
Realogy Corp.:		
Extended Letter of Credit, 2.22%, 10/10/16	47	46,149
Term Loan B, 3.75%, 3/05/20	1,151	1,145,209
		3,119,103
Road & Rail 0.4%	1 107	1 170 721
Hertz Corp., Term Loan B2, 3.00%, 3/11/18 Road Infrastructure Investment LLC:	1,197	1,179,731
1st Lien Term Loan, 4.25%, 3/31/21	492	477,580
2nd Lien Term Loan, 7.75%, 9/30/21	675	641,250
		,
Somiconductors & Somiconductor Equipment 120/		2,298,561
Semiconductors & Semiconductor Equipment Avago Technologies Cayman Ltd., Term Loan B:		
2015, 1.00%, 11/06/22	3,365	3,328,826
3.75%, 5/06/21	1,496	1,493,646

Freescale Semiconductor, Inc.:		
Term Loan B4, 4.25%, 2/28/20	711	709,203
Term Loan B5, 5.00%, 1/15/21	372	371,968
NXP BV, 2015 Term Loan B, 1.00%, 10/30/20	1,704	1,692,865
		7,596,508
Software 1.2%		
GCA Services Group, Inc.:		
2nd Lien Term Loan, 9.25%, 10/22/20	310	303,800
Term Loan B, 4.25%, 11/01/19	253	251,945
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20	865	823,611
Informatica Corp., Term Loan, 4.50%, 8/05/22	900	873,801
IQOR US, Inc., Term Loan B, 6.00%, 4/01/21	517	407,750

BLACKROCK LIMITED DURATION INCOME TRUST

BlackRock Limited Duration Income Trust (BLW)

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Software (continued)			
Kronos, Inc.:	an	//=	0 (52.204
2nd Lien Term Loan, 9.75%, 4/30/20	USD	667	\$ 673,201
initial Incremental Term Loan,		500	102.225
4.50%, 10/30/19		500	496,665
Mitchell International, Inc.:		£1.7	604.006
st Lien Term Loan, 4.50%, 10/12/20		615	601,886
2nd Lien Term Loan, 8.50%, 10/11/21		600	587,250
Sophia LP, 2015 Term Loan B, 4.75%, 9/30/22		360	356,342
SS&C Technologies, Inc.:			
2015 Term Loan B1, 3.75%, 7/08/22		1,575	1,567,819
2015 Term Loan B2, 3.75%, 7/08/22		237	235,626
Tibco Software, Inc., Term Loan B, 6.50%, 12/04/20		64	58,641
			7,238,337
Specialty Retail 0.8%			
Michaels Stores, Inc.:			
Incremental 2014 Term Loan B2,		_	
4.00%, 1/28/20		688	681,648
Term Loan B, 3.75%, 1/28/20		598	592,265
Party City Holdings, Inc., 2015 Term Loan B,			
4.25%, 8/19/22		1,220	1,189,805
Petco Animal Supplies, Inc., Term Loan, 4.00%, 11/24/17		881	878,873
PetSmart, Inc., Term Loan B, 4.25%, 3/11/22		1,377	1,350,889
			4,693,480
Technology Hardware, Storage & Peripherals 0.2%			
Dell International LLC, Term Loan B2, 1.00%, 4/29/20		997	991,618
Textiles, Apparel & Luxury Goods 0.1%			
Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18		630	583,097
Thrifts & Mortgage Finance 0.1%			
IG Investment Holdings LLC, Term Loan B,			
5.00%, 10/29/21		846	841,582
Frading Companies & Distributors 0.2%			
HD Supply, Inc., 2015 Term Loan B,			
3.75%, 8/13/21		1,300	1,285,700
Fransportation 0.1%		,	,,.
Gruden Acquisition, Inc., 1st Lien Term Loan,			
5.75%, 8/18/22		500	481,875
517576, 67 16722		Par	101,070
Floating Rate Loan Interests (c)		(000)	Value
Γransportation Infrastructure 0.1%		(000)	,
Penn Products Terminals LLC, Term Loan B, 4.75%, 4/13/22	USD	550	\$ 508,750
Wireless Telecommunication Services 0.5%	CGD	550	Ψ 500,750
Lightsquared LP, Term Loan B, 0.00%, 1/01/16		382	591,547
LTS Buyer LLC, 1st Lien Term Loan,		302	371,317
4.00%, 4/13/20		1,515	1,485,292
Γ-Mobile USA, Inc., Term Loan B,		1,515	1,+03,474
3.50%, 10/30/22		955	955,449
			3,032,288
Total Floating Rate Loan Interests 34.2%			209,895,195
Foreign Agency Obligations			
Cyprus Government International Bond,			
4.63%, 2/03/20 (d)	EUR	2,600	2,956,243
Iceland Government International Bond:			, ,
1.88%, 6/16/16	USD	187	190,735
			,

5.88%, 5/11/22	3,030	3,453,209
Portugal Government International Bond, 5.13%, 10/15/24 (d)	4,680	4,810,947
Total Foreign Agency Obligations 1.9%		11,411,134
Non-Agency Mortgage-Backed Securities		
Collateralized Mortgage Obligations 2.2%		
Countrywide Alternative Loan Trust,		
Series 2005-54CB, Class 3A4,		
5.50%, 11/25/35	4,061	3,849,544
Countrywide Home Loan Mortgage		
Pass-Through Trust:		
Series 2005-17, Class 1A6,		
5.50%, 9/25/35	880	866,316
Series 2006-17, Class A2,		
6.00%, 12/25/36	2,130	1,958,157
Series 2007-HY5, Class 3A1,		
4.67%, 9/25/37 (c)	1,527	1,398,076
GSR Mortgage Loan Trust, Series 2005-AR5, Class 2A3, 2.76%, 10/25/35 (c)	1,434	1,270,132
Hilton USA Trust, Series 2013-HLT,		
Class EFX, 4.60%, 11/05/30 (c)(d)	4,162	4,178,481
		13,520,706

BLACKROCK LIMITED DURATION INCOME TRUST

BlackRock Limited Duration Income Trust (BLW)

		Par	
Non-Agency Mortgage-Backed Securities		(000)	Value
Commercial Mortgage-Backed Securities 11.3%			
Banc of America Commercial Mortgage Trust, Series 2007-4, Class A4,			
5.93%, 2/10/51 (c)	USD	1,492	\$ 1,569,388
Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P,	OSD	1,472	Ψ 1,505,500
Class C, 3.72%, 4/14/33 (c)(d)		5,310	5,215,939
Citigroup Commercial Mortgage Trust Series 2015-SSHP, Class D, 3.25%, 9/15/17 (c)(d)		2,825	2,775,317
Commercial Mortgage Pass- Through		_,	_,,,,,,,,,,
Certificates (c)(d):			
Series 2013-LC13, Class D, 5.21%, 8/10/46		3,530	3,380,965
Series 2014-KYO, Class F, 3.70%, 6/11/27		1,355	1,338,177
Commercial Mortgage Pass- Through			
Certificates (c)(d) (continued):			
Series 2014-PAT, Class E, 3.35%, 8/13/27		1,000	989,413
Series 2014-PAT, Class F, 2.64%, 8/13/27		2,000	1,915,053
Commercial Mortgage Trust:		4.440	4 424 420
Series 2013-LC6, Class B, 3.74%, 1/10/46		1,110	1,134,439
Series 2013-LC6, Class D, 4.43%, 1/10/46 (c)(d)		1,330	1,252,889
Series 2015-3BP, Class A, 3.18%, 2/10/35 (d) Series 2015-CR22, Class B, 3.93%, 3/10/48		5,930 5,000	5,867,688 5,029,104
Core Industrial Trust, Series 2015- TEXW, Class D, 3.98%, 2/10/34 (c)(d)		3,615	3,555,593
Credit Suisse Commercial Mortgage Trust, Series 2006-C5, Class AM, 5.34%, 12/15/39		1,850	1,909,368
Credit Suisse Mortgage Capital Certificates (c):		1,030	1,707,500
Series 2007-C2, Class A2, 5.45%, 1/15/49		5	5,002
Series 2007-C5, Class AAB, 5.62%, 9/15/40		529	540,475
CSAIL Commercial Mortgage Trust, Series 2015-C1, Class B, 4.04%, 4/15/50		890	903,295
GAHR Commericial Mortgage Trust,			·
Series 2015-NRF (c)(d):			
Class DFX, 3.49%, 12/15/19		4,830	4,680,945
Class DFX, 3.49%, 12/15/19 Class GFX, 3.49%, 12/15/19		4,830 2,500	4,680,945 2,296,001
Class GFX, 3.49%, 12/15/19		2,500 Par	2,296,001
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities		2,500	, ,
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued)	Hab	2,500 Par (000)	2,296,001 Value
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d)	USD	2,500 Par (000)	2,296,001 Value \$ 1,132,131
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c)	USD	2,500 Par (000) 1,140 1,610	2,296,001 Value \$ 1,132,131 1,632,966
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d)	USD	2,500 Par (000) 1,140 1,610 1,995	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d)	USD	2,500 Par (000) 1,140 1,610	2,296,001 Value \$ 1,132,131 1,632,966
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.:	USD	2,500 Par (000) 1,140 1,610 1,995 1,400	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41	USD	2,500 Par (000) 1,140 1,610 1,995	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4,	USD	2,500 Par (000) 1,140 1,610 1,995 1,400	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41	USD	2,500 Par (000) 1,140 1,610 1,995 1,400	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c)	USD	2,500 Par (000) 1,140 1,610 1,995 1,400	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA,	USD	2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA, 2.02%, 12/15/47 (c)	USD	2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127 14,362	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779 1,118,866
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA, 2.02%, 12/15/47 (c) JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47	USD	2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127 14,362 1,979 2,500	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779 1,118,866 2,036,424 2,585,958
Class GFX, 3.49%, 12/15/19 Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA, 2.02%, 12/15/47 (c) JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47 LB-UBS Commercial Mortgage Trust (c): Series 2007-C2, Class AM, 5.49%, 2/15/40 Series 2007-C6, Class A4, 5.86%, 7/15/40	USD	2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127 14,362 1,979 2,500 3,719	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779 1,118,866 2,036,424 2,585,958 3,841,590
Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA, 2.02%, 12/15/47 (c) JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47 LB-UBS Commercial Mortgage Trust (c): Series 2007-C2, Class AM, 5.49%, 2/15/40 Series 2007-C6, Class A4, 5.86%, 7/15/40 Merrill Lynch Mortgage Trust, Series 2007-C1, Class A1A, 6.03%, 6/12/50 (c)		2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127 14,362 1,979 2,500 3,719 1,376	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779 1,118,866 2,036,424 2,585,958 3,841,590 1,423,376
Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA, 2.02%, 12/15/47 (c) JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47 LB-UBS Commercial Mortgage Trust (c): Series 2007-C2, Class AM, 5.49%, 2/15/40 Series 2007-C6, Class A4, 5.86%, 7/15/40 Merrill Lynch Mortgage Trust, Series 2007-C1, Class A1A, 6.03%, 6/12/50 (c) Talisman Finance PLC, Series 6, Class A, 0.13%, 10/22/16 (c)	EUR	2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127 14,362 1,979 2,500 3,719 1,376 37	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779 1,118,866 2,036,424 2,585,958 3,841,590 1,423,376 39,181
Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA, 2.02%, 12/15/47 (c) JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47 LB-UBS Commercial Mortgage Trust (c): Series 2007-C2, Class AM, 5.49%, 2/15/40 Series 2007-C6, Class A4, 5.86%, 7/15/40 Merrill Lynch Mortgage Trust, Series 2007-C1, Class A1A, 6.03%, 6/12/50 (c) Talisman Finance PLC, Series 6, Class A, 0.13%, 10/22/16 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007- C33, Class A4, 6.15%, 2/15/51 (c)		2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127 14,362 1,979 2,500 3,719 1,376	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779 1,118,866 2,036,424 2,585,958 3,841,590 1,423,376
Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA, 2.02%, 12/15/47 (c) JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47 LB-UBS Commercial Mortgage Trust (c): Series 2007-C2, Class AM, 5.49%, 2/15/40 Series 2007-C6, Class A4, 5.86%, 7/15/40 Merrill Lynch Mortgage Trust, Series 2007-C1, Class A1A, 6.03%, 6/12/50 (c) Talisman Finance PLC, Series 6, Class A, 0.13%, 10/22/16 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007- C33, Class A4, 6.15%, 2/15/51 (c) WF-RBS Commercial Mortgage Trust:	EUR	2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127 14,362 1,979 2,500 3,719 1,376 37 1,926	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779 1,118,866 2,036,424 2,585,958 3,841,590 1,423,376 39,181 1,999,773
Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA, 2.02%, 12/15/47 (c) JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47 LB-UBS Commercial Mortgage Trust (c): Series 2007-C2, Class AM, 5.49%, 2/15/40 Series 2007-C6, Class A4, 5.86%, 7/15/40 Merrill Lynch Mortgage Trust, Series 2007-C1, Class A1A, 6.03%, 6/12/50 (c) Talisman Finance PLC, Series 6, Class A, 0.13%, 10/22/16 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007- C33, Class A4, 6.15%, 2/15/51 (c) WF-RBS Commercial Mortgage Trust: Series 2012-C8, Class B, 4.31%, 8/15/45	EUR	2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127 14,362 1,979 2,500 3,719 1,376 37 1,926 1,085	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779 1,118,866 2,036,424 2,585,958 3,841,590 1,423,376 39,181 1,999,773 1,135,087
Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA, 2.02%, 12/15/47 (c) JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47 LB-UBS Commercial Mortgage Trust (c): Series 2007-C2, Class AM, 5.49%, 2/15/40 Series 2007-C6, Class A4, 5.86%, 7/15/40 Merrill Lynch Mortgage Trust, Series 2007-C1, Class A1A, 6.03%, 6/12/50 (c) Talisman Finance PLC, Series 6, Class A, 0.13%, 10/22/16 (c) Wachovia Bank Commercial Mortgage Trust: Series 2012-C8, Class B, 4.31%, 8/15/45 Series 2012-C8, Class C, 5.04%, 8/15/45 (c)	EUR	2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127 14,362 1,979 2,500 3,719 1,376 37 1,926	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779 1,118,866 2,036,424 2,585,958 3,841,590 1,423,376 39,181 1,999,773
Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA, 2.02%, 12/15/47 (c) JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47 LB-UBS Commercial Mortgage Trust (c): Series 2007-C2, Class AM, 5.49%, 2/15/40 Series 2007-C6, Class A4, 5.86%, 7/15/40 Merrill Lynch Mortgage Trust, Series 2007-C1, Class A1A, 6.03%, 6/12/50 (c) Talisman Finance PLC, Series 6, Class A, 0.13%, 10/22/16 (c) Wachovia Bank Commercial Mortgage Trust: Series 2012-C8, Class B, 4.31%, 8/15/45 Series 2012-C8, Class C, 5.04%, 8/15/45 (c) Series 2012-C8, Class C, 5.04%, 8/15/45 (c) Series 2014-C20, Class XA,	EUR	2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127 14,362 1,979 2,500 3,719 1,376 37 1,926 1,085 1,395	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779 1,118,866 2,036,424 2,585,958 3,841,590 1,423,376 39,181 1,999,773 1,135,087 1,466,054
Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA, 2.02%, 12/15/47 (c) JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47 LB-UBS Commercial Mortgage Trust (c): Series 2007-C2, Class AM, 5.49%, 2/15/40 Series 2007-C6, Class A4, 5.86%, 7/15/40 Merrill Lynch Mortgage Trust, Series 2007-C1, Class A1A, 6.03%, 6/12/50 (c) Talisman Finance PLC, Series 6, Class A, 0.13%, 10/22/16 (c) Wachovia Bank Commercial Mortgage Trust; Series 2007- C33, Class A4, 6.15%, 2/15/51 (c) WF-RBS Commercial Mortgage Trust: Series 2012-C8, Class B, 4.31%, 8/15/45 Series 2012-C8, Class C, 5.04%, 8/15/45 (c)	EUR	2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127 14,362 1,979 2,500 3,719 1,376 37 1,926 1,085	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779 1,118,866 2,036,424 2,585,958 3,841,590 1,423,376 39,181 1,999,773 1,135,087
Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued) Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d) Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c) GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d) JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d) JPMorgan Chase Commercial Mortgage Securities Corp.: Series 2004-LN2, Class A2, 5.12%, 7/15/41 Series 2007-CB19, Class A4, 5.88%, 2/12/49 (c) Series 2012-LC9, Class XA, 2.02%, 12/15/47 (c) JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47 LB-UBS Commercial Mortgage Trust (c): Series 2007-C2, Class AM, 5.49%, 2/15/40 Series 2007-C6, Class A4, 5.86%, 7/15/40 Merrill Lynch Mortgage Trust, Series 2007-C1, Class A1A, 6.03%, 6/12/50 (c) Talisman Finance PLC, Series 6, Class A, 0.13%, 10/22/16 (c) Wachovia Bank Commercial Mortgage Trust: Series 2012-C8, Class B, 4.31%, 8/15/45 Series 2012-C8, Class C, 5.04%, 8/15/45 (c) Series 2012-C8, Class C, 5.04%, 8/15/45 (c) Series 2014-C20, Class XA,	EUR	2,500 Par (000) 1,140 1,610 1,995 1,400 71 2,127 14,362 1,979 2,500 3,719 1,376 37 1,926 1,085 1,395	2,296,001 Value \$ 1,132,131 1,632,966 2,003,139 1,345,520 70,888 2,210,779 1,118,866 2,036,424 2,585,958 3,841,590 1,423,376 39,181 1,999,773 1,135,087 1,466,054

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

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Schedule of Investments (continued)	BlackRock Limited Duration Income Trust (BL			
	Par			
Non-Agency Mortgage-Backed Securities		(000)	Value	
Interest Only Commercial Mortgage-Backed Securities 0.2%		Ì	, aruc	
Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 1.03%, 7/10/48 (c)	USD	16,230	\$ 852,797	
Cotal Non-Agency Mortgage-Backed Securities 13.7%			83,746,301	
	В	eneficial		
		Interest		
Other Interests (k)		(000)		
Auto Components 0.0%				
Lear Corp. Escrow, 0.00%		1,000	8,750	
Construction Materials 0.0% USI Senior Holdings, 0.00%		6	135,533	
Total Other Interests 0.0%		U	144,283	
Preferred Securities		Par		
Capital Trusts		(000)		
Banks 0.9% Bank of America Corp., Series AA,				
.10% (c)(e)(i)		1,241	1,247,981	
Citigroup, Inc., 5.95% (c)(e)(i)		1,370	1,347,737	
Wells Fargo & Co., Series S, 5.90% (c)(e)(i)		3,000	3,056,250	
Capital Markets 0.7%			5,651,968	
Credit Suisse Group AG, 6.25% (c)(d)(e)(i)		1,445	1,440,376	
Morgan Stanley, Series H, 5.45% (c)(e)(i)		1,426	1,404,610	
State Street Corp., Series F, 5.25% (c)(e)(i)		1,625	1,633,044	
Consumer Finance 0.5%			4,478,030	
Capital One Financial Corp., Series E, 5.55% (c)(e)(i) Diversified Financial Services 4.4%		3,000	3,022,500	
Bank of America Corp., Series U, 5.20% (c)(e)(i)		1,250	1,169,525	
Bank of America Corp., Series X, 6.25% (c)(e)(i) Citigroup, Inc., 5.90% (c)(e)(i)		1,929	1,957,356	
Citigroup, Inc., 3.90% (c)(e)(i)		5,000 1,575	4,931,250 1,599,609	
Singroup, me., Genes K, 0.15 % (e)(i)		Par	1,577,007	
Capital Trusts		(000)	Value	
Diversified Financial Services (continued) Goldman Sachs Group, Inc., Series M,				
.38% (c)(e)(i)	USD	1,730	\$ 1,727,838	
PMorgan Chase & Co., Series U, 6.13% (c)(e)(i)		6,690	6,764,794	
PMorgan Chase & Co., Series V, 5.00% (c)(e)(i)		3,000	2,880,000	
Macquarie Bank Ltd., 10.25%, 6/20/57 (c)		1,450	1,562,018	
Societe Generale SA, 6.00% (c)(d)(e)(i)		4,825	4,561,536	

Insurance 2.4%

27,153,926

2,768,750

2,500

Hartford Financial Services Group, Inc.,		
8.13%, 6/15/68 (c)(e)		
Liberty Mutual Group, Inc., 7.00%, 3/07/67 (c)(d)(e)	1,575	1,496,250
Liberty Mutual Group, Inc., 7.80%, 3/07/87 (d)(e)	1,500	1,755,000
MetLife, Inc., 5.25% (c)(e)(i)	1,600	1,610,000
Prudential Financial, Inc., 5.63%, 6/15/43 (c)(e)	3,250	3,380,000
Voya Financial, Inc., 5.65%, 5/15/53 (c)(e)	3,500	3,526,250
• • • • • • • • • • • • • • • • • • • •		
		14,536,250
Total Capital Trusts 8.9%		54,842,674
Total Capital Trusts 6.7 %		34,042,074
Preferred Stocks	Shares	
Capital Markets 1.5%		
CF-B L2 (D) LLC, 0.00%	116,870	119,009
Goldman Sachs Group, Inc., Series J, 5.50% (c)(i)	202,526	5,105,680
Morgan Stanley, 6.88% (c)(i)	120,000	3,314,400
SCE Trust III, 5.75% (c)(i)	21,200	592,116
		·
		9,131,205
Consumer Finance 0.0%		7,131,203
Ally Financial, Inc., Series A, 8.50% (c)(i)	3,610	93,138
Total Preferred Stocks 1.5%	5,010	9,224,343
Total Freiencu Stocks 1.5 //		9,224,343
Trust Preferred 0.4%		
Trist Preferren 11.4%		

BLACKROCK LIMITED DURATION INCOME TRUST

Diversified Financial Services 0.4% GMAC Capital Trust I, Series 2, 8.13%, 2/15/40 Total Preferred Securities 10.8%

NOVEMBER 30, 2015

105,753

2,687,155 66,754,172

BlackRock Limited Duration Income Trust (BLW)

		Par	
U.S. Government Sponsored Agency Securities		(000)	Value
Interest Only Collateralized Mortgage Obligations 0.8%			
Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.19%, 12/25/17 (c)	USD	15,601	\$ 883,611
Freddie Mac Mortgage-Backed Securities, Class X1 (c): Series K042, 1.19%, 12/25/24		34,985	2,709,489
Series K707, 1.68%, 12/25/18		41,735	1,675,429
56.160 11.00, 1100 %, 12.20 120		11,700	1,070,129
Mortgage-Backed Securities 0.6%			5,268,529
Fannie Mae Mortgage-Backed Securities,			
5.00%, 7/1/20 - 8/1/23		3,330	3,497,160
Total U.S. Government Sponsored Agency Securities 1.4%			8,765,689
Warrants 0.0%		Shares	
Software 0.0%	22/10 Striles		
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/2. Price \$42.27), 0.00% (a)	22/19, Sinke	3,100	20,911
		*7	
Total Long-Term Investments		V	alue
Total Long-Term investments			
(Cost \$866,114,034) 136.7%		\$ 83	9,015,258
(Cost \$600,117,037) 130.7 //		φ συ	9,013,238
Short-Term Securities	Shares		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.14% (l)(m)	15,973,696	1	5,973,696
Total Short-Term Securities			
(Cost \$15,973,696) 2.6%		1	5,973,696
Options Purchased			
(Cost \$87,816) 0.0%			25,085
			25,085
Total Investments Before Options Written		85	25,085 5,014,039
Total Investments Before Options Written (Cost \$882,175,546*) 139.3% Options Written		85	ŕ
Total Investments Before Options Written (Cost \$882,175,546*) 139.3% Options Written (Premiums Received \$33,890) (0.0)%		85	ŕ
Total Investments Before Options Written (Cost \$882,175,546*) 139.3% Options Written (Premiums Received \$33,890) (0.0)%		85	5,014,039
Total Investments Before Options Written (Cost \$882,175,546*) 139.3% Options Written (Premiums Received \$33,890) (0.0)% Total Investments, Net of Options Written			5,014,039 (12,220)
Total Investments Before Options Written (Cost \$882,175,546*) 139.3% Options Written (Premiums Received \$33,890) (0.0)%		85	5,014,039

^{*} As of November 30, 2015, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

Tax cost	\$ 884,510,020
Gross unrealized appreciation	\$ 10,247,231
Gross unraglized depreciation	(30 7/3 212)

Net unrealized depreciation

Notes to Schedule of Investments (a) Non-income producing security. (b) Issuer filed for bankruptcy and/or is in default of interest payments. (c) Variable rate security. Rate shown is as of period end. (d) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors. (e) All or a portion of security has been pledged as collateral in connection with outstanding reverse repurchase agreements. (f) Represents a payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates. (g) Zero-coupon bond. (h) Convertible security. (i) Security is perpetual in nature and has no stated maturity date. (j) When-issued security. (k) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.

(1) During the period ended November 30, 2015, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the Investment

Company Act of 1940, as amended, were as follows:

NOVEMBER 30, 2015

\$ (29,495,981)

BlackRock Limited Duration Income Trust (BLW)

Net

	Shares Held at		Shares Held at	
Affiliate	August 31, 2015	Activity	November 30, 2015	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	5,757,976	10,215,720	15,973,696	\$ 2,887

(m) Represents the current yield as of period end. Reverse Repurchase Agreements

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest
Barclays Capital, Inc.	0.35%	2/28/14	Open	\$ 3,202,000	\$ 3,222,101
Barclays Capital, Inc.	0.60%	5/18/14	Open	1,244,000	1,255,445
Barclays Capital, Inc.	0.60%	7/02/14	Open	1,288,000	1,298,803
UBS Securities LLC	0.48%	9/22/14	Open	2,610,000	2,625,103
UBS Securities LLC	0.50%	9/22/14	Open	4,400,000	4,426,522
UBS Securities LLC	0.50%	9/22/14	Open	4,071,094	4,095,633
UBS Securities LLC	0.40%	12/18/14	Open	2,857,500	2,868,549
UBS Securities LLC	0.50%	12/18/14	Open	1,234,955	1,240,924
Credit Suisse Securities (USA) LLC	0.45%	12/19/14	Open	1,309,000	1,315,254
Credit Suisse Securities (USA) LLC	0.45%	12/19/14	Open	5,929,000	5,957,327
Deutsche Bank Securities, Inc.	0.60%	1/13/15	Open	1,523,000	1,531,173
HSBC Securities (USA), Inc.	0.40%	3/19/15	Open	1,467,857	1,472,049
HSBC Securities (USA), Inc.	0.40%	3/19/15	Open	3,445,714	3,455,554
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,246,000	1,251,192
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	941,000	944,921
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,541,000	1,547,421
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,082,000	1,086,508
HSBC Securities (USA), Inc.	0.40%	3/25/15	Open	818,594	820,877
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	525,000	526,965
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	2,478,000	2,487,275
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	3,487,000	3,500,052
HSBC Securities (USA), Inc.	0.55%	3/31/15	Open	2,857,000	2,867,694
Deutsche Bank Securities, Inc.	0.70%	4/17/15	Open	1,750,000	1,757,758
Deutsche Bank Securities, Inc.	0.70%	4/22/15	Open	1,095,000	1,099,748
Deutsche Bank Securities, Inc.	0.65%	4/23/15	Open	2,148,000	2,156,610
Deutsche Bank Securities, Inc.	0.70%	4/23/15	Open	1,489,000	1,495,428
BNP Paribas Securities Corp.	0.71%	4/28/15	Open	1,315,000	1,319,756
Deutsche Bank Securities, Inc.	0.60%	5/06/15	Open	678,283	680,645
Deutsche Bank Securities, Inc.	0.60%	5/06/15	Open	1,392,000	1,396,849
Credit Suisse Securities (USA) LLC	0.45%	5/14/15	Open	907,156	909,689
Deutsche Bank Securities, Inc.	0.70%	5/21/15	Open	2,696,000	2,706,170
Deutsche Bank Securities, Inc.	0.70%	5/21/15	Open	1,443,000	1,448,443
HSBC Securities (USA), Inc.	0.40%	5/21/15	Open	2,815,625	2,821,694

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

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BlackRock Limited Duration Income Trust (BLW)

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date ¹	Face Value	Interest
HSBC Securities (USA), Inc.	0.60%	5/21/15	Open	\$ 6,447,488	\$ 6,468,334
Deutsche Bank Securities, Inc.	0.75%	6/01/15	Open	1,446,000	1,451,513
BNP Paribas Securities Corp.	0.42%	6/12/15	Open	707,000	708,486
Deutsche Bank Securities, Inc.	0.60%	7/01/15	Open	2,764,000	2,771,048
Deutsche Bank Securities, Inc.	0.70%	7/01/15	Open	1,342,000	1,345,992
BNP Paribas Securities Corp.	0.42%	7/09/15	Open	4,110,000	4,116,412
Credit Suisse Securities (USA) LLC	0.45%	7/23/15	Open	1,477,500	1,479,651
Credit Suisse Securities (USA) LLC	(0.25)%	9/09/15	Open	171,000	170,903
Deutsche Bank Securities, Inc.	0.75%	9/09/15	Open	834,000	835,425
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	444,000	444,708
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	301,000	301,480
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	693,000	694,105
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	844,000	845,346
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	435,000	435,694
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	337,000	337,537
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	618,000	618,985
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	730,000	731,164
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,405,000	1,406,920
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	358,000	358,489
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	512,000	512,700
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	127,000	127,174
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,590,000	1,592,173
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	989,000	990,352
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	135,000	135,184
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	636,000	636,869
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	648,000	648,886
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,961,000	1,963,680
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	495,000	495,676
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,609,000	1,611,199
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	453,000	453,619
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	403,000	403,551
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	300,000	300,410
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,384,000	1,385,891
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	907,000	908,240
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	684,000	684,935
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,045,000	1,046,428
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	893,000	894,220
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,135,000	1,136,551
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	562,000	562,768
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,302,000	1,303,779
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	884,000	885,208
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,061,000	1,062,450
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	527,000	527,720
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,561,000	1,563,133
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	455,000	455,622
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	697,000	697,953
RBC Capital Markets LLC	(1.00)%	9/09/15	Open	225,000	224,487
RBC Capital Markets LLC	0.39%	9/09/15	Open	384,000	384,341
RBC Capital Markets LLC	0.50%	9/09/15	Open	338,000	338,385
RBC Capital Markets LLC	0.50%	9/09/15	Open	100,000	100,114

BlackRock Limited Duration Income Trust (BLW)

Rent		Interest	Trade	Maturity	P. W.	Face Value Including Accrued
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RBC Capital Markets LLC 0.70% 9/09/15 Open 939,000 940,497 RBC Capital Markets LLC 0.70% 9/09/15 Open 1,198,000 1,199,910 RBC Capital Markets LLC 0.70% 9/09/15 Open 529,000 529,843 RBC Capital Markets LLC 0.75% 9/09/15 Open 302,000 302,516 UBS Securities LLC 0.55% 9/09/15 Open 682,290 683,145 UBS Securities LLC 0.55% 9/09/15 Open 650,228 651,042 UBS Securities LLC 0.55% 9/09/15 Open 463,961 464,542 UBS Securities LLC 0.55% 9/09/15 Open 599,569 600,320 UBS Securities LLC 0.55% 9/09/15 Open 340,783 341,209 UBS Securities LLC 0.55% 9/09/15 Open 620,078 620,854 UBS Securities LLC 0.55% 9/09/15 Open 455,000 455,570 UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958						432,738
RBC Capital Markets LLC 0.70% 9/09/15 Open 1,198,000 1,199,910 RBC Capital Markets LLC 0.70% 9/09/15 Open 529,000 529,843 RBC Capital Markets LLC 0.75% 9/09/15 Open 302,000 302,516 UBS Securities LLC 0.55% 9/09/15 Open 682,290 683,145 UBS Securities LLC 0.55% 9/09/15 Open 650,228 651,042 UBS Securities LLC 0.55% 9/09/15 Open 463,961 464,542 UBS Securities LLC 0.55% 9/09/15 Open 599,569 600,320 UBS Securities LLC 0.55% 9/09/15 Open 340,783 341,209 UBS Securities LLC 0.55% 9/09/15 Open 620,078 620,854 UBS Securities LLC 0.55% 9/09/15 Open 455,000 455,570 UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958		0.75%	9/09/15	Open	245,000	245,419
RBC Capital Markets LLC 0.70% 9/09/15 Open 529,000 529,843 RBC Capital Markets LLC 0.75% 9/09/15 Open 302,000 302,516 UBS Securities LLC 0.55% 9/09/15 Open 682,290 683,145 UBS Securities LLC 0.55% 9/09/15 Open 650,228 651,042 UBS Securities LLC 0.55% 9/09/15 Open 463,961 464,542 UBS Securities LLC 0.55% 9/09/15 Open 599,569 600,320 UBS Securities LLC 0.55% 9/09/15 Open 340,783 341,209 UBS Securities LLC 0.55% 9/09/15 Open 620,078 620,854 UBS Securities LLC 0.55% 9/09/15 Open 455,000 455,570 UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958			9/09/15			
RBC Capital Markets LLC 0.75% 9/09/15 Open 302,000 302,516 UBS Securities LLC 0.55% 9/09/15 Open 682,290 683,145 UBS Securities LLC 0.55% 9/09/15 Open 650,228 651,042 UBS Securities LLC 0.55% 9/09/15 Open 463,961 464,542 UBS Securities LLC 0.55% 9/09/15 Open 599,569 600,320 UBS Securities LLC 0.55% 9/09/15 Open 340,783 341,209 UBS Securities LLC 0.55% 9/09/15 Open 620,078 620,854 UBS Securities LLC 0.55% 9/09/15 Open 455,000 455,570 UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958				Open	1,198,000	
UBS Securities LLC 0.55% 9/09/15 Open 682,290 683,145 UBS Securities LLC 0.55% 9/09/15 Open 650,228 651,042 UBS Securities LLC 0.55% 9/09/15 Open 463,961 464,542 UBS Securities LLC 0.55% 9/09/15 Open 599,569 600,320 UBS Securities LLC 0.55% 9/09/15 Open 340,783 341,209 UBS Securities LLC 0.55% 9/09/15 Open 620,078 620,854 UBS Securities LLC 0.55% 9/09/15 Open 455,000 455,570 UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958		0.70%	9/09/15	Open		
UBS Securities LLC 0.55% 9/09/15 Open 650,228 651,042 UBS Securities LLC 0.55% 9/09/15 Open 463,961 464,542 UBS Securities LLC 0.55% 9/09/15 Open 599,569 600,320 UBS Securities LLC 0.55% 9/09/15 Open 340,783 341,209 UBS Securities LLC 0.55% 9/09/15 Open 620,078 620,854 UBS Securities LLC 0.55% 9/09/15 Open 455,000 455,570 UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958				Open		302,516
UBS Securities LLC 0.55% 9/09/15 Open 463,961 464,542 UBS Securities LLC 0.55% 9/09/15 Open 599,569 600,320 UBS Securities LLC 0.55% 9/09/15 Open 340,783 341,209 UBS Securities LLC 0.55% 9/09/15 Open 620,078 620,854 UBS Securities LLC 0.55% 9/09/15 Open 455,000 455,570 UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958	UBS Securities LLC	0.55%	9/09/15	Open	682,290	683,145
UBS Securities LLC 0.55% 9/09/15 Open 599,569 600,320 UBS Securities LLC 0.55% 9/09/15 Open 340,783 341,209 UBS Securities LLC 0.55% 9/09/15 Open 620,078 620,854 UBS Securities LLC 0.55% 9/09/15 Open 455,000 455,570 UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958	UBS Securities LLC	0.55%	9/09/15	Open	650,228	651,042
UBS Securities LLC 0.55% 9/09/15 Open 340,783 341,209 UBS Securities LLC 0.55% 9/09/15 Open 620,078 620,854 UBS Securities LLC 0.55% 9/09/15 Open 455,000 455,570 UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958	UBS Securities LLC					464,542
UBS Securities LLC 0.55% 9/09/15 Open 620,078 620,854 UBS Securities LLC 0.55% 9/09/15 Open 455,000 455,570 UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958	UBS Securities LLC	0.55%	9/09/15	Open	599,569	600,320
UBS Securities LLC 0.55% 9/09/15 Open 455,000 455,570 UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958	UBS Securities LLC	0.55%	9/09/15	Open	340,783	341,209
UBS Securities LLC 0.55% 9/09/15 Open 455,000 455,570 UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958	UBS Securities LLC	0.55%	9/09/15	Open	620,078	620,854
UBS Securities LLC 0.55% 9/09/15 Open 305,575 305,958	UBS Securities LLC	0.55%	9/09/15	Open		455,570
	UBS Securities LLC	0.55%	9/09/15	Open	305,575	305,958
	UBS Securities LLC	0.45%	9/09/15	Open	891,563	892,476

BlackRock Limited Duration Income Trust (BLW)

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date1	Face Value	Interest
UBS Securities LLC	0.55%	9/09/15	Open	\$ 2,042,500	\$ 2,045,059
UBS Securities LLC	0.55%	9/09/15	Open	2,097,765	2,100,393
UBS Securities LLC	0.55%	9/09/15	Open	2,034,531	2,037,080
UBS Securities LLC	0.55%	9/09/15	Open	971,919	973,136
UBS Securities LLC	0.55%	9/09/15	Open	1,516,775	1,518,675
UBS Securities LLC	0.60%	9/09/15	Open	742,219	743,233
UBS Securities LLC	0.60%	9/09/15	Open	1,078,313	1,079,786
UBS Securities LLC	0.60%	9/09/15	Open	549,763	550,514
UBS Securities LLC	0.65%	9/09/15	Open	1,056,248	1,057,811
UBS Securities LLC	0.65%	9/09/15	Open	730,800	731,882
UBS Securities LLC	0.65%	9/09/15	Open	706,849	707,895
BNP Paribas Securities Corp.	0.71%	9/10/15	Open	552,000	552,893
BNP Paribas Securities Corp.	0.71%	9/10/15	Open	850,000	851,375
BNP Paribas Securities Corp.	0.71%	9/10/15	Open	317,000	317,513
BNP Paribas Securities Corp.	0.71%	9/10/15	Open	751,000	752,215
Deutsche Bank Securities, Inc.	0.60%	9/10/15	Open	934,765	936,043
RBC Capital Markets LLC	0.39%	9/14/15	Open	2,112,000	2,113,762
RBC Capital Markets LLC	0.39%	9/14/15	Open	1,671,250	1,672,644
RBC Capital Markets LLC	0.39%	9/14/15	Open	1,429,575	1,430,768
RBC Capital Markets LLC	0.50%	9/14/15	Open	2,194,625	2,196,972
Deutsche Bank Securities, Inc.	0.75%	10/01/15	Open	625,000	625,781
RBC Capital Markets LLC	0.75%	10/01/15	Open	271,119	271,463
Deutsche Bank Securities, Inc.	0.75%	10/05/15	Open	73,000	73,087
RBC Capital Markets LLC	0.70%	10/08/15	Open	779,960	780,779
Deutsche Bank Securities, Inc.	0.70%	10/22/15	Open	572,000	572,445
RBC Capital Markets LLC	0.39%	10/22/15	Open	211,250	211,342
UBS Securities LLC	0.65%	10/22/15	Open	200,143	200,287
RBC Capital Markets LLC	0.39%	10/23/15	Open	1,186,000	1,186,450
RBC Capital Markets LLC	0.39%	10/23/15	Open	2,306,000	2,306,899
RBC Capital Markets LLC	0.39%	10/23/15	Open	1,711,000	1,711,649
RBC Capital Markets LLC	0.39%	10/23/15	Open	664,000	664,252
Deutsche Bank Securities, Inc.	0.60%	10/27/15	Open	554,000	554,323
Barclays Capital, Inc.	(3.75)%	10/29/15	Open	63,325	63,107
Citigroup Global Markets, Inc.	(5.50)%	10/29/15	Open	67,000	66,662
Deutsche Bank Securities, Inc.	0.60%	10/29/15	Open	610,245	610,570
Deutsche Bank Securities, Inc.	0.60%	10/29/15	Open	225,706	225,827
Deutsche Bank Securities, Inc.	(5.00)%	10/29/15	Open	41,875	41,683
RBC Capital Markets LLC	0.65%	10/29/15	Open	361,050	361,259
RBC Capital Markets LLC	0.65%	10/29/15	Open	235,755	235,891
UBS Securities LLC	0.55%	10/29/15	Open	422,119	422,325
RBC Capital Markets LLC	0.75%	10/29/15	Open	477,950	478,269
RBC Capital Markets LLC	0.75%	10/29/15	Open	220,000	220,147
RBC Capital Markets LLC	0.75%	10/30/15	Open	250,800	250,967
RBC Capital Markets LLC	0.75%	10/30/15	Open	195,130	195,260
RBC Capital Markets LLC	0.39%	10/30/15	Open	407,000	407,128
RBC Capital Markets LLC	0.39%	10/30/15	Open	619,000	619,194
RBC Capital Markets LLC	0.39%	10/30/15	Open	237,000	237,074
RBC Capital Markets LLC	0.39%	10/30/15	Open	337,000	337,106
RBC Capital Markets LLC	0.70%	10/30/15	Open	967,000	967,545
RBC Capital Markets LLC	0.70%	10/30/15	Open	775,000	775,437

BlackRock Limited Duration Income Trust (BLW)

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date ¹	Face Value	Interest
RBC Capital Markets LLC	0.70%	10/30/15	Open	\$ 1,178,000	\$ 1,178,664
RBC Capital Markets LLC	0.70%	10/30/15	Open	1,082,000	1,082,610
RBC Capital Markets LLC	0.70%	10/30/15	Open	719,000	719,405
RBC Capital Markets LLC	0.70%	10/30/15	Open	710,000	710,400
RBC Capital Markets LLC	0.70%	10/30/15	Open	970,000	970,547
Deutsche Bank Securities, Inc.	0.75%	11/02/15	Open	894,000	894,540
UBS Securities LLC	0.55%	11/02/15	Open	1,188,090	1,188,616
UBS Securities LLC	0.65%	11/04/15	Open	1,109,820	1,110,361
RBC Capital Markets LLC	0.65%	11/10/15	Open	1,262,635	1,263,501
RBC Capital Markets LLC	0.70%	11/12/15	Open	1,042,930	1,043,315
RBC Capital Markets LLC	0.70%	11/18/15	Open	817,000	817,191
RBC Capital Markets LLC	0.75%	11/18/15	Open	2,510,400	2,511,028
RBC Capital Markets LLC	0.70%	11/18/15	Open	717,400	717,567
RBC Capital Markets LLC	0.70%	11/18/15	Open	728,525	728,525
RBC Capital Markets LLC	0.70%	11/18/15	Open	530,585	530,709
RBC Capital Markets LLC	0.70%	11/18/15	Open	822,768	822,959
Deutsche Bank Securities, Inc.	0.03%	11/20/15	Open	9,311,625	9,311,687
Barclays Capital, Inc.	(3.75)%	11/23/15	Open	57,375	57,333
Barclays Capital, Inc.	0.60%	11/23/15	Open	888,375	888,479
Barclays Capital, Inc.	(3.00)%	11/23/15	Open	583,894	583,553
Barclays Capital, Inc.	0.60%	11/23/15	Open	478,125	478,181
Barclays Capital, Inc.	0.60%	11/23/15	Open	701,081	701,163
Barclays Capital, Inc.	(1.25)%	11/23/15	Open	77,855	77,836
Deutsche Bank Securities, Inc.	0.60%	11/23/15	Open	3,029,333	3,029,687
Deutsche Bank Securities, Inc.	0.60%	11/23/15	Open	1,923,491	1,923,715
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	600,000	600,093
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	681,000	681,106
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	615,000	615,096
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	648,000	648,101
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	570,000	570,089
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	594,000	594,092
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	255,000	255,040
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	1,533,000	1,533,238
HSBC Securities (USA), Inc.	0.40%	11/24/15	Open	2,303,000	2,303,179
HSBC Securities (USA), Inc.	0.40%	11/24/15	Open	349,000	349,027
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	1,598,000	1,598,171
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	2,029,000	2,029,217
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	635,000	635,068
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	596,000	596,064
HSBC Securities (USA), Inc. HSBC Securities (USA), Inc.	0.55% 0.55%	11/24/15	Open	346,000	346,037
	0.55%	11/24/15 11/24/15	Open	310,000	310,033 730,078
HSBC Securities (USA), Inc.			Open	730,000	
HSBC Securities (USA), Inc. HSBC Securities (USA), Inc.	0.55% 0.55%	11/24/15 11/24/15	Open	1,115,000 165,000	1,115,119 165,018
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open Open	464,000	464,050
HSBC Securities (USA), Inc.	0.55%			-	681,073
HSBC Securities (USA), Inc.	0.55%	11/24/15 11/24/15	Open Open	681,000 526,000	526,056
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	2,465,000	2,465,264
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	536,000	536,057
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	802,000	802,094
risbe securities (OSA), file.	0.00%	11/24/13	Open	002,000	002,094

BlackRock Limited Duration Income Trust (BLW)

Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date ¹	Face Value	Interest
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	\$ 586,000	\$ 586,068
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	530,000	530,062
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	2,572,000	2,572,300
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	1,134,000	1,134,132
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	531,000	531,062
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	855,000	855,100
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	353,000	353,041
HSBC Securities (USA), Inc.	0.65%	11/24/15	Open	677,000	677,086
HSBC Securities (USA), Inc.	0.65%	11/24/15	Open	896,000	896,113
HSBC Securities (USA), Inc.	0.65%	11/24/15	Open	157,000	157,020
HSBC Securities (USA), Inc.	0.70%	11/24/15	Open	1,426,000	1,426,194
RBC Capital Markets LLC	0.75%	11/24/15	Open	1,135,200	1,135,342
RBC Capital Markets LLC	0.75%	11/24/15	Open	777,000	777,097
RBC Capital Markets LLC	0.75%	11/24/15	Open	504,175	504,238
RBC Capital Markets LLC	0.75%	11/24/15	Open	689,750	689,836
RBC Capital Markets LLC	0.75%	11/24/15	Open	517,843	517,907
RBC Capital Markets LLC	0.75%	11/24/15	Open	982,770	982,893
RBC Capital Markets LLC	0.75%	11/24/15	Open	390,713	390,761
RBC Capital Markets LLC	0.65%	11/24/15	Open	594,625	594,689
RBC Capital Markets LLC	0.65%	11/24/15	Open	536,000	536,058
RBC Capital Markets LLC	0.65%	11/24/15	Open	503,250	503,305
RBC Capital Markets LLC	0.70%	11/24/15	Open	462,300	462,354
RBC Capital Markets LLC	0.70%	11/24/15	Open	485,280	485,337
RBC Capital Markets LLC	0.70%	11/24/15	Open	510,000	510,060
RBC Capital Markets LLC	0.70%	11/24/15	Open	519,250	519,311
RBC Capital Markets LLC	0.70%	11/24/15	Open	341,780	341,820
RBC Capital Markets LLC	0.70%	11/24/15	Open	612,000	612,071
RBC Capital Markets LLC	0.39%	11/24/15	Open	697,500	697,557
RBC Capital Markets LLC	0.70%	11/27/15	Open	452,800	452,835
Total			•	\$ 257,582,680	\$ 258,063,644

Derivative Financial Instruments Outstanding as of Period End

Financial Futures Contracts

				Unrealized	
ong			Notional	Appreciation	
Issue	Expiration	Expiration Value (De		(Depreciation)	
10-Year U.S. Treasury Note	March 2016	USD	46,149,688	\$ (270,175)	
2-Year U.S. Treasury Note	March 2016	USD	55,256,906	(29,698)	
5-Year U.S. Treasury Note	March 2016	USD	949,438	1,176	
German Euro BOBL Futures	December 2015	USD	961,682	(7,248)	
German Euro-Bund Futures	December 2015	USD	334,525	(4,205)	
Long Gilt Future	March 2016	USD	709,252	(2,535)	
Long U.S. Treasury Bond	March 2016	USD	26,796,000	(202,011)	
Ultra Long U.S. Treasury Bond	March 2016	USD	17,428,125	68,015	
	10-Year U.S. Treasury Note 2-Year U.S. Treasury Note 5-Year U.S. Treasury Note German Euro BOBL Futures German Euro-Bund Futures Long Gilt Future Long U.S. Treasury Bond	10-Year U.S. Treasury Note 2-Year U.S. Treasury Note 5-Year U.S. Treasury Note March 2016 German Euro BOBL Futures German Euro-Bund Futures Long Gilt Future Long U.S. Treasury Bond March 2016 March 2016	10-Year U.S. Treasury Note March 2016 USD 2-Year U.S. Treasury Note March 2016 USD 5-Year U.S. Treasury Note March 2016 USD German Euro BOBL Futures December 2015 USD German Euro-Bund Futures December 2015 USD Long Gilt Future March 2016 USD Long U.S. Treasury Bond March 2016 USD	Issue Expiration Value 10-Year U.S. Treasury Note March 2016 USD 46,149,688 2-Year U.S. Treasury Note March 2016 USD 55,256,906 5-Year U.S. Treasury Note March 2016 USD 949,438 German Euro BOBL Futures December 2015 USD 961,682 German Euro-Bund Futures December 2015 USD 334,525 Long Gilt Future March 2016 USD 709,252 Long U.S. Treasury Bond March 2016 USD 26,796,000	Issue Expiration Notional Value Appreciation (Depreciation) 10-Year U.S. Treasury Note March 2016 USD 46,149,688 \$ (270,175) 2-Year U.S. Treasury Note March 2016 USD 55,256,906 (29,698) 5-Year U.S. Treasury Note March 2016 USD 949,438 1,176 German Euro BOBL Futures December 2015 USD 961,682 (7,248) German Euro-Bund Futures December 2015 USD 334,525 (4,205) Long Gilt Future March 2016 USD 709,252 (2,535) Long U.S. Treasury Bond March 2016 USD 26,796,000 (202,011)

¹ Certain agreements have no stated maturity and can be terminated by either party at any time.

Total \$ (446,681)

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

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BlackRock Limited Duration Income Trust (BLW)

Forward Foreign Currency Exchange Contracts

Curren	cy					Unrealized
					Settlement	Appreciation
Purchas	sed	Curr	ency Sold	Counterparty	Date	(Depreciation)
USD	1,062,973	CAD	1,401,000	UBS AG	12/03/15	\$ 13,900
USD	11,904,083	EUR	10,772,000	Barclays Bank PLC	12/03/15	522,776
USD	6,100,124	EUR	5,520,000	Barclays Bank PLC	12/03/15	267,891
USD	80,511	EUR	74,000	Goldman Sachs International	12/03/15	2,326
USD	107,171	EUR	100,000	Goldman Sachs International	12/03/15	1,515
USD	167,035	EUR	157,000	State Street Bank and Trust Co.	12/03/15	1,155
USD	1,177,442	GBP	767,000	Morgan Stanley & Co. International PLC	12/03/15	22,272
USD	6,353,891	GBP	4,139,000	Morgan Stanley & Co. International PLC	12/03/15	120,189
USD	14,275,146	GBP	9,299,000	Morgan Stanley & Co. International PLC	12/03/15	270,025
AUD	2,170,000	NZD	2,374,000	Goldman Sachs International	12/18/15	7,018
CAD	2,072,862	AUD	2,170,000	Citibank N.A.	12/18/15	(15,859)
GBP	1,010,000	CAD	2,052,538	Goldman Sachs International	12/18/15	(15,715)
GBP	994,459	EUR	1,410,000	Goldman Sachs International	12/18/15	7,408
NZD	2,385,177	AUD	2,170,000	Royal Bank of Scotland PLC	12/18/15	33
USD	1,048,213	CAD	1,401,000	HSBC Bank PLC	1/06/16	(863)
USD	6,013,118	EUR	5,677,000	UBS AG	1/06/16	8,171
USD	11,309,153	EUR	10,677,000	UBS AG	1/06/16	15,368
USD	1,152,471	GBP	767,000	BNP Paribas SA	1/06/16	(2,913)
USD	6,208,619	GBP	4,132,000	BNP Paribas SA	1/06/16	(15,694)
USD	13,898,773	GBP	9,250,000	BNP Paribas SA	1/06/16	(35,134)
Total						\$ 1,174,167

OTC Options Purchased

			Strike				Notic	nal	
	Put/		Expiration				Amount		
Description	Call	Counterparty	Date	Price		Contracts	(000)		Value
Marsico Parent Superholdco LLC	Call	Goldman Sachs & Co.	12/21/19	USD	942.86	46			
NZD Currency	Put	Citibank N.A.	1/28/16	JPY	78.25		NZD	3,830	\$ 25,085
Total									\$ 25,085

OTC Options Written

	Put/		Expiration	Str	ike	Notional Amount	
Description	Call	Counterparty	Date	Pr	ice	(000)	Value
NZD Currency	Put	Citibank N.A.	1/28/16	JPY	72.51	NZD 3,830	\$ (4,407)
NZD Currency	Put	Citibank N.A.	1/28/16	JPY	74.28	NZD 3,830	(7,813)
Total							\$ (12,220)

BlackRock Limited Duration Income Trust (BLW)

Centrally Cleared Interest Rate Swaps

			Notional	Unrealized Appreciation
Fixed	Floating	Expiration	Amount	
Rate	Rate	Date	(000)	(Depreciation)
$2.54\%^{1}$	3-month LIBOR	9/04/24	USD 18,700	871,821
$2.60\%^{2}$	3-month LIBOR	9/04/24	USD 18,700	\$ (876,355)
Total				\$ (4.534)

¹ Fund pays the floating rate and receives the fixed rate.

OTC Credit Default Swaps Buy Protection

	Pay			Notional	Premiums Paid		
	Fixed		Expiration	Amount		Unr	ealized
Issuer/Index	Rate	Counterparty	Date	(000) Valu	e (Received)	Depr	eciation
Australia & New Zealand Banking Group Ltd.	1.00%	Deutsche Bank AG	9/20/17	USD 1 \$ (6) \$ 6	\$	(12)
Westpac Banking Corp.	1.00%	Deutsche Bank AG	9/20/17	USD 1	6) 6		(12)
Total				\$ (1	2) \$ 12	\$	(24)

OTC Credit Default Swaps Sell Protection

	Receive			Notional		Premiums Paid				
Issuer/Index	Fixed Rate	Counterparty	Expiration Date	Credit Rating ¹	Amount (000) ²		Value	(Received)	-	ealized eciation
Astaldi SpA	5.00%	Citibank N.A.	12/20/20	B+	EUR	20	\$ (2,001)	\$ (1,741)	\$	(260)
Markit CMBX North America, Series 8	3.00%	Barclays Bank PLC	10/17/57	BBB-	USD	5,000	(531,917)	(531,917)		
Total							\$ (533,918)	\$ (533,658)	\$	(260)

¹ Using Standard & Poor s rating of the issuer or the underlying securities of the index, as applicable.

Portfolio Abbreviations

ABS	Asset-Backed Security
AUD	Australian Dollar
CAD	Canadian Dollar
CLO	Collateralized Loan Obligation
DIP	Debtor-In-Possession
EUR	Euro
GBP	British Pound
JPY	Japanese Yen
NZD	New Zealand Dollar

² Fund pays the fixed rate and receives the floating rate.

² The maximum potential amount the Fund may pay should a negative credit event take place as defined under the terms of the agreement.

BLACKROCK LIMITED DURATION INCOME TRUST

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Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

OTC Over-the-Counter
PIK Payment-In-Kind
USD U.S. Dollar

Fair Value Hierarchy as of Period End

Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a fair value hierarchy consisting of three broad levels for financial reporting purposes as follows:

Level 1 unadjusted price quotations in active markets/exchanges for identical assets or liabilities that the Fund has the ability to access

Level 2 other observable inputs (including, but not limited to, quoted prices for similar assets or liabilities in markets that are active, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the assets or liabilities (such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market corroborated inputs)

Level 3 unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available (including the Fund s own assumptions used in determining the fair value of investments and derivative financial instruments)

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety. Add for Non Money Market Funds: The significant unobservable inputs used by the Global Valuation Committee in determining the price for Fair Valued Investments are typically categorized as Level 3.

Changes in valuation techniques may result in transfers into or out of an assigned level within the hierarchy. In accordance with the Fund s policy, transfers between different levels of the fair value hierarchy are deemed to have occurred as of the beginning of the reporting period. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investments and derivative financial instruments and is not necessarily an indication of the risks associated with investing in those securities. For information about the Fund s policy regarding valuation of investments and derivative financial instruments, refer to the Fund s most recent financial statements as contained in its annual report.

BLACKROCK LIMITED DURATION INCOME TRUST

BlackRock Limited Duration Income Trust (BLW)

The following tables summarize the Fund s investments and derivative financial instruments categorized in the disclosure hierarchy:

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 79,390,167	\$ 53,681,349	\$ 133,071,516
Common Stocks	\$ 1,221,572		237,359	1,458,931
Corporate Bonds		321,466,722	2,280,404	323,747,126
Floating Rate Loan Interests		192,933,353	16,961,842	209,895,195
Foreign Agency Obligations		11,411,134		11,411,134
Non-Agency Mortgage-Backed Securities		83,746,301		83,746,301
Other Interests			144,283	144,283
Preferred Securities	11,792,489	54,842,674	119,009	66,754,172
U.S. Government Sponsored Agency Securities		8,765,689		8,765,689
Warrants			20,911	20,911
Short-Term Securities	15,973,696			15,973,696
Options Purchased:				
Foreign currency exchange contracts		25,085		25,085
Total	\$ 28,987,757	\$ 752,581,125	\$ 73,445,157	\$ 855,014,039

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments ¹				
Assets:				
Foreign currency exchange contracts		\$ 1,260,345	\$	1,260,345
Interest rate contracts	\$ 69,191	871,821		941,012
Liabilities:				
Credit contracts		(284)		(284)
Foreign currency exchange contracts		(98,398)		(98,398)
Interest rate contracts	(515,872)	(876,355)		(1,392,227)
Total	\$ (446,681)	\$ 1,157,129	5	710,448

¹ Derivative financial instruments are swaps, financial futures contracts, forward foreign currency exchange contracts and options written. Swaps, financial futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument and options written are shown at value.

BLACKROCK LIMITED DURATION INCOME TRUST

BlackRock Limited Duration Income Trust (BLW)

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial reporting purposes. As of period end, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
Assets:				
Cash pledged as collateral for OTC derivatives	\$ 90,000			\$ 90,000
Cash pledged for centrally cleared swaps	1,170			1,170
Cash pledged for financial futures contracts	765,470			765,470
Foreign currency at value	504,648			504,648
Liabilities:				
Bank overdraft		\$ (14,436,635)		(14,436,635)
Reverse repurchase agreements		(258,063,644)		(258,063,644)
Total	\$ 1,361,288	\$ (272,500,279)		\$ (271,138,991)

During the period ended November 30, 2015, there were no transfers between Level 1 and Level 2.

A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the period in relation to net assets. The following table is a reconciliation of Level 3 investments for which significant unobservable inputs were used in determining fair value:

57,724,413	Stocks		Interests	Interests	Warrants	Stocks	Total
	\$ 620,087	Bonds \$ 2,293,812	\$ 11,940,990	\$ 144,283	\$ 26,648	\$ 112,143	\$ 72,862,376
			9,507,751				9,507,751
			(2,599,616)				(2,599,616)
(31,310)		(291)	11,610				(19,991)
(175,358)		580	(94,270)				(269,048)
(1,160,038)	(382,728)	18,708	(392,548)		(5,737)	1,394	(1,920,949)
		26,175	2,630,925			5,472	2,662,572
(2,676,358)		(58,580)	(4,043,000)				(6,777,938)
53,681,349	\$ 237,359	\$ 2,280,404	\$ 16,961,842	\$ 144,283	\$ 20,911	\$ 119,009	\$ 73,445,157
((1,160,038)	(1,160,038) (382,728) (2,676,358)	(1,160,038) (382,728) 18,708 26,175 (2,676,358) (58,580)	(1,160,038) (382,728) 18,708 (392,548) 26,175 2,630,925 (2,676,358) (58,580) (4,043,000)	(1,160,038) (382,728) 18,708 (392,548) 26,175 2,630,925 (2,676,358) (58,580) (4,043,000)	(1,160,038) (382,728) 18,708 (392,548) (5,737) 26,175 2,630,925 (2,676,358) (58,580) (4,043,000)	(1,160,038) (382,728) 18,708 (392,548) (5,737) 1,394 26,175 2,630,925 5,472 (2,676,358) (58,580) (4,043,000)

¹ As of August 31, 2015, the Fund used observable inputs in determining the value of certain investments. As of November 30, 2015, the Fund used significant unobservable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 2 to Level 3 in the disclosure hierarchy.

BLACKROCK LIMITED DURATION INCOME TRUST

² Included in the related net change in unrealized appreciation (depreciation) in the Statement of Operations.

³ Any difference between net change in unrealized appreciation (depreciation) on investments still held at August 31, 2015 is generally due to investments no longer held or categorized as Level 3 at period end.

Schedule of Investments (concluded)

BlackRock Limited Duration Income Trust (BLW)

The Fund s investments that are categorized as Level 3 were valued utilizing third party pricing information without adjustment. Such valuations are based on unobservable inputs. A significant change in third party information could result in a significantly lower or higher value of such Level 3 investments.

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

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Item 2 Controls and Procedures

- 2(a) The registrant s principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant s disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the 1940 Act)) are effective as of a date within 90 days of the filing of this report based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act and Rule 13a-15(b) under the Securities Exchange Act of 1934, as amended.
- 2(b) There were no changes in the registrant s internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) that occurred during the registrant s last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant s internal control over financial reporting.

Item 3 Exhibits

Certifications Attached hereto

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.

BlackRock Limited Duration Income Trust

By: <u>/s/ John M. Perlowski</u>
John M. Perlowski
Chief Executive Officer (principal executive officer) of
BlackRock Limited Duration Income Trust

Date: January 22, 2016

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: <u>/s/ John M. Perlowski</u>
John M. Perlowski
Chief Executive Officer (principal executive officer) of
BlackRock Limited Duration Income Trust

Date: January 22, 2016

By: /s/ Neal J. Andrews
Neal J. Andrews
Chief Financial Officer (principal financial officer) of
BlackRock Limited Duration Income Trust

Date: January 22, 2016