

BLACKROCK Ltd DURATION INCOME TRUST
Form N-Q
July 23, 2018

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: 08/31/2018

Date of reporting period: 05/31/2018

Item 1 Schedule of Investments

Schedule of Investments (unaudited)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

(Percentages shown are based on Net Assets)

	<i>Shares</i>	<i>Value</i>
<i>Security</i>		
Common Stocks 0.6%		
Chemicals 0.0%		
LyondellBasell Industries NV, Class A	37 \$	4,148
Diversified Financial Services 0.5%		
Kcad Holdings I Ltd. ^{(a)(b)}	546,753,936	3,307,861
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc. ^(b)	8,511	128
Hotels, Restaurants & Leisure 0.0%		
Caesars Entertainment Corp. ^(b)	8,330	101,210
Household Durables 0.0%		
Berkline Benchcraft Equity LLC ^{(a)(b)(j)}	3,155	
Metals & Mining 0.0%		
Ameriforge Group, Inc.	801	46,058
Utilities 0.1%		
Texgen LLC ^{(a)(b)}	7,331	249,254
Total Common Stocks 0.6% (Cost \$6,481,691)		3,708,659
	<i>Par</i>	
	<i>(000)</i>	
Asset-Backed Securities 13.0%		
Asset-Backed Securities 12.9%		
AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.25%), 5.61%, 07/20/26 ^{(c)(d)}	USD 250	250,126
Allegro CLO II Ltd., Series 2014-1A, Class CR, (3 mo. LIBOR US + 3.85%), 6.21%, 01/21/27 ^{(c)(d)}	1,000	1,001,185
ALM VI Ltd., Series 2012-6A ^(c) : Class B2RR, (3 mo. LIBOR US + 2.05%), 3.77%, 07/15/26 ^(d)	1,000	1,000,212
Class BR3, 1.00%, 07/15/26 ^(e)	1,000	1,000,000
ALM XII Ltd., Series 2015-12A, Class C1R2, 4.74%, 04/16/27 ^{(a)(c)(e)}	1,000	999,500

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ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class C2R, (3 mo. LIBOR US + 3.20%), 5.55%, 07/15/27 ^{(c)(d)}	270	270,204
ALM XVII Ltd., Series 2015-17A, Class D, (3 mo. LIBOR US + 6.35%), 8.70%, 01/15/28 ^{(c)(d)(f)}	1,000	1,003,391
AmeriCredit Automobile Receivables, Series 2014-3, Class C, 2.58%, 09/08/20	3,846	3,845,822
AMMC CLO Ltd. ^{(c)(d)} :		
Series 2014-15A, Class D, (3 mo. LIBOR US + 4.20%), 6.26%, 12/09/26	2,000	2,017,006
Series 2016-18A, Class E1, (3 mo. LIBOR US + 6.67%), 8.99%, 05/26/28 ^(f)	500	500,134
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)		
Anchorage Capital CLO Ltd. ^(c) :		
Series 2014-3RA, Class E, 7.86%, 01/28/31 ^(e)	USD 850	\$ 836,970
Series 2014-4RA, Class D, 4.96%, 01/28/31 ^(e)	250	248,909
Series 2014-5RA, Class E, 7.75%, 01/15/30 ^(e)	860	863,171
Series 2015-7A, Class DR, 5.05%, 10/15/27 ^(e)	1,000	992,919
Series 2016-8A, Class E, (3 mo. LIBOR US + 6.50%), 8.86%, 07/28/28 ^(d)	1,000	1,006,946
Series 2016-9A, Class D, (3 mo. LIBOR US + 4.00%), 6.35%, 01/15/29 ^(d)	350	352,596
Ares XL CLO Ltd., Series 2016-40A, Class D, (3 mo. LIBOR US + 6.60%), 8.95%, 10/15/27 ^{(c)(d)}	500	507,356
Battalion CLO XI Ltd., Series 2017-11A, Class E, 8.34%, 10/24/29 ^{(c)(e)}	325	326,878
Benefit Street Partners CLO XII Ltd., Series 2017-12A, Class D, 8.76%, 10/15/30 ^{(c)(e)}	500	510,303
BlueMountain CLO Ltd., Series 2012-2A, Class DR, (3 mo. LIBOR US + 4.15%), 6.48%, 11/20/28 ^{(c)(d)}	1,000	1,008,480
Carlyle Global Market Strategies CLO Ltd. ^{(c)(d)} :		
Series 2014-3A, Class D1, (3 mo. LIBOR US + 5.10%), 7.47%, 07/27/26	1,000	1,000,133
Series 2014-4A, Class E, (3 mo. LIBOR US + 5.20%), 7.55%, 10/15/26	500	500,450
Series 2015-1A, Class CR, (3 mo. LIBOR US + 2.00%), 4.36%, 04/20/27	600	600,641
Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 01/25/30 ^(c)	581	541,074
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 ^(c)	3,060	3,065,981
Dryden 64 CLO Ltd., Series 2018-64A, Class D, 4.87%, 04/18/31 ^{(a)(c)(e)}	250	248,750
Galaxy CLO Ltd., Series 2015-21A, 7.61%, 04/20/31 ^{(c)(e)}	500	485,560
Highbridge Loan Management Ltd., Series 5A-2015, Class E, (3 mo. LIBOR US + 5.35%), 7.71%, 01/29/26 ^{(c)(d)}	1,000	1,001,382
HPS Loan Management Ltd., Series 9A-2016, Class D2, (3 mo. LIBOR US + 6.45%), 8.81%, 07/19/27 ^{(c)(d)}	1,000	1,006,132

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)			
Lendmark Funding Trust, Series 2017-2A, Class A, 2.80%, 05/20/26 ^(c)	USD	2,240	\$ 2,224,476
Litigation Fee Residual Funding, 4.00%, 10/30/27 ^(a)		1,396	1,393,746
Madison Park Funding X Ltd., Series 2012-10A, Class ER, (3 mo. LIBOR US + 7.62%), 9.98%, 01/20/29 ^{(c)(d)}		500	514,191
Madison Park Funding XI Ltd., Series 2013-11A, Class ER, 8.81%, 07/23/29 ^{(c)(e)}		250	250,941
Madison Park Funding XIII Ltd., Series 2014-13A, Class ER, 8.11%, 04/19/30 ^{(a)(c)(e)}		1,250	1,252,789
Madison Park Funding XIV Ltd., Series 2014-14A, Class E, (3 mo. LIBOR US + 4.75%), 7.11%, 07/20/26 ^{(c)(d)}		1,000	1,003,345
Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.20%), 4.57%, 01/27/26 ^{(c)(d)}		1,500	1,502,249
Neuberger Berman CLO XX Ltd., Series 2015-20A, Class ER, 7.35%, 01/15/28 ^{(c)(e)}		1,250	1,251,196
Oaktree CLO Ltd., Series 2015-1A, Class DR, 7.56%, 10/20/27 ^{(c)(e)}		500	500,085
Octagon Investment Partners LLC, Series 2017-1A, Class E, (3 mo. LIBOR US + 6.30%), 8.66%, 07/20/30 ^{(c)(d)}		500	509,787
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 07/18/25 ^(c)		4,000	3,992,011
OZLM IX Ltd., Series 2014-9A Class CR, (3 mo. LIBOR US + 3.55%), 5.91%, 01/20/27 ^{(c)(d)}		1,000	1,001,306
OZLM VII Ltd., Series 2014-7A, Class CR, (3 mo. LIBOR US + 3.50%), 5.85%, 07/17/26 ^{(c)(d)}		250	250,445
OZLM VIII Ltd., Series 2014-8A ^{(c)(d)} :			
Class BR, (3 mo. LIBOR US + 2.25%), 4.60%, 10/17/26		2,500	2,502,513
Class CR, (3 mo. LIBOR US + 3.40%), 5.75%, 10/17/26		500	500,713
OZLM XII Ltd., Series 2015-12A, Class C, (3 mo. LIBOR US + 3.70%), 6.06%, 04/30/27 ^{(c)(d)}		1,000	1,001,245
OZLM XIX Ltd., Series 2017-19A, Class D, 8.95%, 11/22/30 ^{(c)(e)}		500	516,345
OZLM XV Ltd., Series 2016-15A, Class C, (3 mo. LIBOR US + 4.00%), 6.36%, 01/20/29 ^{(c)(d)}		1,000	1,011,004
OZLM XXI, Series 2017-21A, Class D, 7.29%, 01/20/31 ^{(c)(e)}		500	502,213
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)			
Park Avenue Institutional Advisers CLO Ltd., Series 2017-1A, Class D, 8.05%, 11/14/29 ^{(c)(e)}	USD	1,750	\$ 1,767,546
Regatta V Funding Ltd., Series 2014-1A, Class BR, (3 mo. LIBOR US + 2.30%), 4.66%, 10/25/26 ^{(c)(d)}		2,000	2,002,913
Rockford Tower CLO Ltd. ^{(c)(d)} :			
Series 2017-1A, Class D, (3 mo. LIBOR US + 3.25%), 5.60%, 04/15/29		250	250,376
Series 2017-2A, Class D, (3 mo. LIBOR US + 3.45%), 5.80%, 10/15/29		500	503,058
Santander Drive Auto Receivables Trust:			
Series 2014-3, Class D, 2.65%, 08/17/20		3,607	3,606,888

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Series 2014-4, Class C, 2.60%, 11/16/20	694	694,034
Series 2014-4, Class D, 3.10%, 11/16/20	4,500	4,510,103
Shackleton CLO Ltd., Series 2013-3A, Class DR, 4.74%, 07/15/30 ^{(c)(e)}	500	496,294
Sound Point CLO VII Ltd., Series 2014-3A, Class D, (3 mo. LIBOR US + 3.60%), 5.96%, 01/23/27 ^{(c)(d)}	2,000	2,004,126
Sound Point CLO XIV Ltd., Series 2016-3A, Class E, (3 mo. LIBOR US + 6.65%), 9.01%, 01/23/29 ^{(c)(d)}	1,000	1,022,290
Symphony CLO XV Ltd., Series 2014-15A, Class CR, (3 mo. LIBOR US + 2.20%), 4.55%, 10/17/26 ^{(c)(d)}	1,250	1,248,326
Symphony CLO XVIII Ltd., Series 2016-18A, Class D, (3 mo. LIBOR US + 4.00%), 6.36%, 01/23/28 ^{(c)(d)}	1,000	1,012,313
Thayer Park CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 6.10%), 8.46%, 04/20/29 ^{(c)(d)}	500	510,168
THL Credit Wind River CLO Ltd., Series 2014-3A, Class E, (3 mo. LIBOR US + 5.60%), 7.96%, 01/22/27 ^{(c)(d)}	1,000	1,001,470
TICP CLO VII Ltd., Series 2017-7A, Class E, (3 mo. LIBOR US + 6.51%), 8.86%, 07/15/29 ^{(c)(d)}	500	510,878
Venture XXVI CLO Ltd., Series 2017-26A ^{(c)(d)} :		
Class D, (3 mo. LIBOR US + 4.25%), 6.61%, 01/20/29	1,000	1,015,260
Class E, (3 mo. LIBOR US + 6.80%), 9.16%, 01/20/29	500	509,822

Schedule of Investments (unaudited) (continued)

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May 31, 2018

<i>Security</i>	<i>Par</i>	<i>Value</i>
	<i>(000)</i>	
Asset-Backed Securities (continued)		
Vibrant CLO IV Ltd., Series 2016-4A, Class D, (3 mo. LIBOR US + 4.50%), 6.86%, 07/20/28 ^{(c)(d)}	USD 1,000	\$ 1,012,144
Voya CLO Ltd., Series 2014-4A, Class CR, (3 mo. LIBOR US + 3.00%), 5.35%, 10/14/26 ^{(c)(d)}	2,500	2,500,199
Wellfleet CLO Ltd., Series 2017-3A, Class B, 3.68%, 01/17/31 ^{(c)(e)}	500	500,417
World Financial Network Credit Card Master Trust, Series 2012-C, Class B, 3.57%, 08/15/22	3,000	3,010,084
York CLO Ltd. ^(c) :		
Series 2015-1A, Class ER, 8.01%, 01/22/31 ^(e)	250	248,664
Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 5.96%, 10/20/29 ^(d)	250	252,060
Series 2016-2A, Class E, (3 mo. LIBOR US + 6.94%), 9.30%, 01/20/30 ^(d)	1,000	1,015,780
		79,878,024
Interest Only Asset-Backed Securities 0.1%		
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 03/30/30 ^{(a)(c)}	3,473	187,779
Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 04/15/29 ^(a)	2,727	139,344
		327,123
Total Asset-Backed Securities 13.0% (Cost \$80,111,873)		80,205,147
Corporate Bonds 61.8%		
Aerospace & Defense 1.6%		
Arconic, Inc.:		
5.87%, 02/23/22 ^(g)	730	762,923
5.13%, 10/01/24 ^(g)	742	744,782
5.90%, 02/01/27	155	156,798
6.75%, 01/15/28	54	57,330
BBA US Holdings, Inc., 5.38%, 05/01/26 ^(c)	271	271,677
Bombardier, Inc. ^(c) :		
7.75%, 03/15/20	660	701,250
8.75%, 12/01/21 ^(g)	631	700,410
6.00%, 10/15/22	19	18,854
6.13%, 01/15/23 ^(g)	833	829,876
7.50%, 12/01/24 ^(g)	774	806,895
7.50%, 03/15/25 ^(g)	1,277	1,318,630
7.45%, 05/01/34	188	190,350

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EnPro Industries, Inc., 5.88%, 09/15/22		111		113,498
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Aerospace & Defense (continued)				
KLX, Inc., 5.88%, 12/01/22 ^{(c)(g)}	USD	788	\$	823,460
Koppers, Inc., 6.00%, 02/15/25 ^(c)		225		228,094
Kratos Defense & Security Solutions, Inc., 6.50%, 11/30/25 ^(c)		198		205,425
Moog, Inc., 5.25%, 12/01/22 ^(c)		270		275,737
Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 ^(c)		162		167,670
TransDigm UK Holdings PLC, 6.88%, 05/15/26 ^(c)		400		408,000
TransDigm, Inc.:				
6.00%, 07/15/22 ^(g)		996		1,009,695
6.50%, 07/15/24 ^(g)		178		181,560
6.50%, 05/15/25		29		29,418
				10,002,332
Air Freight & Logistics 0.2%				
XPO Logistics, Inc., 6.50%, 06/15/22 ^{(c)(g)}		1,043		1,068,032
Airlines 1.8%				
Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 09/15/24 ^{(c)(g)}		1,224		1,199,015
American Airlines Pass-Through Trust:				
Series 2013-2, Class A, 4.95%, 07/15/24 ^(g)		2,696		2,790,295
Series 2013-2, Class B, 5.60%, 01/15/22 ^{(c)(g)}		372		378,156
Series 2017-1, Class B, 4.95%, 08/15/26		1,438		1,459,976
Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd., 8.38%, 05/10/20		239		242,585
Latam Finance Ltd., 6.88%, 04/11/24 ^(c)		203		198,433
United Airlines Pass-Through Trust:				
Series 2014-2, Class B, 4.63%, 03/03/24 ^(g)		1,759		1,772,001
Series 2015-1, Class A, 3.70%, 06/01/24		2,430		2,407,887
US Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 04/22/20		315		320,832
Virgin Australia Trust, Series 2013-1 ^{(c)(g)} :				
Class A, 5.00%, 04/23/25		304		310,829
Class C, 7.13%, 10/23/18		171		172,598
				11,252,607
Auto Components 0.4%				
Allison Transmission, Inc., 5.00%, 10/01/24 ^(c)		28		27,790
Aptiv PLC, 4.40%, 10/01/46		240		226,424
Gestamp Funding Luxembourg SA, 3.50%, 05/15/23	EUR	100		119,879

Schedule of Investments (unaudited) (continued)

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May 31, 2018

		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Auto Components (continued)			
Goodyear Tire & Rubber Co., 5.00%, 05/31/26	USD	67	\$ 63,483
HP Pelzer Holding GmbH, 4.13%, 04/01/24	EUR	100	118,214
Icahn Enterprises LP/Icahn Enterprises Finance Corp.:			
6.00%, 08/01/20	USD	28	28,525
6.25%, 02/01/22		299	306,101
6.75%, 02/01/24		279	285,278
6.38%, 12/15/25		149	148,441
IHO Verwaltungs GmbH ^(h) :			
(2.75% Cash or 3.50% PIK), 2.75%, 09/15/21	EUR	100	118,776
(3.25% Cash or 4.00% PIK), 3.25%, 09/15/23		100	119,957
(3.75% Cash or 4.50% PIK), 3.75%, 09/15/26		100	121,631
(4.13% Cash or 4.88% PIK), 4.13%, 09/15/21 ^(c)	USD	200	198,000
(4.50% Cash or 5.25% PIK), 4.50%, 09/15/23 ^(c)		200	192,750
Tesla, Inc., 5.30%, 08/15/25 ^{(c)(g)}		496	430,280
Volvo Car AB, 2.00%, 01/24/25	EUR	100	116,174
			2,621,703
Automobiles 0.4%			
General Motors Co., 3.50%, 10/02/18 ^(g)	USD	2,478	2,485,031
Banks 2.0%			
Allied Irish Banks PLC(5 year EUR Swap + 3.95%), 4.13%, 11/26/25 ⁽ⁱ⁾	EUR	100	122,968
Alpha Bank AE, 2.50%, 02/05/23		100	116,098
Banco Espirito Santo SA, 4.00%, 01/21/19 ^{(b)(i)}		100	33,318
Banco Popolare, 2.75%, 07/27/20		100	117,361
Bank of Ireland(5 year EUR Swap + 3.55%), 4.25%, 06/11/24 ⁽ⁱ⁾		100	120,404
Bankia SA(5 year EUR Swap + 3.35%), 3.38%, 03/15/27 ⁽ⁱ⁾		100	120,112
Barclays PLC:			
4.38%, 09/11/24	USD	580	562,798
3.65%, 03/16/25 ^(g)		3,600	3,383,680
5.20%, 05/12/26		200	195,994
CaixaBank SA(5 year EUR Swap + 3.35%), 3.50%, 02/15/27 ⁽ⁱ⁾	EUR	100	121,538
CIT Group, Inc.:			
5.00%, 08/01/23 ^(g)	USD	582	587,820
5.25%, 03/07/25		177	179,655
6.13%, 03/09/28		98	100,205
HSBC Holdings PLC, 4.38%, 11/23/26 ^(g)		395	389,569
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Banks (continued)			

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IKB Deutsche Industriebank AG, 4.00%, 01/31/28 ^(e)	EUR	100	\$	116,001
Inversiones Atlantida SA, 8.25%, 07/28/22 ^(c)	USD	370		387,575
National Bank of Greece SA, 2.75%, 10/19/50	EUR	100		118,655
Nordea Bank AB, 4.50%, 03/26/20		1,020		1,284,461
Santander Holdings USA, Inc., 4.50%, 07/17/25 ^(g)	USD	1,750		1,731,684
Santander UK Group Holdings PLC, 2.88%, 08/05/21 ^(g)		950		927,991
Standard Chartered PLC, 3.89%, 03/15/24 ^{(c)(e)(g)}		1,500		1,477,938
				12,195,825
Beverages 0.6%				
Anheuser-Busch InBev Finance, Inc., 3.30%, 02/01/23 ^(g)		3,000		2,985,849
Central American Bottling Corp., 5.75%, 01/31/27 ^(c)		176		176,440
OI European Group BV, 4.00%, 03/15/23 ^(c)		270		253,800
				3,416,089
Biotechnology 0.1%				
Illumina, Inc., 0.50%, 06/15/21 ^(k)		303		396,883
Senvion Holding GmbH, 3.88%, 10/25/22	EUR	100		100,979
				497,862
Building Materials 0.1%				
American Woodmark Corp., 4.88%, 03/15/26 ^(c)	USD	97		92,635
Jeld-Wen, Inc., 4.63%, 12/15/25 ^(c)		93		87,885
Titan Global Finance PLC, 3.50%, 06/17/21	EUR	100		121,289
				301,809
Building Products 0.3%				
American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 ^(c)	USD	184		186,530
Beacon Escrow Corp., 4.88%, 11/01/25 ^(c)		319		293,480
Building Materials Corp. of America, 6.00%, 10/15/25 ^{(c)(g)}		260		262,600
CPG Merger Sub LLC, 8.00%, 10/01/21 ^{(c)(g)}		324		330,885
Jeld-Wen, Inc., 4.88%, 12/15/27 ^(c)		64		59,520
Masonite International Corp., 5.63%, 03/15/23 ^{(c)(g)}		479		492,891

Schedule of Investments (unaudited) (continued)

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May 31, 2018

	<i>Par</i>	
	<i>(000)</i>	<i>Value</i>
<i>Security</i>		
Building Products (continued)		
Standard Industries, Inc. ^(c) :		
5.50%, 02/15/23	USD 66	\$ 67,403
5.38%, 11/15/24	126	123,795
USG Corp. ^(c) :		
5.50%, 03/01/25	11	11,426
4.88%, 06/01/27	198	197,317
		2,025,847
Cable Television Services 0.0%		
CB Escrow Corp., 8.00%, 10/15/25 ^(c)	146	136,510
Capital Markets 0.6%		
Blackstone CQP Holdco LP ^(c) :		
6.50%, 03/20/21	2,040	2,040,000
6.00%, 08/18/21	332	331,170
Lions Gate Capital Holdings LLC, 5.88%, 11/01/24 ^(c)	85	85,000
Morgan Stanley, 4.00%, 07/23/25 ^(g)	965	970,159
NFP Corp., 6.88%, 07/15/25 ^(c)	85	83,937
		3,510,266
Chemicals 1.9%		
Alpha 2 BV, (8.75% Cash or 9.50% PIK), 8.75%, 06/01/23 ^{(c)(h)}	256	252,480
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^{(c)(g)}	1,061	1,045,085
Axalta Coating Systems Dutch Holding B BV, 3.75%, 01/15/25	EUR 100	121,221
Axalta Coating Systems LLC, 4.88%, 08/15/24 ^(c)	USD 239	236,013
Blue Cube Spinco, Inc.:		
9.75%, 10/15/23	424	484,950
10.00%, 10/15/25	308	358,820
CF Industries, Inc.:		
7.13%, 05/01/20	61	64,813
5.15%, 03/15/34	90	82,800
4.95%, 06/01/43	164	136,120
Chemours Co.:		
6.63%, 05/15/23	248	260,469
7.00%, 05/15/25	112	120,120
The Chemours Co., 4.00%, 05/15/26 ^(l)	EUR 183	211,675
Chemours Co., 5.38%, 05/15/27	USD 134	130,315
Cydsa SAB de C.V., 6.25%, 10/04/27 ^(c)	252	235,620
Eagle Intermediate Global Holding BV/Ruyi US Finance LLC, 7.50%, 05/01/25 ^(c)	214	218,344
Hexion, Inc., 10.38%, 02/01/22 ^(c)	184	180,550

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Huntsman International LLC:		
4.88%, 11/15/20		165 168,506
5.13%, 11/15/22		280 288,400
INEOS Finance PLC, 4.00%, 05/01/23	EUR	100 119,257
INEOS Group Holdings SA, 5.38%, 08/01/24		100 122,119
		<i>Par</i>
<i>Security</i>		<i>(000)</i> <i>Value</i>
Chemicals (continued)		
Mexichem SAB de CV, 5.50%, 01/15/48 ^(c)	USD	200 \$ 171,500
Momentive Performance Materials, Inc., 3.88%, 10/24/21 ^(g)		1,578 1,664,790
NOVA Chemicals Corp., 4.88%, 06/01/24 ^(c)		267 255,319
Olin Corp., 5.00%, 02/01/30		117 110,132
Platform Specialty Products Corp. ^{(c)(g)} :		
6.50%, 02/01/22		2,172 2,226,300
5.88%, 12/01/25		841 809,463
PQ Corp. ^(c) :		
6.75%, 11/15/22 ^(g)		373 392,583
5.75%, 12/15/25		408 400,860
PSPC Escrow Corp., 6.00%, 02/01/23	EUR	100 120,997
Sherwin-Williams Co., 2.75%, 06/01/22	USD	180 175,346
WR Grace & Co-Conn ^(c) :		
5.13%, 10/01/21		316 325,480
5.63%, 10/01/24		200 207,000
		11,697,447
Commercial Services & Supplies 1.0%		
ADT Corp.:		
6.25%, 10/15/21		139 143,170
3.50%, 07/15/22 ^(g)		285 262,200
4.13%, 06/15/23		284 259,860
4.88%, 07/15/32 ^(c)		418 328,130
Advanced Disposal Services, Inc., 5.63%, 11/15/24 ^(c)		161 161,000
Booz Allen Hamilton, Inc., 5.13%, 05/01/25 ^{(c)(g)}		204 199,920
CD&R Waterworks Merger Sub LLC, 6.13%, 08/15/25 ^(c)		410 393,600
Fortress Transportation & Infrastructure Investors LLC, 6.75%, 03/15/22 ^(c)		71 71,710
Harland Clarke Holdings Corp., 8.38%, 08/15/22 ^(c)		414 415,035
KAR Auction Services, Inc., 5.13%, 06/01/25 ^(c)		285 270,750
La Financiere Atalian SAS:		
4.00%, 05/15/24	EUR	100 110,608
5.13%, 05/15/25		100 113,954
Mobile Mini, Inc., 5.88%, 07/01/24 ^(g)	USD	499 506,485
Paprec Holding SA, 4.00%, 03/31/25	EUR	100 116,905
Park Aerospace Holdings Ltd. ^(c) :		
3.63%, 03/15/21	USD	226 217,525
5.25%, 08/15/22		369 363,926
Pitney Bowes, Inc., 3.38%, 10/01/21 ^(g)		500 461,250
Ritchie Bros Auctioneers, Inc.,		
5.38%, 01/15/25 ^(c)		160 155,800
S&P Global, Inc., 2.50%, 08/15/18 ^(g)		445 445,046
United Rentals North America, Inc.:		

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5.75%, 11/15/24 ^(e)	609	627,270
5.50%, 05/15/27	246	243,540

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

	<i>Par</i>		
<i>Security</i>	<i>(000)</i>		<i>Value</i>
Commercial Services & Supplies (continued)			
Verisure Holding AB, 6.00%, 11/01/22	EUR	113	\$ 137,272
Wrangler Buyer Corp., 6.00%, 10/01/25 ^(c)	USD	219	208,598
			6,213,554
Communications Equipment 0.7%			
CommScope Technologies Finance LLC, 6.00%, 06/15/25 ^(c)		3	3,008
CommScope Technologies LLC, 5.00%, 03/15/27 ^(c)		207	193,545
CommScope, Inc. ^(c) :			
5.00%, 06/15/21		465	467,325
5.50%, 06/15/24		102	102,255
Motorola Solutions, Inc., 3.75%, 05/15/22 ^(g)		1,500	1,496,452
Nokia OYJ:			
3.38%, 06/12/22		106	103,350
4.38%, 06/12/27		149	140,289
6.63%, 05/15/39		200	209,472
Zayo Group LLC/Zayo Capital, Inc. ^(g) :			
6.00%, 04/01/23		531	538,301
6.38%, 05/15/25		104	105,430
5.75%, 01/15/27 ^(c)		1,030	996,525
			4,355,952
Construction & Engineering 0.5%			
Aeropuertos Argentina 2000 SA, 6.88%, 02/01/27 ^(c)		293	286,853
Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 03/30/29 ^(c)		293	304,354
BlueLine Rental Finance Corp., 9.25%, 03/15/24 ^{(c)(g)}		1,124	1,199,274
Brand Energy & Infrastructure Services, Inc., 8.50%, 07/15/25 ^(c)		404	413,090
Engility Corp., 8.88%, 09/01/24		216	226,260
SPIE SA, 3.13%, 03/22/24	EUR	100	117,173
SRS Distribution, Inc., 8.25%, 07/01/26 ^(c)	USD	185	180,144
Tutor Perini Corp., 6.88%, 05/01/25 ^(c)		219	220,577
Weekley Homes LLC/Weekley Finance Corp., 6.63%, 08/15/25 ^(c)		61	58,102
			3,005,827
Construction Materials 0.8%			
American Builders & Contractors Supply Co., Inc., 5.88%, 05/15/26 ^(c)		142	139,515
American Tire Distributors, Inc., 10.25%, 03/01/22 ^(c)		109	53,410
Beacon Roofing Supply, Inc., 6.38%, 10/01/23		137	141,754
HD Supply, Inc., 5.75%, 04/15/24 ^{(c)(g)}		3,676	3,855,205
LKQ Italia Bondco SpA, 3.88%, 04/01/24	EUR	100	122,166
<i>Security</i>		<i>Par</i>	<i>Value</i>

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	(000)	
Construction Materials (continued)		
Navistar International Corp., 6.63%, 11/01/25 ^(c)	USD 271	\$ 279,808
New Enterprise Stone & Lime Co., Inc., 10.13%, 04/01/22 ^(c)	160	170,000
Rexel SA, 3.50%, 06/15/23	EUR 116	140,071
Williams Scotsman International, Inc., 7.88%, 12/15/22 ^(c)	USD 109	113,905
		5,015,834
Consumer Discretionary 0.2%		
Elis SA, 1.88%, 02/15/23	EUR 100	115,997
Nielsen Co. Luxembourg SARL, 5.00%, 02/01/25 ^(c)	USD 79	76,235
Silversea Cruise Finance Ltd., 7.25%, 02/01/25 ^(c)	56	58,380
Staples, Inc., 8.50%, 09/15/25 ^(c)	273	253,207
Viking Cruises Ltd. ^(c) : 6.25%, 05/15/25	398	391,035
5.88%, 09/15/27 ^(g)	566	529,210
		1,424,064
Consumer Finance 0.8%		
Alliance Data Systems Corp. ^(c) : 5.88%, 11/01/21 ^(g)	696	709,050
5.38%, 08/01/22	130	130,650
Ally Financial, Inc., 8.00%, 11/01/31 ^(g)	911	1,093,200
Credivalores-Crediservicios SAS, 9.75%, 07/27/22 ^(c)	200	199,500
Navient Corp.: 5.00%, 10/26/20 ^(g)	310	311,860
6.63%, 07/26/21	113	117,238
6.50%, 06/15/22	375	387,187
5.50%, 01/25/23	134	131,822
7.25%, 09/25/23 ^(g)	257	270,492
6.13%, 03/25/24	43	43,108
5.88%, 10/25/24	125	123,163
6.75%, 06/25/25	181	184,113
5.63%, 08/01/33	95	81,225
Nexi Capital SpA, 3.63%, 05/01/23 ^(e)	EUR 100	114,590
OneMain Financial Holdings LLC, 7.25%, 12/15/21 ^(c)	USD 109	112,979
Springleaf Finance Corp.: 6.13%, 05/15/22	70	71,400
5.63%, 03/15/23	8	7,900
6.88%, 03/15/25	311	309,445
7.13%, 03/15/26	308	307,908
		4,706,830
Containers & Packaging 1.5%		
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.: 4.63%, 05/15/23 ^{(c)(g)}	990	983,515

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

<i>Security</i>		<i>Par</i>	
		(000)	<i>Value</i>
Containers & Packaging (continued)			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. (continued):			
6.75%, 05/15/24	EUR	100	\$ 126,404
7.25%, 05/15/24 ^{(c)(g)}	USD	2,368	2,471,600
4.75%, 07/15/27 ^(c)	GBP	100	128,379
4.75%, 07/15/27		100	128,379
Ball Corp.:			
5.00%, 03/15/22 ^(g)	USD	303	312,090
4.00%, 11/15/23		48	47,040
Berry Global, Inc., 4.50%, 02/15/26 ^(c)		106	99,110
BWAY Holding Co. ^(c) :			
5.50%, 04/15/24 ^(g)		681	672,487
7.25%, 04/15/25		325	319,118
Crown Americas LLC/Crown Americas Capital Corp.:			
4.75%, 02/01/26 ^(c)		156	147,358
4.25%, 09/30/26		166	150,230
Horizon Holdings I SASU, 7.25%, 08/01/23	EUR	100	121,567
JH-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 ^(h)		100	121,986
Mercer International, Inc.:			
6.50%, 02/01/24	USD	113	116,108
5.50%, 01/15/26 ^(c)		117	114,660
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu:			
5.75%, 10/15/20 ^(g)		1,029	1,035,625
6.88%, 02/15/21		38	38,500
(3 mo. LIBOR US + 3.50%), 5.85%, 07/15/21 ^{(c)(d)}		810	819,477
5.13%, 07/15/23 ^(c)		175	171,938
7.00%, 07/15/24 ^{(c)(g)}		733	752,205
Sealed Air Corp. ^(c) :			
4.88%, 12/01/22		192	195,840
6.88%, 07/15/33		44	48,510
Silgan Holdings, Inc., 3.25%, 03/15/25	EUR	100	118,944
Verallia Packaging SASU, 5.13%, 08/01/22		100	120,377
			9,361,447
Diversified Consumer Services 0.6%			
APX Group, Inc. ^(g) :			
8.75%, 12/01/20	USD	262	251,520
7.88%, 12/01/22		336	331,800
Ascend Learning LLC, 6.88%, 08/01/25 ^(c)		275	275,000
Carriage Services, Inc., 6.63%, 06/01/26 ^(c)		152	153,330
Graham Holdings Co., 5.75%, 06/01/26 ^(c)		173	173,865
Laureate Education, Inc., 8.25%, 05/01/25 ^(c)		114	120,555

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	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Diversified Consumer Services (continued)		
Matthews International Corp., 5.25%, 12/01/25 ^(c)	USD 62	\$ 59,985
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^{(c)(g)}	1,957	2,070,506
ServiceMaster Co. LLC, 5.13%, 11/15/24 ^(c)	244	236,375
		3,672,936
Diversified Financial Services 1.4%		
Aircastle Ltd.:		
6.25%, 12/01/19 ^(g)	367	379,845
5.13%, 03/15/21	16	16,380
5.50%, 02/15/22	267	277,680
Arrow Global Finance PLC(3 mo. Euribor + 2.88%), 2.88%, 04/01/25 ^{(d)(f)}	EUR 100	113,509
Banca IFIS SpA, 4.50%, 10/17/27 ^(e)	100	108,722
Docuformas SAPI de C.V., 9.25%, 10/11/22 ^(c)	USD 421	394,687
FBM Finance, Inc., 8.25%, 08/15/21 ^(c)	130	136,084
General Motors Financial Co., Inc., 4.38%, 09/25/21 ^(g)	530	542,980
Gilex Holding Sarl, 8.50%, 05/02/23 ^(c)	182	185,649
HSBC Holdings PLC, 6.25% ^{(e)(g)(m)}	1,420	1,421,420
Intesa Sanpaolo SpA, 5.02%, 06/26/24 ^{(c)(g)}	2,442	2,226,644
Intrum Justitia AB, 2.75%, 07/15/22	EUR 100	114,583
Jefferies Finance LLC/JFIN Co-Issuer Corp. ^{(c)(g)} :		
7.38%, 04/01/20	USD 290	291,812
6.88%, 04/15/22	480	477,000
LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 08/15/24 ^(h)	EUR 101	119,238
Mercury Bondco PLC, (8.25% Cash or 9.00% PIK), 8.25%, 05/30/21 ^(h)	200	243,732
MSCI, Inc., 5.25%, 11/15/24 ^(c)	USD 105	106,050
Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 ^(c)	474	459,330
Travelport Corporate Finance PLC, 6.00%, 03/15/26 ^(c)	171	171,855
UniCredit SpA(5 year EUR Swap + 4.32%), 4.38%, 01/03/27 ⁽ⁱ⁾	EUR 100	120,364
Vantiv LLC/Vanity Issuer Corp. ^(c) :		
3.88%, 11/15/25	GBP 100	128,415
4.38%, 11/15/25	USD 200	189,000
WMG Acquisition Corp.:		
4.13%, 11/01/24	EUR 100	121,612

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
<i>Security</i>			
Diversified Financial Services (continued)			
WMG Acquisition Corp. (continued):			
5.50%, 04/15/26 ^(c)	USD	120	\$ 118,800
			8,465,391
Diversified Telecommunication Services 1.4%			
CenturyLink, Inc.:			
5.63%, 04/01/25 ^(g)		668	623,785
Series P, 7.60%, 09/15/39		26	21,970
Series S, 6.45%, 06/15/21 ^(g)		588	601,994
Series T, 5.80%, 03/15/22		255	251,876
Series U, 7.65%, 03/15/42		246	207,870
Series W, 6.75%, 12/01/23 ^(g)		245	244,388
Series Y, 7.50%, 04/01/24		267	274,516
Cincinnati Bell, Inc., 7.00%, 07/15/24 ^(c)		406	363,370
Embarq Corp., 8.00%, 06/01/36		64	60,800
Frontier Communications Corp.:			
7.13%, 03/15/19		190	192,375
10.50%, 09/15/22		105	94,500
7.13%, 01/15/23		192	140,880
6.88%, 01/15/25 ^(g)		318	203,520
11.00%, 09/15/25 ^(g)		903	722,400
Level 3 Financing, Inc.:			
5.38%, 08/15/22		184	184,000
5.63%, 02/01/23		115	115,972
5.13%, 05/01/23 ^(g)		295	288,377
5.38%, 01/15/24		325	316,875
5.38%, 05/01/25 ^(g)		303	293,152
5.25%, 03/15/26 ^(g)		1,583	1,504,641
OTE PLC, 3.50%, 07/09/20	EUR	100	120,827
SoftBank Group Corp.:			
(5 year USD ICE Swap + 4.85%), 6.88% ^{(i)(m)}	USD	290	261,725
4.00%, 04/20/23	EUR	100	120,178
Telecom Italia Capital SA:			
6.38%, 11/15/33	USD	233	236,495
6.00%, 09/30/34 ^(g)		671	640,805
7.20%, 07/18/36		202	214,625
7.72%, 06/04/38		21	23,258
Telecom Italia Finance SA, 7.75%, 01/24/33	EUR	37	60,977
Telecom Italia SpA:			
5.88%, 05/19/23	GBP	100	147,719
3.63%, 01/19/24	EUR	100	126,683

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Verizon Communications, Inc., 3.38%, 02/15/25 ^(g)	USD	156	150,381
			8,810,934
Electric Utilities 0.8%			
AES Corp., 5.50%, 04/15/25		82	82,820
Black Hills Corp., 3.15%, 01/15/27 ^(g)		305	284,722
Celeo Redes Operacion Chile SA, 5.20%, 06/22/47 ^{(c)(g)}		1,006	988,395
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Electric Utilities (continued)			
DPL, Inc., 7.25%, 10/15/21	USD	30	\$ 32,700
Enel Finance International NV, 3.63%, 05/25/27 ^{(c)(g)}		900	824,432
Energuate Trust, 5.88%, 05/03/27 ^(c)		200	191,300
Exelon Corp., 3.40%, 04/15/26 ^(g)		140	134,158
NextEra Energy Operating Partners LP, 4.25%, 09/15/24 ^(c)		177	169,035
Pampa Energia SA, 7.50%, 01/24/27 ^(c)		290	276,863
Southern Co., 2.95%, 07/01/23 ^(g)		1,920	1,865,955
Talen Energy Supply LLC, 6.50%, 06/01/25		176	136,347
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc. ^(a) : 10.25%, 11/01/15		47	
10.50%, 11/01/18		31	87
11.50%, 10/01/20		300	
			4,986,814
Electrical Equipment 0.0%			
Areva SA, 4.88%, 09/23/24	EUR	100	125,894
Electronic Equipment, Instruments & Components 0.1%			
CDW LLC/CDW Finance Corp.: 5.00%, 09/01/23	USD	72	72,720
5.50%, 12/01/24 ^(g)		493	507,790
5.00%, 09/01/25		107	105,695
Itron, Inc., 5.00%, 01/15/26 ^(c)		25	24,000
			710,205
Energy Equipment & Services 1.0%			
Calfrac Holdings LP, 8.50%, 06/15/26 ^(c)		261	259,290
CSI Compressco LP/CSI Compressco Finance, Inc., 7.50%, 04/01/25 ^(c)		330	331,650
Ensco PLC: 5.20%, 03/15/25		40	33,500
7.75%, 02/01/26		463	441,007
Gates Global LLC/Gates Global Co., 6.00%, 07/15/22 ^{(c)(g)}		609	615,090
Halliburton Co., 3.80%, 11/15/25 ^(g)		100	99,860
McDermott Escrow 1, Inc./McDermott Escrow 2, Inc., 10.63%, 05/01/24 ^(c)		246	257,070
Odebrecht Oil & Gas Finance Ltd., 0.00% ^{(c)(m)(n)}	BRL	43	875
Pattern Energy Group, Inc., 5.88%, 02/01/24 ^(c)	USD	223	225,788
Pioneer Energy Services Corp., 6.13%, 03/15/22		275	261,250
Precision Drilling Corp.: 6.50%, 12/15/21		68	69,374

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7.75%, 12/15/23	75	79,313
5.25%, 11/15/24	134	125,960

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

	<i>Par</i>		<i>Value</i>
	<i>(000)</i>		
<i>Security</i>			
Energy Equipment & Services (continued)			
SESI LLC, 7.75%, 09/15/24	USD 208	\$	215,800
Transocean, Inc.:			
8.38%, 12/15/21	220		235,950
5.80%, 10/15/22	287		285,565
9.00%, 07/15/23 ^{(c)(g)}	636		685,290
7.50%, 01/15/26 ^(c)	219		222,011
6.80%, 03/15/38	134		112,895
Trinidad Drilling Ltd., 6.63%, 02/15/25 ^(c)	331		315,278
USA Compression Partners LP/USA Compression Finance Corp., 6.88%, 04/01/26 ^(c)	277		285,310
Weatherford International Ltd.:			
7.75%, 06/15/21 ^(g)	727		737,905
8.25%, 06/15/23	232		225,040
6.50%, 08/01/36	110		85,800
7.00%, 03/15/38	8		6,360
5.95%, 04/15/42	310		229,400
			6,442,631
Environmental, Maintenance, & Security Service 0.2%			
Hulk Finance Corp., 7.00%, 06/01/26 ^(c)	262		254,140
Tervita Escrow Corp., 7.63%, 12/01/21 ^{(c)(g)}	842		850,420
Waste Pro USA, Inc., 5.50%, 02/15/26 ^(c)	216		208,440
			1,313,000
Food & Staples Retailing 0.2%			
Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC:			
6.63%, 06/15/24	186		174,896
5.75%, 03/15/25	104		91,541
B&M European Value Retail SA, 4.13%, 02/01/22	GBP 100		135,330
Casino Guichard Perrachon SA, 4.50%, 03/07/24	EUR 200		238,882
Post Holdings, Inc., 5.63%, 01/15/28 ^(c)	USD 73		68,802
Rite Aid Corp., 6.13%, 04/01/23 ^(c)	254		260,350
			969,801
Food Products 0.6%			
Acosta, Inc., 7.75%, 10/01/22 ^(c)	214		127,865
Aramark Services, Inc.:			
5.13%, 01/15/24 ^(g)	417		423,463
5.00%, 04/01/25 ^(c)	46		46,000
5.00%, 02/01/28 ^(c)	345		332,063
Arcor SAIC, 6.00%, 07/06/23 ^(c)	180		180,634

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B&G Foods, Inc., 5.25%, 04/01/25	51	47,940
Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 04/15/25 ^(c)	266	256,025
	<i>Par</i>	

Security (000) Value

Food Products (continued)

JBS USA LLC/JBS USA Finance, Inc. ^(c) :		
5.88%, 07/15/24	USD 184	\$ 176,180
5.75%, 06/15/25 ^(g)	728	677,040
JBS USA LUX SA/JBS USA Finance, Inc., 6.75%, 02/15/28 ^(c)	287	271,215
MARB BondCo PLC:		
7.00%, 03/15/24	200	189,250
6.88%, 01/19/25 ^(c)	200	184,500
Minerva Luxembourg SA, 6.50%, 09/20/26 ^(c)	200	184,250
Pilgrim s Pride Corp ^(c) :		
5.75%, 03/15/25	227	219,055
5.88%, 09/30/27	60	56,400
Post Holdings, Inc. ^(c) :		
5.50%, 03/01/25	246	242,310
5.75%, 03/01/27	253	244,699
		3,858,889

Health Care Equipment & Supplies 1.0%

Avantor, Inc.:		
4.75%, 10/01/24	EUR 100	117,444
6.00%, 10/01/24 ^{(c)(g)}	USD 1,547	1,539,265
9.00%, 10/01/25 ^(c)	398	410,935
Crimson Merger Sub, Inc., 6.63%, 05/15/22 ^{(c)(g)}	1,482	1,464,468
DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 06/15/21 ^{(c)(g)}	1,178	1,185,362
Mallinckrodt International Finance SA/Mallinckrodt CB LLC ^(c) :		
4.88%, 04/15/20 ^(g)	284	273,350
5.75%, 08/01/22	402	347,730
5.63%, 10/15/23 ^(g)	162	133,853
5.50%, 04/15/25	29	23,130
Teleflex, Inc.:		
5.25%, 06/15/24	250	252,500
4.88%, 06/01/26	56	54,600
Thermo Fisher Scientific, Inc.,		
3.00%, 04/15/23 ^(g)	305	297,910
		6,100,547

Health Care Providers & Services 2.9%

Acadia Healthcare Co., Inc.:		
5.13%, 07/01/22	85	85,000
5.63%, 02/15/23	90	91,012
6.50%, 03/01/24	196	202,860
Aetna, Inc., 2.80%, 06/15/23 ^(g)	340	326,644
Amsurg Corp., 5.63%, 07/15/22 ^(g)	367	373,881
Centene Corp.:		
5.63%, 02/15/21	329	337,788
4.75%, 05/15/22 ^(g)	314	317,140

6.13%, 02/15/24

37

38,896

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Health Care Providers & Services (continued)		
Centene Escrow I Corp., 5.38%, 06/01/26 ^{(c)(g)}	USD 1,371	\$ 1,385,670
CHS/Community Health Systems, Inc.:		
5.13%, 08/01/21	152	142,833
6.25%, 03/31/23	64	59,680
DaVita, Inc., 5.13%, 07/15/24 ^(g)	235	229,125
Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 05/15/22 ^{(c)(h)}	258	261,277
Envision Healthcare Corp. ^(c) :		
5.13%, 07/01/22	73	73,183
6.25%, 12/01/24	225	237,420
HCA, Inc.:		
5.88%, 03/15/22 ^(g)	820	862,025
4.75%, 05/01/23	436	438,725
5.00%, 03/15/24 ^(g)	1,356	1,365,763
5.38%, 02/01/25 ^(g)	522	512,865
5.25%, 04/15/25 ^(g)	1,120	1,125,600
5.88%, 02/15/26 ^(g)	336	338,103
5.25%, 06/15/26 ^(g)	84	83,685
4.50%, 02/15/27	86	81,485
5.50%, 06/15/47 ^(g)	913	851,372
HealthSouth Corp., 5.75%, 11/01/24 ^(g)	80	81,200
MEDNAX, Inc., 5.25%, 12/01/23 ^{(c)(g)}	123	121,155
Molina Healthcare, Inc., 4.88%, 06/15/25 ^(c)	108	102,600
MPH Acquisition Holdings LLC, 7.13%, 06/01/24 ^{(c)(g)}	798	827,925
NVA Holdings, Inc., 6.88%, 04/01/26 ^(c)	403	397,076
Polaris Intermediate Corp., (8.50% Cash), 8.50%, 12/01/22 ^{(c)(g)(h)}	924	955,185
Regional Care Hospital Partners Holdings, Inc., 8.25%, 05/01/23 ^(c)	137	143,679
Sterigenics-Nordion Holdings LLC, 6.50%, 05/15/23 ^(c)	188	190,350
Surgery Center Holdings, Inc. ^(c) :		
8.88%, 04/15/21	139	142,475
6.75%, 07/01/25 ^(g)	272	253,640
Team Health Holdings, Inc.,		
6.38%, 02/01/25 ^{(c)(g)}	419	363,482
Tenet Healthcare Corp.:		
6.00%, 10/01/20 ^(g)	613	632,922
7.50%, 01/01/22 ^(c)	176	184,395
8.13%, 04/01/22 ^(g)	678	709,357
6.75%, 06/15/23 ^(g)	645	641,775
4.63%, 07/15/24 ^(c)	427	410,454
UnitedHealth Group, Inc., 3.75%, 07/15/25 ^(g)	1,470	1,478,173
Vizient, Inc., 10.38%, 03/01/24 ^(c)	322	354,200
<i>Security</i>	<i>Par</i>	<i>Value</i>

	(000)		
Health Care Providers & Services (continued)			
WellCare Health Plans, Inc., 5.25%, 04/01/25	USD	85	\$ 84,788
			17,896,863
Health Care Services 0.0%			
Avaya, Inc., Escrow, 7.00%, 04/01/19 ^{(a)(c)}		183	
Health Care Technology 0.1%			
Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 03/01/25 ^(c)		234	223,762
Quintiles IMS, Inc.:			
3.25%, 03/15/25 ^(c)	EUR	100	115,286
3.25%, 03/15/25		148	170,624
			509,672
Hotels, Restaurants & Leisure 3.4%			
Boyne USA, Inc., 7.25%, 05/01/25 ^(c)	USD	80	83,200
Burger King France SAS(3 mo. Euribor + 5.25%), 5.25%, 05/01/23 ^(d)	EUR	100	117,700
Churchill Downs, Inc., 4.75%, 01/15/28 ^(c)	USD	64	59,680
Cirsa Funding Luxembourg SA, 5.88%, 05/15/23	EUR	100	119,815
Codere Finance 2 Luxembourg SA, 6.75%, 11/01/21		100	113,140
CPUK Finance Ltd., 4.25%, 02/28/47	GBP	100	133,612
CRC Escrow Issuer LLC/CRC Finco, Inc., 5.25%, 10/15/25 ^{(c)(g)}	USD	348	332,340
Eldorado Resorts, Inc., 6.00%, 04/01/25		91	90,545
ESH Hospitality, Inc., 5.25%, 05/01/25 ^{(c)(g)}		285	273,771
GLP Capital LP/GLP Financing II, Inc.:			
5.38%, 11/01/23		126	129,780
5.25%, 06/01/25		48	48,085
5.38%, 04/15/26		60	59,534
Golden Nugget, Inc., 6.75%, 10/15/24 ^{(c)(g)}		396	400,455
International Game Technology PLC, 4.75%, 02/15/23	EUR	125	157,374
IRB Holding Corp., 6.75%, 02/15/26 ^(c)	USD	140	132,300
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC ^(c) :			
5.00%, 06/01/24		35	34,563
5.25%, 06/01/26		368	359,720
4.75%, 06/01/27		5	4,700
McDonald's Corp., 3.70%, 01/30/26 ^(e)		405	405,697
Melco Resorts Finance Ltd., 4.88%, 06/06/25 ^(c)		375	355,017
MGM Resorts International:			
5.25%, 03/31/20 ^(g)		396	404,415

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

<i>Security</i>	<i>Par</i>	<i>Value</i>
	<i>(000)</i>	
Hotels, Restaurants & Leisure (continued)		
MGM Resorts International (continued):		
6.75%, 10/01/20	USD 67	\$ 70,688
6.63%, 12/15/21 ^(g)	962	1,019,720
7.75%, 03/15/22	354	387,630
4.63%, 09/01/26	11	10,175
New Red Finance, Inc. ^(c) :		
4.25%, 05/15/24	245	232,137
5.00%, 10/15/25 ^(g)	2,130	2,018,175
RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 04/15/21 ^(g)	630	633,150
Sabre GBLB, Inc. ^(c) :		
5.38%, 04/15/23	147	148,499
5.25%, 11/15/23	180	180,432
Scientific Games International, Inc.:		
10.00%, 12/01/22 ^(g)	988	1,059,640
5.00%, 10/15/25 ^{(c)(g)}	423	408,195
3.38%, 02/15/26	EUR 100	113,106
Six Flags Entertainment Corp. ^{(c)(g)} :		
4.88%, 07/31/24	USD 795	767,175
5.50%, 04/15/27	61	59,152
Spirit Issuer PLC:		
Series A2, (3 mo. LIBOR GBP + 2.70%), 3.39%, 12/28/31 ^{(d)(f)}	GBP 1,800	2,321,120
Series A5, 5.47%, 12/28/34	4,500	6,260,358
Station Casinos LLC, 5.00%, 10/01/25 ^(c)	USD 303	291,183
Unique Pub Finance Co. PLC, Series A4, 5.66%, 06/30/27	GBP 61	89,644
Wyndham Hotels & Resorts, Inc., 5.38%, 04/15/26 ^(c)	USD 121	120,697
Wyndham Worldwide Corp.:		
4.15%, 04/01/24	122	120,641
5.10%, 10/01/25	13	13,440
4.50%, 04/01/27	48	47,389
Wynn Macau Ltd., 5.50%, 10/01/27 ^(c)	600	579,000
Yum! Brands, Inc., 3.88%, 11/01/23	98	93,590
		20,860,379
Household Durables 0.8%		
Algeco Scotsman Global Finance PLC, 8.00%, 02/15/23 ^(c)	400	399,000
Berklinc/Benchcraft LLC, 4.50%, 06/01/18 ^(a)	200	
Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 07/01/22 ^(c)	259	261,616
CalAtlantic Group, Inc., 6.25%, 12/15/21	380	408,210
K Hovnanian Enterprises, Inc., 10.00%, 07/15/22 ^(c)	204	216,750
Lennar Corp.:		

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4.50%, 11/15/19	370	373,237
8.38%, 01/15/21 ^(c)	134	147,400
4.75%, 04/01/21	26	26,252
	<i>Par</i>	

Security (000) Value

Household Durables (continued)

Lennar Corp. (continued):

4.13%, 01/15/22	USD 118	\$ 116,451
5.38%, 10/01/22 ^(c)	6	6,150
4.75%, 11/15/22	151	150,260
4.88%, 12/15/23	122	121,695
4.75%, 05/30/25	260	252,200
5.25%, 06/01/26 ^(c)	28	27,440
4.75%, 11/29/27 ^(c)	360	335,700

Mattamy Group Corp.^(c):

6.88%, 12/15/23	143	147,111
6.50%, 10/01/25	176	173,971
MDC Holdings, Inc., 6.00%, 01/15/43	182	163,117
Meritage Homes Corp., 5.13%, 06/06/27	77	71,995
PulteGroup, Inc., 6.38%, 05/15/33 ^(g)	469	478,380
Tempur Sealy International, Inc., 5.50%, 06/15/26 ^(g)	180	173,700

TRI Pointe Group, Inc.:

4.38%, 06/15/19	110	110,000
4.88%, 07/01/21	112	112,280
5.88%, 06/15/24 ^(g)	248	246,686
5.25%, 06/01/27	15	13,983

William Lyon Homes, Inc.:

6.00%, 09/01/23 ^(c)	56	55,930
5.88%, 01/31/25	95	90,340

4,679,854

Household Products 0.2%

ACCO Brands Corp., 5.25%, 12/15/24 ^(c)	85	85,000
Diamond (BC) BV, 5.63%, 08/15/25	EUR 106	110,078
Prestige Brands, Inc., 6.38%, 03/01/24 ^(c)	USD 58	57,130
Spectrum Brands, Inc., 6.63%, 11/15/22 ^(g)	815	842,302

1,094,510

Independent Power and Renewable Electricity Producers 0.9%

AES Corp.:

4.50%, 03/15/23	187	187,000
4.88%, 05/15/23 ^(g)	157	157,393
6.00%, 05/15/26	317	326,906
5.13%, 09/01/27	351	345,735

Calpine Corp.:

5.38%, 01/15/23	238	226,695
5.88%, 01/15/24 ^(c)	450	448,875
5.25%, 06/01/26 ^{(c)(g)}	730	689,850

Dynegy, Inc.:

7.38%, 11/01/22	324	340,330
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5.88%, 06/01/23	71	72,864
8.00%, 01/15/25 ^(c)	271	293,357
8.13%, 01/30/26 ^(c)	171	187,459
Genneia SA, 8.75%, 01/20/22 ^(c)	293	295,877

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
<i>Security</i>			
Independent Power and Renewable Electricity Producers (continued)			
NRG Energy, Inc.:			
6.63%, 01/15/27 ^(g)	USD	861	\$ 888,982
5.75%, 01/15/28 ^(c)		236	233,050
NRG Yield Operating LLC,			
5.38%, 08/15/24 ^(g)		325	323,375
TerraForm Power Operating LLC ^(c) :			
4.25%, 01/31/23		181	174,665
6.63%, 06/15/25 ^(o)		30	31,950
5.00%, 01/31/28		181	170,819
			5,395,182
Industrial Conglomerates 0.1%			
Algeco Global Finance PLC, 6.50%, 02/15/23	EUR	100	119,828
Apergy Corp., 6.38%, 05/01/26 ^(c)	USD	101	102,767
BWX Technologies, Inc., 5.38%, 07/15/26 ^(c)		129	130,290
Vertiv Group Corp., 9.25%, 10/15/24 ^{(c)(g)}		521	510,580
			863,465
Insurance 1.6%			
Acrisure LLC/Acrisure Finance, Inc., 7.00%, 11/15/25 ^(c)		180	167,850
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 ^(g)		360	351,260
American International Group, Inc., 3.75%, 07/10/25 ^(g)		2,705	2,642,601
Aon PLC, 3.88%, 12/15/25 ^(g)		1,115	1,104,451
Ardonagh Midco 3 PLC:			
8.38%, 07/15/23	GBP	100	137,210
8.63%, 07/15/23 ^(c)	USD	436	450,170
Assicurazioni Generali SpA ⁽ⁱ⁾ :			
(3 mo. Euribor + 7.11%), 7.75%, 12/12/42	EUR	100	140,551
(3 mo. Euribor + 5.35%), 5.50%, 10/27/47		100	126,836
AssuredPartners, Inc., 7.00%, 08/15/25 ^(c)	USD	53	51,808
Fidelity National Financial, Inc., 4.25%, 08/15/18 ^(k)		102	293,893
Forethought Financial Group, Inc., 8.63%, 04/15/21 ^{(c)(g)}		750	843,506
Groupama SA, 6.00%, 01/23/27	EUR	100	139,956
HUB International Ltd., 7.00%, 05/01/26 ^(c)	USD	554	554,443
Lincoln National Corp., 3.35%, 03/09/25 ^(g)		845	816,409
Muenchener Rueckversicherungs AG(3 mo. Euribor + 3.50%), 6.00%, 05/26/41 ⁽ⁱ⁾	EUR	400	538,845
		<i>Par</i>	
<i>Security</i>			
		<i>(000)</i>	<i>Value</i>
Insurance (continued)			

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Nationwide Building Society, 4.13%, 10/18/32 ^{(c)(e)(g)}	USD	595	\$ 549,088
USIS Merger Sub, Inc., 6.88%, 05/01/25 ^(c)		63	63,472
Wayne Merger Sub LLC, 8.25%, 08/01/23 ^{(c)(g)}		947	977,777
			9,950,126
Internet Software & Services 0.4%			
Equinix, Inc.:			
2.88%, 03/15/24	EUR	100	115,765
5.88%, 01/15/26 ^(g)	USD	823	838,431
Netflix, Inc.:			
4.38%, 11/15/26		92	86,481
3.63%, 05/15/27	EUR	100	115,795
5.88%, 11/15/28 ^(c)	USD	417	419,210
Rackspace Hosting, Inc., 8.63%, 11/15/24 ^(c)		172	175,010
Symantec Corp., 5.00%, 04/15/25 ^(c)		158	152,977
United Group BV, 4.38%, 07/01/22	EUR	126	150,452
ZPG PLC, 3.75%, 07/15/23	GBP	100	136,957
			2,191,078
IT Services 0.7%			
First Data Corp. ^(c) :			
7.00%, 12/01/23 ^(g)	USD	1,190	1,246,763
5.00%, 01/15/24		180	179,820
5.75%, 01/15/24 ^(g)		2,480	2,489,300
Gartner, Inc., 5.13%, 04/01/25 ^(c)		174	172,695
WEX, Inc., 4.75%, 02/01/23 ^(c)		431	432,078
			4,520,656
Leisure Products 0.1%			
Mattel, Inc.:			
6.75%, 12/31/25 ^(c)		323	314,618
6.20%, 10/01/40		68	58,467
5.45%, 11/01/41		40	32,092
			405,177
Machinery 0.3%			
Platin 1426 GmbH, 5.38%, 06/15/23	EUR	109	125,230
RBS Global, Inc./Rexnord LLC, 4.88%, 12/15/25 ^(c)	USD	215	206,937
SPX FLOW, Inc. ^(c) :			
5.63%, 08/15/24		292	288,350
5.88%, 08/15/26		139	136,915
Terex Corp., 5.63%, 02/01/25 ^{(c)(g)}		354	351,345
Titan Acquisition Ltd./Titan Co-Borrower LLC, 7.75%, 04/15/26 ^{(c)(g)}		567	538,650

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

	<i>Par</i>		<i>Value</i>
	<i>(000)</i>		
<i>Security</i>			
Machinery (continued)			
Wabash National Corp., 5.50%, 10/01/25 ^(c)	USD 241	\$	233,770
			1,881,197
Media 6.0%			
Altice Financing SA ^(c) :			
6.63%, 02/15/23	565		556,977
7.50%, 05/15/26 ^(g)	884		845,325
Altice France SA ^{(c)(g)} :			
6.00%, 05/15/22	601		598,746
7.38%, 05/01/26	1,682		1,635,745
Altice Luxembourg SA:			
7.75%, 05/15/22 ^{(c)(g)}	865		830,400
6.25%, 02/15/25	EUR 100		113,715
Altice US Finance I Corp. ^(c) :			
5.38%, 07/15/23 ^(g)	USD 1,546		1,522,810
5.50%, 05/15/26	200		192,060
AMC Networks, Inc.:			
5.00%, 04/01/24 ^(g)	318		307,681
4.75%, 08/01/25	196		183,750
Cablevision SA, 6.50%, 06/15/21 ^(c)	176		176,440
Cablevision Systems Corp., 8.00%, 04/15/20	125		131,875
CBS Radio, Inc., 7.25%, 11/01/24 ^(c)	60		57,600
CCO Holdings LLC/CCO Holdings Capital Corp.:			
5.13%, 02/15/23 ^(g)	270		269,325
4.00%, 03/01/23 ^{(c)(g)}	670		639,930
5.13%, 05/01/23 ^{(c)(g)}	375		372,656
5.13%, 05/01/27 ^{(c)(g)}	2,133		1,997,021
5.00%, 02/01/28 ^(c)	68		62,900
Cequel Communications Holdings I LLC/Cequel Capital Corp. ^(c) :			
5.13%, 12/15/21	187		186,087
5.13%, 12/15/21 ^(g)	493		490,545
7.75%, 07/15/25 ^(g)	1,076		1,113,660
7.50%, 04/01/28	479		479,599
Charter Communications Operating LLC/Charter Communications Operating Capital,			
4.91%, 07/23/25 ^(g)	2,425		2,472,401
Clear Channel International BV,			
8.75%, 12/15/20 ^{(c)(g)}	560		581,000
Clear Channel Worldwide Holdings, Inc. ^(g) :			
6.50%, 11/15/22	3,157		3,222,590
Series B, 7.63%, 03/15/20	1,199		1,199,000
CSC Holdings LLC ^(g) :			

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10.13%, 01/15/23 ^(c)		1,210	1,341,587
5.25%, 06/01/24		454	429,121
6.63%, 10/15/25 ^(c)		235	242,638
10.88%, 10/15/25 ^(c)		1,950	2,259,562
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Media (continued)			
Discovery Communications LLC ^(g) :			
3.25%, 04/01/23	USD	1,490	\$ 1,454,773
3.45%, 03/15/25		170	162,501
DISH DBS Corp.:			
5.88%, 07/15/22 ^(g)		570	534,660
5.00%, 03/15/23		358	308,671
5.88%, 11/15/24		245	203,583
7.75%, 07/01/26 ^(g)		822	710,002
DISH Network Corp., 3.38%, 08/15/26 ^(k)		219	194,214
eircom Finance DAC, 4.50%, 05/31/22	EUR	100	119,266
GTT Communications, Inc., 7.88%, 12/31/24 ^(c)	USD	224	224,000
Hughes Satellite Systems Corp.:			
7.63%, 06/15/21		93	99,045
5.25%, 08/01/26 ^(g)		413	392,866
Intelsat Jackson Holdings SA:			
7.25%, 10/15/20		296	290,080
5.50%, 08/01/23 ^(g)		471	411,831
9.75%, 07/15/25 ^(c)		504	522,900
Live Nation Entertainment, Inc., 4.88%, 11/01/24 ^(c)		29	28,203
MDC Partners, Inc., 6.50%, 05/01/24 ^(c)		341	301,785
Meredith Corp., 6.88%, 02/01/26 ^(c)		154	155,540
Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 08/15/23 ^(c)		233	245,232
Numericable Group SA, 5.38%, 05/15/22	EUR	110	131,489
Qualitytech LP/QTS Finance Corp., 4.75%, 11/15/25 ^(c)	USD	146	136,240
Radiate Holdco LLC/Radiate Finance, Inc., 6.88%, 02/15/23 ^(c)		60	57,000
SFR Group SA, 6.25%, 05/15/24 ^(c)		420	407,400
Sirius XM Radio, Inc., 5.00%, 08/01/27 ^(c)		237	225,183
TEGNA, Inc.:			
5.13%, 10/15/19		105	105,263
5.50%, 09/15/24 ^(c)		66	66,330
Tele Columbus AG, 3.88%, 05/02/25	EUR	100	112,813
Telenet Finance Luxembourg Notes Sarl, 5.50%, 03/01/28 ^(c)	USD	400	388,069
Telesat Canada/Telesat LLC, 8.88%, 11/15/24 ^(c)		241	262,087
Tribune Media Co., 5.88%, 07/15/22		22	22,248
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:			
5.63%, 04/15/23	EUR	70	84,108
5.00%, 01/15/25 ^(c)	USD	200	202,250
Univision Communications, Inc. ^(c) :			
5.13%, 05/15/23 ^(g)		336	318,360
5.13%, 02/15/25		133	122,480
UPCB Finance IV Ltd., 4.00%, 01/15/27	EUR	100	120,399

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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<i>Security</i>		<i>Par</i>		<i>Value</i>
		(000)		
Media (continued)				
Videotron Ltd., 5.13%, 04/15/27 ^(c)	USD	326	\$	315,405
Virgin Media Finance PLC, 5.75%, 01/15/25 ^{(c)(g)}		655		619,794
Virgin Media Receivables Financing Notes I DAC, 5.50%, 09/15/24	GBP	100		131,626
Virgin Media Secured Finance PLC:				
5.13%, 01/15/25		100		135,647
5.50%, 01/15/25		180		244,093
5.25%, 01/15/26 ^{(c)(g)}	USD	355		332,812
5.50%, 08/15/26 ^{(c)(g)}		200		189,750
Vrio Finco 1 LLC/Vrio Finco 2, Inc., 6.25%, 04/04/23 ^(c)		436		439,270
Ziggo Bond Finance BV:				
4.63%, 01/15/25	EUR	137		160,503
5.88%, 01/15/25 ^{(c)(g)}	USD	470		444,150
Ziggo Secured Finance BV, 5.50%, 01/15/27 ^(c)		300		286,410
				36,933,077
Metals & Mining 2.7%				
Alcoa Nederland Holding BV, 6.13%, 05/15/28 ^(c)		200		205,500
Big River Steel LLC/BRS Finance Corp., 7.25%, 09/01/25 ^(c)		175		182,219
Cleveland-Cliffs, Inc., 4.88%, 01/15/24 ^(c)		188		183,653
Constellium NV ^(c) :				
5.75%, 05/15/24		500		482,500
6.63%, 03/01/25 ^(g)		273		271,976
5.88%, 02/15/26		250		238,125
Freeport-McMoRan, Inc.:				
3.10%, 03/15/20		1,537		1,515,866
4.00%, 11/14/21		240		237,600
3.55%, 03/01/22		855		826,144
3.88%, 03/15/23		1,338		1,286,166
5.40%, 11/14/34		126		115,920
5.45%, 03/15/43		1,061		957,552
Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 ^{(c)(g)}		479		505,575
Joseph T Ryerson & Son, Inc.,				
11.00%, 05/15/22 ^(c)		172		189,630
Kaiser Aluminum Corp., 5.88%, 05/15/24		112		115,080
Novelis Corp. ^{(c)(g)} :				
6.25%, 08/15/24		1,160		1,174,616
5.88%, 09/30/26		1,186		1,162,399
Nyrstar Netherlands Holdings BV, 6.88%, 03/15/24	EUR	100		112,813
Ovako AB, 5.00%, 10/05/22		100		119,120
Steel Dynamics, Inc.:				
5.13%, 10/01/21 ^(g)	USD	645		654,997

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		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Metals & Mining (continued)			
Steel Dynamics, Inc. (continued):			
5.25%, 04/15/23 ^(g)	USD	200	\$ 203,250
5.50%, 10/01/24		56	57,120
4.13%, 09/15/25		195	184,275
5.00%, 12/15/26		15	14,832
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 06/15/25 ^(c)		278	282,170
Teck Resources Ltd.:			
4.50%, 01/15/21		86	86,753
3.75%, 02/01/23 ^(g)		1,943	1,877,443
8.50%, 06/01/24 ^{(c)(g)}		1,191	1,317,544
5.20%, 03/01/42 ^(g)		473	428,065
5.40%, 02/01/43		279	257,378
ThyssenKrupp AG, 1.38%, 03/03/22	EUR	75	88,118
United States Steel Corp.:			
6.88%, 08/15/25	USD	262	267,947
6.25%, 03/15/26		323	320,077
Vale Overseas Ltd., 6.25%, 08/10/26		188	203,736
VM Holdings SA, 5.38%, 05/04/27 ^(c)		237	229,004
			16,355,163
Multi-Utilities 0.4%			
Brooklyn Union Gas Co., 3.41%, 03/10/26 ^{(c)(g)}		1,475	1,438,820
NGL Energy Partners LP/NGL Energy Finance Corp.:			
5.13%, 07/15/19		144	144,000
6.88%, 10/15/21 ^(g)		553	558,530
			2,141,350
Multiline Retail 0.0%			
Neiman Marcus Group Ltd., 8.00%, 10/15/21 ^{(c)(g)}		332	237,380
Offshore Drilling & Other Services 0.0%			
Entegris, Inc., 4.63%, 02/10/26 ^(c)		190	182,163
Oil, Gas & Consumable Fuels 6.7%			
Aker BP ASA, 5.88%, 03/31/25 ^(c)		227	233,810
Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.88%, 12/15/24		117	122,558
Andeavor Logistics LP, Series A, 6.88% ^{(e)(m)}		324	324,065
Andeavor Logistics LP/Tesoro Logistics Finance Corp., 4.25%, 12/01/27		185	179,715
Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 09/15/24		55	53,900
Antero Resources Corp.:			
5.13%, 12/01/22		76	76,380
5.63%, 06/01/23		74	75,110

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

		<i>Par</i>		
		<i>(000)</i>		<i>Value</i>
<i>Security</i>				
Oil, Gas & Consumable Fuels (continued)				
Ascent Resources Utica Holdings LLC/ARU Finance Corp., 10.00%, 04/01/22 ^(c)	USD	207	\$	223,043
Berry Petroleum Co. LLC, 7.00%, 02/15/26 ^(c)		80		81,400
California Resources Corp., 8.00%, 12/15/22 ^{(c)(g)}		275		242,710
Callon Petroleum Co.:				
6.13%, 10/01/24		242		244,118
6.38%, 07/01/26 ^(c)		166		166,000
Calumet Specialty Products Partners LP/Calumet Finance Corp.:				
6.50%, 04/15/21		24		23,610
7.63%, 01/15/22		128		126,560
Carrizo Oil & Gas, Inc.:				
6.25%, 04/15/23		188		190,350
8.25%, 07/15/25		221		235,365
Cheniere Corpus Christi Holdings LLC:				
7.00%, 06/30/24 ^(g)		523		572,690
5.88%, 03/31/25		352		367,400
5.13%, 06/30/27		390		387,562
Cheniere Energy Partners LP, 5.25%, 10/01/25 ^(c)		414		402,615
Chesapeake Energy Corp. ^(g) :				
8.00%, 12/15/22 ^(c)		888		939,060
8.00%, 01/15/25		94		93,413
8.00%, 06/15/27		934		926,995
Cia Latinoamericana de Infraestructura & Servicios SA, 9.50%, 07/20/23 ^(c)		341		294,965
Citgo Holding, Inc., 10.75%, 02/15/20 ^(c)		135		144,113
CNX Resources Corp., 5.88%, 04/15/22 ^(g)		3,001		3,027,259
CONSOL Energy, Inc.:				
8.00%, 04/01/23		8		8,500
11.00%, 11/15/25 ^(c)		474		519,622
Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 05/15/25 ^{(c)(g)}		499		494,010
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 04/01/23		35		35,613
CrownRock LP/CrownRock Finance, Inc., 5.63%, 10/15/25 ^{(c)(g)}		863		839,285
DCP Midstream LLC ^(c) :				
4.75%, 09/30/21		80		81,000
6.45%, 11/03/36		197		209,313
6.75%, 09/15/37		237		253,294
DEA Finance SA, 7.50%, 10/15/22	EUR	100		125,463
Denbury Resources, Inc., 9.25%, 03/31/22 ^(c)	USD	468		497,250
Diamond Offshore Drilling, Inc., 7.88%, 08/15/25		92		94,990
Diamondback Energy, Inc.:				
4.75%, 11/01/24		142		137,030
<i>Security</i>		<i>Par</i>		<i>Value</i>

	(000)	
Oil, Gas & Consumable Fuels (continued)		
Diamondback Energy, Inc. (continued):		
5.38%, 05/31/25	USD	55 \$ 54,450
5.38%, 05/31/25 ^(c)		46 45,425
Eclipse Resources Corp., 8.88%, 07/15/23		70 65,800
Enbridge, Inc., 6.25%, 03/01/78 ^(e)		1,565 1,508,112
Endeavor Energy Resources LP/EER Finance, Inc. ^(c) :		
5.50%, 01/30/26		77 75,460
5.75%, 01/30/28		82 80,565
Energy Transfer Equity LP:		
7.50%, 10/15/20 ^(g)		703 757,482
4.25%, 03/15/23		295 285,781
5.88%, 01/15/24		130 134,875
5.50%, 06/01/27		64 64,880
Ensco Jersey Finance Ltd., 3.00%, 01/31/24 ^(k)		247 221,921
EP Energy LLC/Everest Acquisition Finance, Inc.:		
9.38%, 05/01/20		8 7,800
9.38%, 05/01/24 ^(c)		478 375,373
8.00%, 11/29/24 ^(c)		24 23,760
7.75%, 05/15/26 ^(c)		616 626,780
Extraction Oil & Gas, Inc. ^(c) :		
7.38%, 05/15/24		188 196,930
5.63%, 02/01/26		419 401,192
Genesis Energy LP/Genesis Energy Finance Corp.:		
6.50%, 10/01/25		95 91,438
6.25%, 05/15/26		158 148,520
Geopark Ltd., 6.50%, 09/21/24 ^(c)		200 193,816
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^{(c)(g)}		828 850,770
Gulfport Energy Corp.:		
6.63%, 05/01/23		190 190,950
6.00%, 10/15/24		26 24,440
6.38%, 05/15/25		72 69,119
6.38%, 01/15/26		113 107,915
Halcon Resources Corp., Series WI, 6.75%, 02/15/25		746 701,240
Hess Corp., 4.30%, 04/01/27		50 48,926
Hess Infrastructure Partners LP/Hess Infrastructure Partners Finance Corp., 5.63%, 02/15/26 ^(c)		341 342,705
Indigo Natural Resources LLC, 6.88%, 02/15/26 ^(c)		94 89,770
Jagged Peak Energy LLC, 5.88%, 05/01/26 ^(c)		164 161,950
Matador Resources Co., 6.88%, 04/15/23 ^(g)		256 267,840
MEG Energy Corp. ^(c) :		
6.38%, 01/30/23		2 1,805

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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	<i>Par</i>	
	<i>(000)</i>	<i>Value</i>
<i>Security</i>		
Oil, Gas & Consumable Fuels (continued)		
MEG Energy Corp. (c) (continued):		
7.00%, 03/31/24 ^(g)	USD 348	\$ 314,070
6.50%, 01/15/25 ^(g)	527	528,154
Murphy Oil Corp.:		
6.88%, 08/15/24 ^(g)	260	275,600
5.75%, 08/15/25	20	19,950
5.88%, 12/01/42	47	42,923
Nabors Industries, Inc.:		
0.75%, 01/15/24 ^(k)	399	314,298
5.75%, 02/01/25 ^(c)	155	146,863
Neptune Energy Bondco PLC, 6.63%, 05/15/25 ^(c)	200	198,500
New Enterprise Stone & Lime Co., Inc., 6.25%, 03/15/26 ^(c)	74	74,370
Newfield Exploration Co.:		
5.63%, 07/01/24	33	34,805
5.38%, 01/01/26	252	259,245
NGPL PipeCo LLC ^(c) :		
4.38%, 08/15/22	188	187,765
4.88%, 08/15/27	134	130,101
7.77%, 12/15/37 ^(g)	397	466,475
Noble Holding International Ltd.:		
7.75%, 01/15/24 ^(g)	373	349,687
7.95%, 04/01/25	51	46,532
7.88%, 02/01/26 ^{(c)(g)}	756	770,175
Oasis Petroleum, Inc.:		
6.88%, 01/15/23	22	22,330
2.63%, 09/15/23 ^(k)	704	909,326
Odebrecht Offshore Drilling Finance ^(c) :		
6.72%, 12/01/22	BRL 89	84,157
7.72%, 12/01/26 ^(h)	8	2,241
Paramount Resources Ltd., 6.88%, 06/30/23 ^(c)	USD 326	337,410
Parkland Fuel Corp., 6.00%, 04/01/26 ^(c)	48	47,520
Parsley Energy LLC/Parsley Finance Corp. ^(c) :		
6.25%, 06/01/24	73	75,373
5.38%, 01/15/25	316	312,050
5.25%, 08/15/25	77	74,690
5.63%, 10/15/27	101	99,738
PBF Holding Co. LLC/ PBF Finance Corp., 7.25%, 06/15/25	212	219,886
PDC Energy, Inc.:		
6.13%, 09/15/24	24	24,420
5.75%, 05/15/26 ^(c)	115	113,850
Petrobras Global Finance BV:		

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6.13%, 01/17/22		335	350,745
8.75%, 05/23/26		176	194,832
6.00%, 01/27/28 ^(c)		189	175,014
Petroleos Mexicanos:			
5.38%, 03/13/22		39	39,971
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Oil, Gas & Consumable Fuels (continued)			
Petroleos Mexicanos (continued):			
6.50%, 03/13/27	USD	117	\$ 119,135
5.35%, 02/12/28 ^(c)		99	92,961
Precision Drilling Corp., 7.13%, 01/15/26 ^(c)		214	218,280
QEP Resources, Inc.:			
6.88%, 03/01/21		24	25,440
5.38%, 10/01/22 ^(g)		347	352,968
5.63%, 03/01/26		254	242,570
Range Resources Corp.:			
5.88%, 07/01/22 ^(g)		355	357,662
5.00%, 03/15/23		83	80,510
4.88%, 05/15/25		400	376,000
Resolute Energy Corp., 8.50%, 05/01/20		412	412,515
Rockies Express Pipeline LLC ^(c) :			
6.85%, 07/15/18		183	183,686
6.00%, 01/15/19		20	20,269
5.63%, 04/15/20 ^(g)		550	564,960
6.88%, 04/15/40 ^(g)		431	495,650
Rowan Cos., Inc.:			
4.88%, 06/01/22		70	65,538
4.75%, 01/15/24		64	54,880
7.38%, 06/15/25 ^(g)		387	370,552
RSP Permian, Inc., 6.63%, 10/01/22		291	303,367
Sanchez Energy Corp.:			
7.75%, 06/15/21 ^(g)		874	751,360
6.13%, 01/15/23 ^(g)		360	236,700
7.25%, 02/15/23 ^(c)		117	114,806
SESI LLC, 7.13%, 12/15/21		85	86,594
Seven Generations Energy Ltd., 5.38%, 09/30/25 ^(c)		757	730,505
SM Energy Co.:			
6.50%, 11/15/21		100	101,750
6.50%, 01/01/23		60	60,900
5.00%, 01/15/24		192	180,000
5.63%, 06/01/25 ^(g)		357	341,827
6.75%, 09/15/26 ^(g)		136	138,380
Southwestern Energy Co.:			
6.45%, 01/23/25 ^(e)		130	127,725
7.50%, 04/01/26		286	296,016
7.75%, 10/01/27		237	247,665
Sunoco Logistics Partners Operations LP, 3.90%, 07/15/26 ^(g)		235	221,386
Sunoco LP/Sunoco Finance Corp. ^(c) :			
4.88%, 01/15/23		419	400,149

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5.88%, 03/15/28	124	116,498
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. ^(c) :		
5.50%, 09/15/24 ^(g)	632	635,160
5.50%, 01/15/28	290	280,213

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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	<i>Par</i>	
	<i>(000)</i>	<i>Value</i>
<i>Security</i>		
Oil, Gas & Consumable Fuels (continued)		
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:		
5.25%, 05/01/23	USD 15 \$	15,113
5.13%, 02/01/25	114	112,575
5.88%, 04/15/26 ^(c)	338	339,585
5.00%, 01/15/28 ^(c)	356	334,533
Transcontinental Gas Pipe Line Co. LLC, 4.00%, 03/15/28 ^(c)	280	276,555
Transportadora de Gas del Sur SA, 6.75%, 05/02/25 ^(c)	204	195,840
Whiting Petroleum Corp., 6.63%, 01/15/26 ^(c)	290	296,887
WildHorse Resource Development Corp.:		
6.88%, 02/01/25	136	138,890
6.88%, 02/01/25 ^(c)	140	142,975
Williams Cos., Inc.:		
4.55%, 06/24/24	67	67,251
8.75%, 03/15/32	184	239,200
5.75%, 06/24/44 ^(g)	602	630,595
WPX Energy, Inc.:		
6.00%, 01/15/22	44	46,200
8.25%, 08/01/23	32	36,320
5.25%, 09/15/24	130	128,700
5.75%, 06/01/26	168	167,682
YPF SA, 8.50%, 07/28/25	293	296,663
		41,381,133
Paper & Forest Products 0.0%		
Norbord, Inc., 6.25%, 04/15/23 ^(c)	168	175,605
Pharmaceuticals 2.5%		
AbbVie, Inc., 3.60%, 05/14/25 ^(g)	695	677,561
Actavis Funding SCS, 3.45%, 03/15/22 ^(g)	2,460	2,429,673
Charles River Laboratories International, Inc., 5.50%, 04/01/26 ^(c)	127	127,476
CVS Health Corp. ^(g) :		
4.75%, 12/01/22	165	171,529
4.10%, 03/25/25	2,355	2,363,494
Endo DAC/Endo Finance LLC/Endo Finco, Inc., 5.88%, 10/15/24 ^(c)	205	195,775
Endo Finance LLC/Endo Finco, Inc. ^(c) :		
7.25%, 01/15/22	121	104,816
5.38%, 01/15/23	65	48,243
6.00%, 07/15/23 ^(g)	233	171,255
Ephios Bondco PLC, 6.25%, 07/01/22	EUR 100	120,266
inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc., 7.50%, 10/01/24 ^(c)	USD 162	170,910

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Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 08/01/23 ^{(c)(g)}		1,179		1,185,190
		<i>Par</i>		
<i>Security</i>		<i>(000)</i>		<i>Value</i>
Pharmaceuticals (continued)				
Nidda Healthcare Holding AG, 3.50%, 09/30/24	EUR	100	\$	113,398
Shire Acquisitions Investments Ireland DAC, 2.88%, 09/23/23 ^(g)	USD	1,500		1,416,629
Teva Pharmaceutical Finance Netherlands III BV, 1.70%, 07/19/19		427		417,234
Valeant Pharmaceuticals International, Inc.:				
7.50%, 07/15/21 ^(c)		155		157,906
6.75%, 08/15/21 ^{(c)(g)}		433		437,460
5.63%, 12/01/21 ^(c)		258		255,678
6.50%, 03/15/22 ^(c)		697		724,322
7.25%, 07/15/22 ^(c)		10		10,152
5.50%, 03/01/23 ^(c)		481		447,739
4.50%, 05/15/23	EUR	246		271,838
5.88%, 05/15/23 ^{(c)(g)}	USD	872		824,040
7.00%, 03/15/24 ^(c)		476		498,610
6.13%, 04/15/25 ^{(c)(g)}		821		759,425
5.50%, 11/01/25 ^{(c)(g)}		571		560,294
9.25%, 04/01/26 ^(c)		95		99,715
8.50%, 01/31/27 ^{(c)(l)}		591		601,712
				15,362,340
Real Estate 0.0%				
Prologis LP, 3.75%, 11/01/25 ^(g)		255		254,932
Real Estate Investment Trusts (REITs) 1.6%				
AvalonBay Communities, Inc.,				
3.45%, 06/01/25 ^(g)		1,245		1,216,580
ERP Operating LP, 3.38%, 06/01/25 ^(g)		1,015		994,600
Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 ^(c)		145		147,900
GEO Group, Inc.:				
5.13%, 04/01/23		249		244,879
5.88%, 10/15/24		158		156,036
6.00%, 04/15/26		22		21,505
Hilton Domestic Operating Co., Inc.:				
4.25%, 09/01/24		263		250,508
5.13%, 05/01/26 ^(c)		291		283,361
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.63%, 04/01/25		30		28,950
iStar, Inc.:				
4.63%, 09/15/20		33		32,546
6.00%, 04/01/22		140		140,000
5.25%, 09/15/22		153		148,601
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.:				
5.63%, 05/01/24 ^(g)		1,628		1,644,280
4.50%, 09/01/26		432		396,360
4.50%, 01/15/28		322		288,995

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

		<i>Par</i>		
		<i>(000)</i>		<i>Value</i>
<i>Security</i>				
Real Estate Investment Trusts (REITs) (continued)				
MPT Operating Partnership LP/MPT Finance Corp., 5.00%, 10/15/27	USD	121	\$	113,747
NH Hotel Group SA, 3.75%, 10/01/23	EUR	129		156,577
Starwood Property Trust, Inc.:				
5.00%, 12/15/21	USD	234		237,510
4.75%, 03/15/25 ^(c)		96		92,371
Trust F/1401, 6.95%, 01/30/44		706		691,951
Ventas Realty LP, 4.13%, 01/15/26 ^(g)		650		644,999
Ventas Realty LP/Ventas Capital Corp., 4.75%, 06/01/21 ^(g)		1,300		1,347,883
VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23		244		270,788
				9,550,927
Real Estate Management & Development 0.2%				
ADLER Real Estate AG:				
1.88%, 04/27/23	EUR	100		114,435
2.13%, 02/06/24		100		114,261
3.00%, 04/27/26		100		115,507
Greystar Real Estate Partners LLC, 5.75%, 12/01/25 ^(c)	USD	174		169,650
Howard Hughes Corp., 5.38%, 03/15/25 ^(c)		218		210,642
Realogy Group LLC/Realogy Co-Issuer Corp. ^(c) :				
4.50%, 04/15/19 ^(g)		301		301,000
5.25%, 12/01/21		58		58,435
4.88%, 06/01/23 ^(g)		141		132,540
RESIDOMO Sro, 3.38%, 10/15/24	EUR	100		116,027
				1,332,497
Road & Rail 0.8%				
Avis Budget Finance PLC, 4.13%, 11/15/24		100		118,875
EC Finance PLC, 2.38%, 11/15/22		100		116,265
Flexi-Van Leasing, Inc., 10.00%, 02/15/23 ^(c)	USD	169		159,705
Herc Rentals, Inc. ^(c) :				
7.50%, 06/01/22		128		135,360
7.75%, 06/01/24		121		130,075
Hertz Corp., 7.63%, 06/01/22 ^(c)		404		394,910
Hertz Holdings Netherlands BV, 5.50%, 03/30/23	EUR	100		115,291
Lima Metro Line 2 Finance Ltd., 5.88%, 07/05/34 ^{(c)(g)}	USD	3,000		3,012,780
Loxam SAS, 3.50%, 05/03/23	EUR	100		120,389
United Rentals North America, Inc.:				
4.63%, 07/15/23	USD	160		161,200
4.63%, 10/15/25		383		368,044
<i>Security</i>				
				<i>Par Value</i>

	(000)	
Road & Rail (continued)		
Watco Cos. LLC/Watco Finance Corp., 6.38%, 04/01/23 ^(c)	USD 319	\$ 326,576
		5,159,470
Semiconductors & Semiconductor Equipment 1.3%		
Advanced Micro Devices, Inc., 7.50%, 08/15/22	73	79,760
Analog Devices, Inc. ^(g) :		
3.90%, 12/15/25	375	374,908
3.50%, 12/05/26	275	264,691
Applied Materials, Inc., 3.90%, 10/01/25 ^(g)	285	290,230
Broadcom Corp./Broadcom Cayman Finance Ltd. ^(g) :		
3.00%, 01/15/22	1,250	1,220,135
3.63%, 01/15/24	1,515	1,474,530
Microchip Technology, Inc., 1.63%, 02/15/25 ^(k)	506	960,310
Micron Technology, Inc., 5.50%, 02/01/25	10	10,404
Microsemi Corp., 9.13%, 04/15/23 ^(c)	20	22,125
NXP BV/NXP Funding LLC ^(c) :		
4.13%, 06/01/21	200	201,520
4.63%, 06/01/23 ^(g)	425	433,415
ON Semiconductor Corp., 1.00%, 12/01/20 ^(k)	498	730,234
QUALCOMM, Inc., 3.45%, 05/20/25 ^(g)	1,570	1,521,570
Sensata Technologies BV ^(c) :		
5.63%, 11/01/24	179	185,936
5.00%, 10/01/25 ^(g)	278	278,695
		8,048,463
Software 1.9%		
ACI Worldwide, Inc., 6.38%, 08/15/20 ^{(c)(g)}	360	362,700
BMC Software Finance, Inc., 8.13%, 07/15/21 ^(c)	222	227,572
CA, Inc., 3.60%, 08/15/22 ^(g)	555	555,552
CDK Global, Inc., 4.88%, 06/01/27	296	278,980
Citrix Systems, Inc., 0.50%, 04/15/19 ^(k)	140	204,843
Genesys Telecommunications Laboratories Inc/Greeneden Lux 3 Sarl/Greeneden US Holdings LLC, 10.00%, 11/30/24 ^{(c)(g)}	611	675,919
Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 08/01/22 ^(c)	46	47,092
Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 05/01/21 ^{(c)(g)(h)}	545	547,725
Infor US, Inc., 6.50%, 05/15/22 ^(g)	2,303	2,340,424
Informatica LLC, 7.13%, 07/15/23 ^{(c)(g)}	1,725	1,750,875

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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	<i>Par</i>		
	<i>(000)</i>		<i>Value</i>
<i>Security</i>			
Software (continued)			
Nuance Communications, Inc.:			
5.38%, 08/15/20 ^{(c)(g)}	USD	36 \$	36,135
6.00%, 07/01/24		174	174,870
5.63%, 12/15/26		143	139,425
PTC, Inc., 6.00%, 05/15/24		227	238,350
RP Crown Parent LLC, 7.38%, 10/15/24 ^(c)		454	467,620
Solera LLC/Solera Finance, Inc., 10.50%, 03/01/24 ^{(c)(g)}		2,432	2,698,790
Sophia LP/Sophia Finance, Inc., 9.00%, 09/30/23 ^{(c)(g)}		303	319,665
TIBCO Software, Inc., 11.38%, 12/01/21 ^{(c)(g)}		784	852,600
			11,919,137
Specialty Retail 0.3%			
Asbury Automotive Group, Inc., 6.00%, 12/15/24 ^(g)		334	330,660
Catalent Pharma Solutions, Inc., 4.88%, 01/15/26 ^(c)		324	311,915
Group 1 Automotive, Inc.:			
5.00%, 06/01/22 ^(g)		155	155,387
5.25%, 12/15/23 ^(c)		18	17,550
Hexion US Finance Corp., 6.63%, 04/15/20		98	92,487
JC Penney Corp., Inc.:			
8.13%, 10/01/19 ^(g)		9	9,326
6.38%, 10/15/36		21	11,760
L Brands, Inc.:			
6.88%, 11/01/35 ^(g)		401	364,409
6.75%, 07/01/36		71	63,900
Masaria Investments SAU, 5.00%, 09/15/24	EUR	100	115,181
Penske Automotive Group, Inc., 5.50%, 05/15/26	USD	32	31,520
PVH Corp., 3.13%, 12/15/27	EUR	100	114,681
			1,618,776
Technology Hardware, Storage & Peripherals 0.4%			
Dell International LLC/EMC Corp. ^{(c)(g)} :			
4.42%, 06/15/21	USD	40	40,748
7.13%, 06/15/24		651	699,476
6.02%, 06/15/26		135	142,468
8.35%, 07/15/46		80	97,282
Hewlett Packard Enterprise Co., 4.90%, 10/15/25 ^(g)		375	386,043
			<i>Par</i>
			<i>(000)</i>
			<i>Value</i>
Technology Hardware, Storage & Peripherals (continued)			
Western Digital Corp., 4.75%, 02/15/26 ^(g)	USD	786 \$	773,227

			2,139,244
Textiles, Apparel & Luxury Goods	0.0%		
BiSoho SAS, 5.88%, 05/01/23	EUR	49	60,225
Thrifts & Mortgage Finance	0.1%		
Jerrold Finco PLC, 6.25%, 09/15/21	GBP	100	136,192
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp. ^(c) : 5.25%, 03/15/22	USD	31	31,000
5.25%, 10/01/25		284	264,830
			432,022
Tobacco	0.1%		
Reynolds American, Inc., 3.25%, 06/12/20		396	396,344
Transportation	0.0%		
JB Poindexter & Co., Inc., 7.13%, 04/15/26 ^(c)		103	104,545
Transportation Infrastructure	0.1%		
Rumo Luxembourg Sarl, 7.38%, 02/09/24 ^(c)		293	303,109
Transurban Finance Co. Property Ltd., 4.13%, 02/02/26 ^{(c)(g)}		435	434,501
WFS Global Holding SAS, 9.50%, 07/15/22	EUR	100	122,430
			860,040
Utilities	0.2%		
AES Argentina Generacion SA, 7.75%, 02/02/24 ^(c)	USD	293	287,492
ContourGlobal Power Holdings SA, 5.13%, 06/15/21	EUR	100	118,676
Generacion Mediterraneo SA/Generacion Frias SA/Central Termica Roca SA, 9.63%, 07/27/23 ^(c)	USD	293	303,539
Inkia Energy Ltd., 5.88%, 11/09/27 ^(c)		377	354,380
Stoneway Capital Corp., 10.00%, 03/01/27 ^{(c)(g)}		293	301,233
			1,365,320
Wireless Telecommunication Services	2.2%		
CoreCivic, Inc., 4.75%, 10/15/27		169	155,058
CyrusOne LP/CyrusOne Finance Corp.: 5.00%, 03/15/24 ^(g)		510	510,637
5.38%, 03/15/27		50	50,250
Digicel Group Ltd., 8.25%, 09/30/20 ^(c)		200	151,500
Digicel Ltd., 6.00%, 04/15/21 ^{(c)(g)}		2,073	1,899,386
Equinix, Inc., 2.88%, 10/01/25	EUR	100	112,224

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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	<i>Par</i>		
<i>Security</i>	<i>(000)</i>		<i>Value</i>
Wireless Telecommunication Services (continued)			
Frontier Communications Corp., 8.50%, 04/01/26 ^(c)	USD	529	\$ 512,469
Matterhorn Telecom SA:			
3.88%, 05/01/22	EUR	100	118,231
4.00%, 11/15/27		100	111,962
Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 02/15/25 ^(c)	USD	215	197,263
Rogers Communications, Inc., 5.00%, 03/15/44 ^(g)		545	573,382
SBA Communications Corp.:			
4.00%, 10/01/22 ^(c)		401	384,960
4.88%, 09/01/24		263	245,579
Sprint Capital Corp.:			
6.90%, 05/01/19		135	138,699
6.88%, 11/15/28		21	20,108
8.75%, 03/15/32		262	281,978
Sprint Communications, Inc.:			
7.00%, 03/01/20 ^{(c)(g)}		904	944,906
7.00%, 08/15/20		125	129,394
Sprint Corp. ^(g) :			
7.88%, 09/15/23		577	605,561
7.13%, 06/15/24		2,162	2,178,215
7.63%, 02/15/25		825	849,750
7.63%, 03/01/26		581	596,977
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC,			
3.36%, 03/20/23 ^{(c)(g)}		455	451,587
T-Mobile USA, Inc.:			
4.00%, 04/15/22		197	196,015
6.38%, 03/01/25		282	294,662
6.50%, 01/15/26		227	236,931
4.50%, 02/01/26 ^(g)		489	459,660
4.75%, 02/01/28 ^(g)		285	266,475
Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC,			
8.25%, 10/15/23 ^(g)		445	433,742
Xplornet Communications, Inc., (9.63% Cash or 10.63% PIK),			
9.63%, 06/01/22 ^{(c)(h)}		121	127,200
			13,234,761
Total Corporate Bonds 61.8%			
(Cost \$383,766,591)			380,244,983

Floating Rate Loan Interests^(d) 39.8%

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Aerospace & Defense 0.4%

Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 08/18/24	1,047	1,048,936
DAE Aviation Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.75% 1.00% Floor), 5.73%, 07/07/22	159	159,714

Par

Security

(000)

Value

Aerospace & Defense (continued)

Pelican Products, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.41%, 05/01/25	USD 330	\$ 331,238
TransDigm, Inc.: 2018 Term Loan E, (1 mo. LIBOR + 2.50%), 4.48%, 05/30/25	492	490,205
2018 Term Loan F, (1 mo. LIBOR + 2.50%), 4.48%, 06/09/23	541	540,209
WP CPP Holdings LLC, 2018 Term Loan, 6.11%, 04/30/25	130	130,528

2,700,830

Air Freight & Logistics 0.2%

Avolon TLB Borrower 1 (US) LLC, Term Loan B3, (1 mo. LIBOR + 2.00%), 3.95%, 01/15/25	200	198,008
CEVA Group PLC, Letter of Credit, (3 mo. LIBOR + 5.50%), 6.50%, 03/19/21 ^(a)	406	454,923
CEVA Intercompany BV, Dutch Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.86%, 03/19/21	73	73,071
CEVA Logistics Canada ULC, Canadian Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.86%, 03/19/21	42	41,553
CEVA Logistics US Holdings, Inc., Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.86%, 03/19/21	285	284,510
Livingston International, Inc., Term Loan B3, (3 mo. LIBOR + 5.75%), 8.05%, 03/20/20	59	58,702
XPO Logistics, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 3.96%, 02/24/25	206	206,588

1,317,355

Airlines 0.0%

Northwest Airlines, Inc., Term Loan, (6 mo. LIBOR + 1.23%), 3.30%, 09/10/18 ^(a)	69	68,501
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Auto Components 0.2%

Dayco Products LLC, 2017 Term Loan B, (3 mo. LIBOR + 5.00%), 7.31%, 05/19/23 ^(a)	312	312,630
USI, Inc., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 5.30%, 05/16/24	627	625,970

938,600

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Auto Parts 0.1%			
Mavis Tire Express Services Corp.:			
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.20%, 03/20/25	USD	453	\$ 450,044
2018 Delayed Draw Term Loan, (1 mo. LIBOR + 3.25%), 1.23%, 03/20/25		4	3,972
			454,016
Automobiles 0.1%			
CH Hold Corp.:			
1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.98%, 02/01/24		403	404,362
2nd Lien Term Loan, (1 mo. LIBOR + 7.25% 1.00% Floor), 9.23%, 02/01/25 ^(a)		110	112,200
FCA US LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 3.97%, 12/31/18		373	373,275
			889,837
Banks 0.1%			
Banco Espirito Santo SA, 2,176.65% - 4.75%, 01/15/19 ^(s)	EUR	100	33,026
Capri Finance LLC, 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.61%, 11/01/24	USD	643	635,345
			668,371
Building Materials 0.1%			
Allied Universal HoldCo LLC, 2015 Term Loan, (3 mo. LIBOR + 3.75% 1.00% Floor), 6.05%, 07/28/22		228	224,157
USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (2 mo. LIBOR + 8.50% 1.00% Floor), 10.60%, 07/28/23		290	287,283
			511,440
Building Products 0.4%			
Continental Building Products LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.25%), 4.23%, 08/18/23		127	127,209
CPG International, Inc., 2017 Term Loan, (6 mo. LIBOR + 3.75% 1.00% Floor), 5.59%, 05/03/24		629	632,294
GYP Holdings III Corp., 2018 Term Loan B, 5.08%, 04/01/25		325	324,675
Jeld-Wen, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.00%), 4.30%, 12/14/24		509	509,203
		<i>Par (000)</i>	<i>Value</i>
Building Products (continued)			
Wilsonart LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor), 5.56%, 12/19/23	USD	652	\$ 653,541

		2,246,922
Capital Markets 0.3%		
Duff & Phelps Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor), 5.55%, 02/13/25	270	269,663
FinCo I LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.48%, 12/27/22	444	444,300
Greenhill & Co., Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.75%, 10/12/22	422	423,509
RPI Finance Trust, Term Loan B6, (3 mo. LIBOR + 2.00%), 4.30%, 03/27/23	852	853,619
		1,991,091
Chemicals 1.3%		
Alpha 3 BV, 2017 Term Loan B1, (1 mo. LIBOR + 3.00% 1.00% Floor), 5.30%, 01/31/24	869	865,314
Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 1.75%), 4.05%, 06/01/24	1,039	1,038,941
Charter NEX US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.98%, 05/16/24	442	441,552
Chemours Co. (The), 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 3.74%, 04/03/25	289	288,290
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.80%, 06/28/24	214	215,267
Encapsys LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 11/07/24	335	336,049
Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.75%), 6.11%, 07/09/19	101	96,581
Invictus US LLC:		
1st Lien Term Loan, (2 mo. LIBOR + 3.00%), 5.10%, 03/28/25	528	530,028
2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 8.73%, 03/25/26	135	136,350
MacDermid, Inc.:		
Term Loan B6, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.98%, 06/07/23	468	469,715

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Chemicals (continued)			
MacDermid, Inc. (continued):			
Term Loan B7, (1 mo. LIBOR + 2.50% 1.00% Floor), 4.48%, 06/07/20	USD	571	\$ 572,565
Oxea Holding Drei GmbH, 2017 Term Loan B2, (3 mo. LIBOR + 3.50%), 5.88%, 10/11/24		1,238	1,239,140
PQ Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.48%, 02/08/25		914	913,995
Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 5.06%, 08/07/20		476	476,228
Vectra Co., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.23%, 03/08/25		375	374,767
			7,994,782
Commercial Services & Supplies 2.2%			
Advanced Disposal Services, Inc., Term Loan B3, (1 Week LIBOR + 2.25%), 4.00%, 11/10/23		1,023	1,025,594
Aramark Services, Inc., 2017 Term Loan B1, (1 mo. LIBOR + 2.00%), 3.98%, 03/11/25		495	495,596
Asurion LLC:			
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%), 7.98%, 08/04/25		298	305,003
2017 Term Loan B4, (1 mo. LIBOR + 2.75%), 4.73%, 08/04/22		217	217,723
2018 Term Loan B6, (1 mo. LIBOR + 2.75%), 4.73%, 11/03/23		1,382	1,387,275
Camelot UK Holdco Ltd., 2017 Repriced Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 10/03/23		655	655,487
Catalent Pharma Solutions, Inc., Term Loan B, (1 mo. LIBOR + 2.25% 1.00% Floor), 4.23%, 05/20/24		1,176	1,180,220
Clean Harbors, Inc., 2017 Term Loan B, (1 mo. LIBOR + 1.75%), 3.73%, 06/27/24		213	214,055
Creative Artists Agency LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 4.92%, 02/15/24		953	957,436
Dealer Tire LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor), 5.67%, 12/22/21 ^(a)		302	298,454
Employbridge LLC, 2018 Term Loan B, (3 mo. LIBOR + 5.00% 1.00% Floor), 7.50%, 04/10/25		270	272,362
EnergySolutions, LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.77%, 05/02/25		185	186,967
		<i>Par (000)</i>	<i>Value</i>
Commercial Services & Supplies (continued)			
Garda World Security Corp., 2017 Term Loan, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.51%, 05/24/24	USD	280	\$ 281,292

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Harland Clarke Holdings Corp., Term Loan B7, (3 mo. LIBOR + 4.75% 1.00% Floor), 7.05%, 11/03/23	271	266,956
KAR Auction Services, Inc., Term Loan B5, (3 mo. LIBOR + 2.50%), 4.81%, 03/09/23	500	501,192
Learning Care Group, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.43%, 03/13/25	190	190,475
Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 05/02/22	1,482	1,476,201
US Security Associates Holdings, Inc., 2016 Term Loan, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.80%, 07/14/23	757	760,092
West Corp.:		
2017 Term Loan, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.98%, 10/10/24	1,103	1,100,449
2018 Term Loan B1, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.48%, 10/10/24	100	99,089
Wrangler Buyer Corp., Term Loan B, (1 mo. LIBOR + 2.75%), 4.73%, 09/27/24	1,268	1,269,020
		13,140,938
Communications Equipment 0.3%		
Avantor, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.98%, 11/21/24	889	894,772
Avaya, Inc., Exit Term Loan B (1 mo. LIBOR + 4.75% 1.00% Floor), 6.68%, 12/15/24	517	520,281
CommScope, Inc., Term Loan B5, (1 mo. LIBOR + 2.00%), 3.98%, 12/29/22	258	258,354
Securus Technologies Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.50% 1.00% Floor), 6.48%, 11/01/24	205	205,212
		1,878,619

Schedule of Investments (unaudited) (continued)

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<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Construction & Engineering 0.7%			
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25% 1.00% Floor), 6.61%, 06/21/24	USD	2,140	\$ 2,150,765
Engility Corp.:			
Term Loan B1, (1 mo. LIBOR + 2.25%), 4.23%, 08/12/20		67	67,085
Term Loan B2, (PRIME + 1.75%), 4.73%, 08/12/23		299	298,660
Pike Corp., 2018 Term Loan B, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.49%, 03/23/25		361	364,918
SRS Distribution Inc., 2018 1st Lien Term Loan B, (3 mo. LIBOR + 3.25%), 5.58%, 05/23/25		805	800,878
USIC Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor), 5.28%, 12/08/23		408	409,166
			4,091,472
Construction Materials 0.5%			
Core & Main LP, 2017 Term Loan B, (6 mo. LIBOR + 3.00% 1.00% Floor), 5.12%, 08/01/24		881	884,608
Filtration Group Corp., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.00%), 5.30%, 03/29/25		1,625	1,632,313
GYP Holdings III Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 5.36%, 04/01/23		697	696,842
			3,213,763
Containers & Packaging 0.4%			
Berlin Packaging LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 4.94%, 11/07/25		200	200,166
Berry Global, Inc.:			
Term Loan Q, (1 mo. LIBOR + 2.00%), 3.96%, 10/01/22		1,147	1,149,882
Term Loan S, (1 mo. LIBOR + 1.75%), 3.73%, 02/08/20		222	222,551
BWAY Holding Co., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.59%, 04/03/24		563	563,654
Proampac PG Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.51%, 11/18/23		45	45,197
			2,181,450
Distributors 0.3%			
American Builders & Contractors Supply Co., Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 3.98%, 10/31/23		928	923,332
		<i>Par</i>	<i>Value</i>
		<i>(000)</i>	
Distributors (continued)			
TriMark USA LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.49%, 08/28/24	USD	708	\$ 706,885

		1,630,217
Diversified Consumer Services	1.1%	
AI Aqua Merger Sub, Inc.:		
2017 1st Lien Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 12/13/23	260	260,097
2017 Incremental Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 12/13/23 ^(a)	184	183,633
Ascend Learning LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.98%, 07/12/24	378	378,573
Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (1 mo. LIBOR + 1.75%), 3.73%, 11/07/23	513	514,250
CHG PPC Parent LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 4.73%, 03/31/25 ^(a)	235	235,000
Equian LLC, Add on Term Loan B, (3 mo. LIBOR + 3.25%), 5.20%, 05/20/24	549	551,361
Nomad Foods Europe Midco Ltd., 2017 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.17%, 05/15/24	522	522,513
Serta Simmons Bedding LLC:		
1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.72%, 11/08/23	883	776,898
2nd Lien Term Loan, (3 mo. LIBOR + 8.00% 1.00% Floor), 10.33%, 11/08/24	296	223,940
ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.48%, 11/08/23	731	734,177
Spin Holdco, Inc., 2017 Term Loan B, (2 mo. LIBOR + 3.25% 1.00% Floor), 5.34%, 11/14/22	426	428,678
Uber Technologies, 2018 Term Loan, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.92%, 04/04/25	435	437,536
Weight Watchers International, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.75%), 6.99%, 11/29/24	1,373	1,387,452
		6,634,108
Diversified Financial Services	0.4%	
AlixPartners LLP, 2017 Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 5.05%, 04/04/24	1,141	1,143,142

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<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Diversified Financial Services (continued)			
CVS Holdings I LP, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.99%, 02/06/25 ^(a)	USD	335	\$ 332,069
EG Finco Ltd., 2018 Term Loan, (3 mo. LIBOR + 4.00%), 6.14%, 02/07/25		261	260,555
Kingpin Intermediate Holdings LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 4.25% 1.00% Floor), 6.23%, 06/28/24 ^(a)		576	581,089
Oryx Southern Delaware Holdings LLC, Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 02/09/25 ^(a)		260	257,075
			2,573,930
Diversified Telecommunication Services 2.1%			
CenturyLink, Inc.:			
2017 Term Loan A, (1 mo. LIBOR + 2.75%), 4.73%, 11/01/22		889	886,252
2017 Term Loan B, (1 mo. LIBOR + 2.75%), 4.73%, 01/31/25		3,922	3,871,107
Consolidated Communications, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.99%, 10/04/23		138	137,511
Frontier Communications Corp., Delayed Draw Term Loan A, (1 mo. LIBOR + 2.75%), 4.74%, 03/31/21		791	780,606
Hargray Communications Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.98%, 05/16/24		558	559,087
Level 3 Financing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.21%, 02/22/24		1,953	1,954,363
MTN Infrastructure TopCo, Inc, 1st Lien Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.98%, 11/15/24		610	612,540
Sprint Communications, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 2.50%), 4.50%, 02/02/24		1,026	1,024,866
Telenet Financing USD LLC:			
Term Loan AL, (1 mo. LIBOR + 2.50%), 4.42%, 03/01/26		1,475	1,474,823
USD Term Loan AN, 2.25%, 08/17/26		1,390	1,387,109
Zayo Group LLC:			
2017 Incremental Term Loan, (1 mo. LIBOR + 2.25% 1.00% Floor), 4.23%, 01/19]		95	95,475
		<i>Par (000)</i>	<i>Value</i>
Diversified Telecommunication Services (continued)			
Zayo Group LLC (continued):			
2017 Term Loan B1, (1 mo. LIBOR + 2.00%), 3.98%, 01/19/21	USD	343	\$ 344,269
			13,128,008
Electric Utilities 0.2%			
Dayton Power & Light Company (The), Term Loan B, (1 mo. LIBOR + 2.00%), 3.99%, 08/24/22		240	241,278

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TEX Operations Co. LLC:		
Exit Term Loan B, (1 mo. LIBOR + 2.50%), 4.48%, 08/04/23	651	649,759
Exit Term Loan C, (1 mo. LIBOR + 2.50%), 4.48%, 08/04/23	117	116,700
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., Term Loan, 5.03%, 11/10/18 ^(a)	780	
Vistra Operations Co. LLC, 2016 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.20%, 12/14/23	152	152,215
		1,159,952
Electrical Equipment 0.2%		
EXC Holdings III Corp., 2017 1st Lien Term Loan, (6 mo. LIBOR + 3.50% 1.00% Floor), 5.16%, 12/02/24	299	301,620
Gates Global LLC, 2017 Repriced Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 5.05%, 04/01/24	1,178	1,182,232
		1,483,852
Electronic Equipment, Instruments & Components 0.0%		
Zebra Technologies Corporation, 2018 Term Loan B, (3 mo. LIBOR + 1.75%), 4.36%, 10/27/21	232	232,410
Energy Equipment & Services 0.4%		
Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00% 1.00% Floor), 7.93%, 03/01/24	778	761,467
GrafTech Finance, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.42%, 02/12/25 ^(a)	580	581,450
Ocean Rig UDW, Inc., Term Loan, (Fixed + 8.00%), 8.00%, 09/20/24	44	46,346
Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75% 1.00% Floor), 9.68%, 11/08/22 ^(a)	260	269,750
Seadrill Partners Finco LLC, Term Loan B, (3 mo. LIBOR + 6.00% 1.00% Floor), 8.30%, 02/21/21	282	245,526

Schedule of Investments (unaudited) (continued)

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<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Energy Equipment & Services (continued)			
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 1.42%), 3.42%, 07/13/20	USD	426	\$ 421,306
			2,325,845
Food & Staples Retailing 0.4%			
Albertsons LLC:			
2017 Term Loan B4, (1 mo. LIBOR + 2.75%), 4.73%, 08/25/21		261	258,153
2018 ABL Last Out Term Loan, 3.00%, 04/02/23		341	340,255
BJ's Wholesale Club, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.42%, 02/03/24		689	689,138
Hostess Brands LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 4.23%, 08/03/22		649	651,205
US Foods, Inc., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.48%, 06/27/23		653	655,392
			2,594,143
Food Products 1.1%			
CFSP Acquisition Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.95%, 03/21/25		174	173,619
Chobani LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.48%, 10/10/23		849	850,215
Dole Food Co., Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 4.71%, 04/06/24		334	333,685
Hearthside Food Solutions LLC, 2018 Term Loan B, 3.00%, 05/23/25		274	273,710
JBS USA LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.65%, 10/30/22		1,618	1,614,316
Pinnacle Foods Finance LLC, 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 3.66%, 02/02/24		439	441,447
Post Holdings Inc., 2017 Series A Incremental Term Loan, (1 mo. LIBOR + 2.00%), 3.97%, 05/24/24		607	607,220
Reddy Ice Corp.:			
1st Lien Term Loan, (PRIME + 4.50%), 7.88%, 05/01/19		637	633,744
2nd Lien Term Loan, (3 mo. LIBOR + 9.50%), 11.83%, 11/01/19		233	221,059
Reynolds Group Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 2.75%), 4.73%, 02/05/23		1,257	1,258,813
		<i>Par (000)</i>	<i>Value</i>
Food Products (continued)			
Sigma Bidco BV, 2018 Term Loan B, 1.00%, 02/23/25 ^(P)	USD	58	\$ 58,191
			6,466,019

Health Care Equipment & Supplies 1.0%

Cotiviti Corp., Term Loan B, (3 mo. LIBOR + 2.25%), 4.56%, 09/28/23	618	617,337
CryoLife, Inc., Term Loan B, (3 mo. LIBOR + 4.00% 1.00% Floor), 6.30%, 11/14/24 ^(a)	583	584,996
DJO Finance LLC, 2015 Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.40%, 06/08/20	1,986	1,990,120
ImmuCor, Inc., Extended Term Loan B, (3 mo. LIBOR + 5.00% 1.00% Floor), 7.30%, 06/15/21 ^(a)	1,128	1,146,325
Mallinckrodt International Finance SA, Term Loan B, (3 mo. LIBOR + 2.75%), 5.20%, 09/24/24	447	434,027
Ortho-Clinical Diagnostics SA, Term Loan B, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.73%, 06/30/21	1,639	1,638,950
		6,411,755

Health Care Providers & Services 1.8%

Acadia Healthcare Company, Inc.:		
2018 Term Loan B3, (1 mo. LIBOR + 2.50%), 4.48%, 02/11/22	225	226,242
2018 Term Loan B4, (1 mo. LIBOR + 2.50%), 4.48%, 02/16/23	620	624,257
Auris Luxembourg III Sarl, 2017 Term Loan B7, (3 mo. LIBOR + 3.00% 1.00% Floor), 5.30%, 01/17/22	849	850,369
CHG Healthcare Services, Inc., 2017 1st Lien Term Loan B, (2 mo. LIBOR + 3.00% 1.00% Floor), 5.36%, 06/07/23	1,145	1,152,583
Community Health Systems, Inc., Term Loan G, (3 mo. LIBOR + 3.00% 1.00% Floor), 5.31%, 12/31/19	209	208,220
Concentra Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.66%, 06/01/22	605	606,512
Curo Health Services Holdings, Inc., 2015 1st Lien Term Loan, (3 mo. LIBOR + 4.00% 1.00% Floor), 6.09%, 02/07/22	317	317,126
DaVita HealthCare Partners, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 4.73%, 06/24/21	251	252,858
Diplomat Pharmacy, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.50% 1.00% Floor), 6.49%, 12/20/24	240	241,186

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Health Care Providers & Services (continued)			
Envision Healthcare Corp., 2016 Term Loan B, (1 mo. LIBOR + 3.00%), 4.99%, 12/01/23	USD	1,349	\$ 1,350,761
HC Group Holdings III, Inc., Term Loan B, (1 mo. LIBOR + 5.00% 1.00% Floor), 6.98%, 04/07/22		814	818,916
HCA, Inc.:			
2018 Term Loan B10, (1 mo. LIBOR + 2.00%), 3.98%, 03/13/25		150	151,000
Term Loan B11, (1 mo. LIBOR + 1.75%), 3.73%, 03/18/23		902	906,425
MPH Acquisition Holdings LLC, 2016 Term Loan B, (3 mo. LIBOR + 2.75% 1.00% Floor), 5.05%, 06/07/23		989	990,125
nThrive, Inc., 2016 1st Lien Term Loan, (1 mo. LIBOR + 4.50% 1.00% Floor), 6.48%, 10/20/22		605	602,402
NVA Holdings, Inc., Term Loan B3, (3 mo. LIBOR + 2.75% 1.00% Floor), 5.05%, 02/02/25		647	647,409
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 02/06/24		699	673,920
Vizient, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 02/13/23		193	194,135
WP CityMD Bidco LLC, 2018 1st Lien Term Loan, 5.85%, 06/07/24		255	255,000
			11,069,446
Health Care Technology 0.3%			
Change Healthcare Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 03/01/24		1,048	1,047,356
Press Ganey Holdings, Inc.:			
2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 10/21/23		634	636,528
2nd Lien Term Loan, (1 mo. LIBOR + 6.50% 1.00% Floor), 8.48%, 10/21/24		97	97,958
			1,781,842
Hotels, Restaurants & Leisure 1.9%			
Aristocrat Technologies, Inc., 2018 1st Lien Term Loan B, (3 mo. LIBOR + 1.75%), 4.10%, 05/01/24		449	446,312
Boyd Gaming Corp., Term Loan B3, (1 Week LIBOR + 2.50%), 4.25%, 09/15/23		500	501,573
		<i>Par (000)</i>	<i>Value</i>
Hotels, Restaurants & Leisure (continued)			
Bronco Midstream Funding LLC, Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.83%, 08/14/23 ^(a)	USD	925	\$ 931,637
		1,686	1,684,269

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Burger King Newco Unlimited Liability Co., Term Loan B3, (1 mo. LIBOR + 2.25% 1.00% Floor), 4.23%, 02/16/24		
Caesars Resort Collection LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.75%), 4.73%, 12/22/24	1,492	1,491,898
CCM Merger, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 4.73%, 08/08/21	489	489,998
CEC Entertainment, Inc., Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 02/14/21	377	351,336
Cyan Blue Holdco 3 Ltd., 2017 Term Loan B, (3 mo. LIBOR + 2.75%), 5.05%, 08/23/24	507	507,499
ESH Hospitality, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 3.98%, 08/30/23	822	822,298
Four Seasons Hotels Ltd., 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 3.98%, 11/30/23	99	99,011
Gateway Casinos & Entertainment Ltd., 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.47%, 12/01/23	50	50,391
GVC Holdings PLC, 2018 Term Loan, (1 mo. LIBOR + 2.50% 1.00% Floor), 4.48%, 03/29/24	330	330,274
Hilton Worldwide Finance LLC, Term Loan B2, (1 mo. LIBOR + 1.75%), 3.71%, 10/25/23	28	27,786
IRB Holding Corp., 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.21%, 02/05/25	509	510,724
Lakeland Tours LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 4.00% 1.00% Floor), 6.12%, 12/15/24	308	308,700
Playa Resorts Holding BV, 2017 Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.22%, 04/29/24	438	435,394
Sabre GLBL, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 3.98%, 02/22/24	891	890,895
Scientific Games International, Inc., 2018 Term Loan B5, (1 mo. LIBOR + 2.75%), 4.73%, 08/14/24	1,139	1,142,446

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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<i>Security</i>		<i>Par</i> <i>(000)</i>	<i>Value</i>
Hotels, Restaurants & Leisure (continued)			
Wyndham Hotels & Resorts, Inc., Term Loan B, 4.30%, 03/28/25	USD	510	\$ 511,698
			11,534,139
Household Products 0.2%			
Mastronardi Produce Ltd., Term Loan B, (3 mo. LIBOR + 3.25%), 5.16%, 04/18/25		190	190,950
SIWF Holdings, Inc., 1st Lien Term Loan, 3.75%, 05/17/25 ^(a)		415	416,037
Spectrum Brands, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.15%, 06/23/22		926	924,510
			1,531,497
Independent Power and Renewable Electricity Producers 1.2%			
AES Corporation, 2018 Term Loan B, (3 mo. LIBOR + 1.75%), 4.07%, 05/31/22		475	474,506
Calpine Construction Finance Co. LP, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.48%, 01/15/25		814	813,247
Calpine Corp.: Term Loan B6, (3 mo. LIBOR + 2.50% 1.00% Floor), 4.81%, 01/15/23		269	268,812
Term Loan B7, (3 mo. LIBOR + 2.50%), 4.81%, 05/31/23		256	255,903
Compass Power Generation LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.75% 1.00% Floor), 6.05%, 12/20/24		394	396,310
Dynegy, Inc., 2017 Term Loan C2, (1 mo. LIBOR + 2.50% 1.00% Floor), 4.46%, 02/07/24		1,064	1,063,859
EIF Channelview Cogeneration LLC, 2018 Term Loan B, 5.25%, 05/03/25		150	150,499
Granite Acquisition, Inc.: Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.81%, 12/19/21		1,057	1,060,342
Term Loan C, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.80%, 12/19/21		174	174,701
Kestrel Acquisition LLC/Hunterstown Generation Facility, 2018 Term Loan B, 5.25%, 05/01/25		410	412,308
Nautilus Power LLC, Term Loan B, (1 mo. LIBOR + 4.25% 1.00% Floor), 6.23%, 05/16/24		561	564,922
Terra-Gen Finance Co. LLC, Term Loan B, (1 mo. LIBOR + 4.25% 1.00% Floor), 6.23%, 12/09/21 ^(a)		500	449,498
		<i>Par</i> <i>(000)</i>	<i>Value</i>
Independent Power and Renewable Electricity Producers (continued)			
Vistra Energy Corp., 1st Lien Term Loan B3, 1.00%, 12/01/25 ^(p)	USD	1,055	\$ 1,052,215

		7,137,122
Industrial Conglomerates 0.3%		
Cortes NP Acquisition Corp., 2017 Term Loan B, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.91%, 11/30/23	1,484	1,463,913
Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (3 mo. LIBOR + 5.00% 1.00% Floor), 7.07%, 11/28/21	526	525,492
		1,989,405
Insurance 0.9%		
Alliant Holdings I, Inc., 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 4.93%, 05/09/25	837	836,384
AmWINS Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.70%, 01/25/24	617	617,477
AssuredPartners, Inc., 2017 1st Lien Add-On Term Loan, (1 mo. LIBOR + 3.25%), 5.23%, 10/22/24	597	596,198
Davis Vision, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.98%, 12/02/24	604	600,289
Hub International Limited, 2018 Term Loan B, (2 mo. LIBOR + 3.00%), 5.36%, 04/25/25	745	743,450
Sedgwick Claims Management Services, Inc.: 1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 03/01/21	1,131	1,128,393
2nd Lien Term Loan, (3 mo. LIBOR + 5.75% 1.00% Floor), 7.80%, 02/28/22	765	765,000
Stratose Intermediate Holdings II LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 06/22/23	383	385,093
		5,672,284
Internet & Direct Marketing Retail 0.1%		
Harbor Freight Tools USA, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.48%, 08/18/23	537	536,697
Internet Software & Services 0.6%		
Go Daddy Operating Company LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 4.23%, 02/15/24	1,290	1,293,708
GTT Communications, Inc., 2018 Term Loan B, 5.11%, 04/28/25	316	310,949

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Internet Software & Services (continued)			
Inmar Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.48%, 05/01/24	USD	294	\$ 294,807
Rackspace Hosting, Inc., 2017 Incremental 1st Lien Term Loan, (3 mo. LIBOR OR + 3.00% 1.00% Floor), 5.36%, 11/03/23		1,044	1,036,140
TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75% 1.00% Floor), 5.73%, 05/06/24		690	668,030
			3,603,634
IT Services 2.1%			
Access CIG LLC:			
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 5.73%, 02/27/25		170	171,116
2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.75%), 9.73%, 02/27/26		71	71,399
Altran Technologies SA, 1st Lien Term Loan, (2 mo. LIBOR + 2.75%), 4.80%, 03/20/25		215	215,699
Blackhawk Network Holdings, Inc, 2018 1st Lien Term Loan, 3.00%, 05/23/25		556	555,778
First Data Corp., 2024 Term Loan, (1 mo. LIBOR + 2.00%), 3.97%, 04/26/24		3,345	3,342,869
Greeneden US Holdings II LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.50%), 5.80%, 12/01/23		394	396,092
Optiv Security, Inc.:			
1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.25%, 02/01/24		1,223	1,192,232
2nd Lien Term Loan, (1 mo. LIBOR + 7.25% 1.00% Floor), 9.25%, 02/01/25		314	301,316
Peak 10 Holding Corp.:			
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.80%, 08/01/24		693	681,571
2nd Lien Term Loan, (3 mo. LIBOR + 7.25% 1.00% Floor), 9.61%, 08/01/25		513	515,406
TKC Holdings, Inc.:			
2017 1st Lien Term Loan, (1 mo. LIBOR + 4.25% 1.00% Floor), 6.23%, 02/01/23		724	727,364
2017 2nd Lien Term Loan, (3 mo. LIBOR + 8.00% 1.00% Floor), 9.98%, 02/01/24		510	512,234
		<i>Par (000)</i>	<i>Value</i>
IT Services (continued)			
Trans Union LLC, Term Loan B3, (1 mo. LIBOR + 2.00%), 3.98%, 04/10/23	USD	1,134	\$ 1,131,018
		513	513,259

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Vantiv LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.92%, 10/14/23		
VF Holding Corp., Reprice Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 06/30/23	1,438	1,438,546
WEX, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.23%, 06/30/23	1,248	1,251,919
		13,017,818
Life Sciences Tools & Services 0.1%		
Albany Molecular Research, Inc.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 08/30/24	180	179,258
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00% 1.00% Floor), 8.98%, 08/30/25	130	131,408
Parexel International Corp., Term Loan B, (1 mo. LIBOR + 2.75%), 4.73%, 09/27/24	387	387,022
		697,688
Machinery 0.8%		
Clark Equipment Co., 2018 Term Loan B, (3 mo. LIBOR + 2.00%), 4.30%, 05/18/24	325	324,844
Columbus McKinnon Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50% 1.00% Floor), 4.80%, 01/31/24 ^(a)	86	85,995
Gardner Denver, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.75%), 5.05%, 07/30/24	885	887,719
Hayward Industries, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.48%, 08/05/24	491	493,830
Infiltrator Systems, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 5.30%, 05/27/22	753	756,005
Mueller Water Products, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.58%, 11/25/21	295	297,132
Rexnord LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.21%, 08/21/24	381	382,066
Tecomet, Inc., 2017 Repriced Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.41%, 05/01/24	631	631,683

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Machinery (continued)			
Titan Acquisition Ltd., 2018 Term Loan B, (2 mo. LIBOR + 3.00%), 5.06%, 03/28/25	USD	851	\$ 844,138
			4,703,412
Media 3.5%			
Altice Financing SA, 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.75%), 5.10%, 01/31/26		83	81,462
Altice US Finance I Corp., 2017 Term Loan, (1 mo. LIBOR + 2.25%), 4.23%, 07/28/25		2,182	2,171,694
Cable One, Inc., 2017 Term Loan B, (3 mo. LIBOR + 1.75%), 4.06%, 05/01/24 ^(a)		258	259,126
CBS Radio, Inc., 2017 Term Loan B, (PRIME + 1.75%), 4.70%, 11/17/24		374	370,043
Charter Communications Operating LLC:			
2017 Term Loan A2, (1 mo. LIBOR + 1.50%), 3.49%, 03/31/23		1,030	1,028,534
2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.99%, 04/30/25		1,791	1,793,270
CSC Holdings LLC:			
2017 1st Lien Term Loan, (1 mo. LIBOR + 2.25%), 4.17%, 07/17/25		1,489	1,482,219
2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.42%, 01/25/26		460	458,850
Getty Images, Inc., Term Loan B, (3 mo. LIBOR + 3.50%), 5.80%, 10/18/19		102	98,244
Gray Television, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.25%), 4.17%, 02/07/24		499	500,158
iHeartCommunications, Inc. (j):			
Extended Term Loan E, (3 mo. LIBOR + 7.50%), 9.19%, 07/30/19		215	