BLACKROCK LTD DURATION INCOME TRUST Form N-Q January 27, 2014
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 52 nd Street, New York, NY 10055
Registrant's telephone number, including area code: (800) 882-0052, Option 4
Date of fiscal year end: 08/31/2014

Date of reporting period: 11/30/2013

Item 1 – Schedule of Investments

Consolidated Schedule of Investments November 30, 2013 (Unaudited)

BlackRock Limited Duration Income Trust (BLV (Percentages shown are based on Net Assets)

Common Stocks	Shares	Value	
Auto Components — 0.0% Lear Corp.	807	\$	66,908
Construction & Engineering — 0.0% USI United Subcontractors (a)	6,454	6,454	
Diversified Financial Services — 0.3% Kcad Holdings I Ltd. (a)	384,412,912	2,191,154	
Hotels, Restaurants & Leisure — 0.4% BLB Worldwide Holdings, Inc. (a) Travelport Worldwide Ltd. (a)	51,947 1,158,668	1,272,701 1,494,682 2,767,383	
Metals & Mining — 0.0% Euramax International (a)	234	56,088	
Paper & Forest Products — 0.2% NewPage Corp. (a)	13,780	1,171,300	
Software — 0.3% HMH Holdings/EduMedia (a)	128,441	1,990,836	
Total Common Stocks — 1.2%		8,250,123	
Asset-Backed Securities	Par (000)		
Asset-Backed Securities — 6.7% 321 Henderson Receivables I LLC, Class A (b):			
Series 2010-2A, 4.07%, 1/15/48 Series 2010-3A, 3.82%, 12/15/48 ACAS CLO Ltd. (b)(c):	USD 1,302 3,758	1,401,124 4,000,700	
Series 2007-1A, Class A1S, 0.45%, 4/20/21 Series 2013-1A, Class D, 3.84%, 4/20/25	746 750	734,474 716,250	
Adirondack Park CLO Ltd., Series 2013-1A, Class D, 3.89%, 4/15/24 (b)(c) Aircraft Lease Securitisation, Ltd., Series	1,750	1,680,000	
2007-1A, Class G3, 0.43%, 5/10/32 (b)(c) ALM Loan Funding (b)(c):	815	778,714	
Series 2010-3AR, Class D, 4.49%, 11/20/20	4,000	4,000,000	

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Series 2013-7R2A, Class B, 2.86%, 4/24/24 Series 2013-7RA, Class C, 3.71%, 4/24/24 Series 2013-7RA, Class D, 5.26%, 4/24/24	865 2,410 1,040	837,493 2,331,916 956,488
Asset-Backed Securities	Par (000)	Value
Asset-Backed Securities (continued)		
Atrium CDO Corp., Series 9A, Class D, 3.74%, 2/28/24 (b)(c)	USD 1,100	\$ 1,052,150
Battalion CLO IV, Ltd., Series 2013-4A, Clas C, 3.64%, 10/22/25 (b)(c)	s 500	468,300
Capital One Multi-Asset Execution Trust, Series 4-3C, 6.63%, 4/19/17	GBP 2,650	4,415,434
Carlyle Global Market Strategies CLO Ltd., Series 2013-1A, Class C, 4.24%, 2/14/25 (b)(c)	USD250	247,625
CarMax Auto Owner Trust 2012-3, Series 2012-3, Class D, 2.29%, 4/15/19	2,530	2,540,269
Cavalry CLO II, Series 2A, Class D, 4.24%, 1/17/24 (b)(c)	500	490,000
Central Park CLO Ltd., Series 2011-1A, Class D, 3.44%, 7/23/22 (b)(c)	500	481,250
Countrywide Asset-Backed Certificates, Serie 2007-7, Class 2A2, 0.33%, 10/25/47 (c)	s 1,932	1,892,121
Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 1/25/30 (b)	2,883	2,703,089
ECP CLO Ltd., Series 2013-5A, Class C, 3.74%, 1/20/25 (b)(c)	1,500	1,419,600
Fraser Sullivan CLO VII Ltd., Series 2012-7A, Class C, 4.24%, 4/20/23 (b)(c)	1,090	1,081,171
GSAA Trust, Series 2007-3, Class 1A2, 0.34%, 3/25/47 (c)	2,832	1,347,171
Halcyon Loan Advisors Funding Ltd., Series 2013-1A, Class C, 3.74%, 4/15/25 (b)(c)	1,000	957,100
Madison Park Funding XI Ltd., Series 2013-11A, Class D, 3.80%, 10/23/25 (b)(c)	420	398,832
Neuberger Berman CLO XV, Series 2013-15A, Class C, 3.10%, 10/15/25 (b)(c)	1,000	963,780
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.62%, 7/17/25 (b)(c)	500	470,450
OZLM Funding Ltd., Series 2012-2A, Class C 4.59%, 10/30/23 (b)(c)	500	495,400
Regatta Funding LP, Series 2013-2A, Class C 4.24%, 1/15/25 (b)(c)	500	495,350

Consolidated Schedule of Investments (continued) BlackRock Limited Duration Income Trust (BLW) (Percentages shown are based on Net Assets)

Asset-Backed Securities	Par (000)	Value
Class D, 3.15%, 8/15/16 (b) Santander Drive Auto Receivables Trust,	USD 1,563 S	\$1,566,653
Series 2011-S2A (b): Class B, 2.06%, 6/15/17 Class C, 2.86%, 6/15/17	241 250	242,317 250,933
SLC Student Loan Trust, Series 2006-A, Class A4, 0.36%, 1/15/19 (c)	183	183,185
World Financial Network Credit Card Master Trust, Series 2012-C, Class B, 3.57%, 8/15/22	3,000	3,071,184
		44,670,523
Interest Only Asset-Backed Securities — 0. Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b)	2% 8,801	635,332
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b)	9,013	605,592
		1,240,924
Total Asset-Backed Securities — 6.9%		45,911,447
Corporate Bonds		
Aerospace & Defense — 0.6% DigitalGlobe, Inc., 5.25%, 2/01/21 (b)(d)	928	904,800
Huntington Ingalls Industries, Inc., 7.13%, 3/15/21 (d)	570	621,300
Kratos Defense & Security Solutions, Inc., 10.00% , $6/01/17$ (d)	1,966	2,128,195
Meccanica Holdings USA, Inc., 6.25%, 7/15/19 (b)	339	352,503
		4,006,798

Air Canada Pass-Through Trust, Series 2013-1, Class C, 6.63%, 5/15/18 (b) American Airlines Pass-Through Trust, Series 2013-2 (b):		651	647,745
Class A, 4.95%, 7/15/24 (d) Class B, 5.60%, 1/15/22		3,250 755	3,404,375 757,831
Continental Airlines Pass-Through Trust, Series 2012-3, Class C, 6.13%, 4/29/18 (d)		2,090	2,163,150
Corporate Bonds		Par (000)	Value
Airlines (concluded)			
Continental Airlines, Inc., 6.75%, 9/15/15 (b)(d)	USD	1,350 \$	\$1,387,125
Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18		234	264,932
United Continental Holdings, Inc., 6.00%, 12/01/20		950	945,250
US Airways Pass-Through Trust, Class C			
(d): Series 2011-1, 10.88%, 10/22/14		847	887,267
Series 2012-1, 9.13%, 10/01/15		2,115	2,220,757
Virgin Australia Trust (b):		2,113	2,220,737
Series 2013-1A, 5.00%, 10/23/23		800	817,697
Series 2013-1B, 6.00%, 10/23/20		1,700	1,742,500
Series 2013-1, Class C, 7.13%, 10/23/18		1,240	1,244,550
Series 2013 1, Class C, 7.13 %, 10/23/10		1,210	1,211,330
			16,483,179
Auto Components — 1.0%			
Affinia Group, Inc., 7.75%, 5/01/21 (b)(d)		1,095	1,144,275
Brighthouse Group PLC, 7.88%, 5/15/18	GBP	100	168,539
GKN Holdings PLC, 5.38%, 9/19/22		120	207,989
Icahn Enterprises LP/Icahn Enterprises	USD	610	636,687
Finance Corp., 8.00%, 1/15/18			,
Jaguar Land Rover Automotive PLC, 8.25%, 3/15/20	GBP	554	1,022,090
Pittsburgh Glass Works LLC, 8.00%, 11/15/18 (b)	USD	445	462,800
Rhino Bondco SpA, 7.25%, 11/15/20 Schaeffler Holding Finance BV (e):	EUR	.110	151,538
6.88%, 8/15/18 (b)(d) 6.88%, 8/15/18	USD EUR	1,085	1,155,525 543,690
Servus Luxembourg Holdings SCA, 7.75%, 6/15/18		342	486,384
Titan International, Inc., 6.88%, 10/01/20 (b)	USD	555	573,038
			6,552,555

Automobiles — 0.5%

Ford Motor Co., 4.25%, 11/15/16 (f) 434 878,036

Consolidated Schedule of Investments (continued) BlackRock Limited Duration Income Trust (BLW) (Percentages shown are based on Net Assets)

Corporate Bonds	Par (000)	Value
Automobiles (concluded General Motors Co., 3.50%, 10/02/18 (b)(d)	uded) USD 2,478 S	\$2,524,463
		3,402,499
Beverages — 0.0% Constellation Brands, Inc., 7.25%, 5/15/17	82	95,018
Building Products –	- 1.2%	
American Builders & Contractors Supply Co., Inc., 5.63%, 4/15/21 (b)	415	420,188
Builders FirstSource, Inc., 7.63%, 6/01/21	890	923,375
(b)(d) Building Materials Corp. of America (b)(d):		
7.00%, 2/15/20	1,345	1,445,875
6.75%, 5/01/21	1,030	1,109,825
CPG Merger Sub LLC, 8.00%, 10/01/21 (b)(d)	1,030	1,073,775
Momentive Performance Materials, Inc., 8.88%, 10/15/20	530	557,825
Texas Industries,	523	573,992
Inc., 9.25%, 8/15/20 USG Corp., 9.75%, 1/15/18 (d)	1,390	1,626,300
		7,731,155
Capital Markets — (0.4%	
•	975	1,010,344

	-	_	
American Capital			
Ltd., 6.50%,			
9/15/18 (b)(d)			
E*Trade Financial			
Corp., 0.00%,		249	431,392
8/31/19 (b)(f)(g)			
KCG Holdings,			
Inc., 8.25%, 6/15/18		240	246,900
(b)			
SteelRiver			
Transmission Co.		1,097	1,139,615
LLC, 4.71%,		1,007	1,137,015
6/30/17 (b)(d)			
			2,828,251
C1 : 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			
Chemicals — 1.4%			
Ashland, Inc.,		675	678,375
3.88%, 4/15/18 (d)			,
Chemtura Corp.,		200	202,500
5.75%, 7/15/21			,
Huntsman		. .	722 600
International LLC,		655	733,600
8.63%, 3/15/21 (d)			
INEOS Finance			
PLC, 7.50%,		445	487,275
5/01/20 (b)(d)			
INEOS Group			
Holdings SA:		600	604.250
6.13%, 8/15/18 (b)		680	684,250
*	EUR	328	452,916
LSB Industries,	LICE	201	212 702
Inc., 7.75%, 8/01/19	USD	301	313,793
(b)			
Nufarm Australia		220	221 200
Ltd., 6.38%,		320	331,200
10/15/19 (b)(d)			
		Par	
Corporate Bonds		(000)	Value
		(000)	
Chemicals (conclude	-d)		
Orion Engineered	<i>.</i> u)		
Carbons Bondco			
GmbH, 9.63%,	USD	898	\$992,290
6/15/18 (b)(d)			
PetroLogistics			
LP/PetroLogistics			
Finance Corp.,		260	260,975
6.25%, 4/01/20 (b)			
0.20 70, 1101120 (0)		3,175	3,262,312
		-,1/5	5,202,512

	•	•	
Rockwood Specialties Group, Inc., 4.63%, 10/15/20 (d) Solvay Finance SA, 4.20% (c)(h) US Coatings Acquisition, Inc./Axalta Coating Systems Dutch		360	494,451
Holding B BV: 5.75%, 2/01/21 7.38%, 5/01/21 (b)	USD	200 398	281,978 421,880
			9,597,795
Commercial Banks	<u> </u>	3%	
BNP Paribas SA, 2.38%, 9/14/17 (d) CIT Group, Inc. (d)		3,225	3,310,572
5.00%, 5/15/17	•	890	950,075
5.50%, 2/15/19 (b))	1,370	1,476,175
HSBC Bank PLC, 3.10%, 5/24/16 (b)(d)		2,560	2,694,817
HSBC Holdings PLC, 6.25%, 3/19/18	EUR	1,000	1,587,823
ING Bank NV, 2.00%, 9/25/15 (b)(d)	USD	3,245	3,296,660
Lloyds Bank PLC, 11.88%, 12/16/21 (c)	EUR	.52	87,616
Nordea Bank AB, 4.50%, 3/26/20		1,020	1,526,626
			14,930,364
Commercial Service	es & S	Supplies	s — 1.6%
AA Bond Co., Ltd., 9.50%, 7/31/43 ACCO Brands	GBP	200	357,531
Corp., 6.75%, 4/30/20	USD	100	99,625
ADS Waste Holdings, Inc., 8.25%, 10/01/20 (b))	292	308,790
The ADT Corp., 6.25%, 10/15/21 (b)		401	418,544

ARAMARK Corp.,

5.75%, 3/15/20 712 742,260

(b)(d)

Aviation Capital

Group Corp., 4.63%, 1/31/18 1,000 1,023,961

(b)(d)

Bilbao Luxembourg

SA, 10.50%, EUR 100 133,162

12/01/18 (e) Brand Energy & Infrastructure

Services, Inc., USD 617 629,340

8.50%, 12/01/21

(b)

Brickman Group

Holdings, Inc., 63 67,337

9.13%, 11/01/18 (b)

Consolidated Schedule of Investments (continued) BlackRock Limited Duration Income Trust (BLW) (Percentages shown are based on Net Assets)

Catalent Pharma		
Solutions, Inc.,	USD 306	\$311,355
7.88%, 10/15/18		
Covanta Holding		
Corp., 6.38%,	100	103,047
10/01/22		
EC Finance PLC,	ELID 100	140 440
9.75%, 8/01/17	EUR 100	148,449
Interactive Data		
Corp., 10.25%,	USD 2,210	2,489,123
8/01/18 (d)		
Mobile Mini, Inc.,	915	1,008,787
7.88%, 12/01/20 (d)	913	1,000,767
United Rentals North		
America, Inc. (d):		
5.75%, 7/15/18	494	530,433
7.63%, 4/15/22	1,518	1,700,160
Verisure Holding AB	:	
8.75%, 9/01/18	EUR 199	296,090
8.75%, 12/01/18	111	162,214
West Corp., 8.63%,	****	
10/01/18	USD 165	179,644
		10,709,852
		,,,,,,,
Communications Equ		
Communications Equ	ipment — 2	.0%
ADC	ipment — 2	.0%
ADC		
ADC Telecommunications,		
ADC Telecommunications, Inc., 3.50%, 7/15/15		
ADC Telecommunications, Inc., 3.50%, 7/15/15 (d)(f)	6,670	
ADC Telecommunications, Inc., 3.50%, 7/15/15 (d)(f) Alcatel-Lucent USA,	6,670	6,753,375
ADC Telecommunications, Inc., 3.50%, 7/15/15 (d)(f) Alcatel-Lucent USA, Inc., 6.75%, 11/15/20	6,670	6,753,375
ADC Telecommunications, Inc., 3.50%, 7/15/15 (d)(f) Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (b)(d)	6,670	6,753,375 1,785,487
ADC Telecommunications, Inc., 3.50%, 7/15/15 (d)(f) Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (b)(d) Avaya, Inc., 7.00%,	6,670	6,753,375
ADC Telecommunications, Inc., 3.50%, 7/15/15 (d)(f) Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (b)(d) Avaya, Inc., 7.00%, 4/01/19 (b)	6,670 1,770 437	6,753,375 1,785,487
ADC Telecommunications, Inc., 3.50%, 7/15/15 (d)(f) Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (b)(d) Avaya, Inc., 7.00%, 4/01/19 (b) CommScope Holding	6,670 1,770 437	6,753,375 1,785,487 424,983
ADC Telecommunications, Inc., 3.50%, 7/15/15 (d)(f) Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (b)(d) Avaya, Inc., 7.00%, 4/01/19 (b) CommScope Holding Co., Inc., 6.63%,	6,670 1,770 437	6,753,375 1,785,487
ADC Telecommunications, Inc., 3.50%, 7/15/15 (d)(f) Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (b)(d) Avaya, Inc., 7.00%, 4/01/19 (b) CommScope Holding Co., Inc., 6.63%, 6/01/20 (b)(e)	6,670 1,770 437	6,753,375 1,785,487 424,983
ADC Telecommunications, Inc., 3.50%, 7/15/15 (d)(f) Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (b)(d) Avaya, Inc., 7.00%, 4/01/19 (b) CommScope Holding Co., Inc., 6.63%,	6,670 1,770 437	6,753,375 1,785,487 424,983

Par

Commercial Services & Supplies (concluded)

(000)

Value

Corporate Bonds

Capital, Inc. (d):

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8.13%, 1/01/20 10.13%, 7/01/20	1,800 1,460	1,984,500
		13,260,820
Construction & Engir	neering — 0.1	%
Astaldi SpA, 7.13%, 12/01/20	EUR215	303,623
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b)	USD258	270,255
Weekley Homes LLC/Weekley Finance Corp., 6.00%, 2/01/23 (b)	320	307,200
		881,078
Construction Material Buzzi Unicem SpA, 6.25%, 9/28/18 HD Supply, Inc.:	ls — 1.5% EUR 154	234,445
8.13%, 4/15/19 (d) 11.00%, 4/15/20 (d) 7.50%, 7/15/20 (d) 11.50%, 7/15/20	USD4,285 770 2,696 335	4,783,131 914,375 2,857,760 400,325
Corporate Bonds	Par (000)	Value
Construction Material	ls (concluded)
HeidelbergCement Finance Luxembourg SA, 7.50%, 4/03/20	EUR 64	8106,313
Lafarge SA, 4.75%, 9/30/20	245	348,899
		9,645,248
Consumer Finance — Ford Motor Credit Co. LLC (d):	- 0.7%	
3.88%, 1/15/15	USD2,475	2,558,133

7.00%, 4/15/15

IVS F. SpA, 7.13%, EUR 235

Hyundai Capital America, 3.75%,

4/06/16 (b)(d)

4/01/20

400

432,855

328,099

1,285 1,347,729

Springleaf Finance Corp. (b):		
7.75%, 10/01/21 8.25%, 10/01/23	USD 52 94	55,250 101,050
		4,823,116
Containers & Packag Ardagh Packaging	ing — 0.3%	
Finance PLC: 7.38%, 10/15/17 5.00%, 11/15/22 Berry Plastics Corp.,	EUR 100 260	145,392 350,639
9.75%, 1/15/21	USD 290	337,487
Beverage Packaging Holdings Luxembourg II SA, 8.00%, 12/15/16 Crown Americas	EUR 274	372,311
Crown Americas LLC/Crown Americas Capital Corp. III, 6.25%, 2/01/21 (d)	USD 144	155,520
OI European Group BV, 4.88%, 3/31/21	EUR311	442,280
		1,803,629
Distributors — 0.1% VWR Funding, Inc., 7.25%, 9/15/17 (d)	USD 874	935,180
Diversified Consume	r Services —	- 0.6%
APX Group, Inc.: 6.38%, 12/01/19 8.75%, 12/01/20 (d) Garda World Security		571,660 1,425,143
Corp., 7.25%, 11/15/21 (b)	275	279,125
Laureate Education, Inc., 9.25%, 9/01/19 (b)(d)	1,460	1,598,700
		3,874,628
Diversified Financial		3.7%
Aircastle Ltd., 6.25% 12/01/19 (d) Ally Financial, Inc.	' 367	396,360
(d): 8.30%, 2/12/15	2,460	2,656,800

8.00%, 11/01/31 2,766 3,282,600

Consolidated Schedule of Investments (continued) BlackRock Limited Duration Income Trust (BLW) (Percentages shown are based on Net Assets)

Corporate Bonds		Par (000)	Value
Diversified Financial Services	s (cor	cluded)	
Citigroup, Inc., 5.95%	Ì	ŕ	1 270 227
(c)(d)(h)	USD	01,370 8	\$1,279,237
Co-Operative Group Ltd.:			
6.88%, 7/08/20	GBP	300	499,476
7.50%, 7/08/26 (i)		600	997,500
DPL, Inc.:			•
6.50%, 10/15/16	USD	70	75,600
7.25%, 10/15/21		185	188,700
Gala Group Finance PLC,	CDD	700	1 221 215
8.88%, 9/01/18	GBP	700	1,231,315
The Goldman Sachs Group,	LICD	2 205	2 205 102
Inc., 3.30%, 5/03/15 (d)	USD	3,285	3,395,103
Jefferies Finance LLC/JFIN			
Co-Issuer Corp., 7.38%,		585	606,206
4/01/20 (b)(d)			
Jefferies LoanCore LLC/JLC			
Finance Corp., 6.88%, 6/01/2	0	567	559,913
(b)			
Leucadia National Corp.,		1,870	2,075,700
8.13%, 9/15/15 (d)		1,070	2,073,700
Macquarie Bank Ltd.,		1,450	1,631,250
10.25%, 6/20/57 (c)		1,.00	1,001,200
Reynolds Group Issuer, Inc.:			
7.13%, 4/15/19 (d)		1,294	1,384,580
9.00%, 4/15/19		180	192,600
9.88%, 8/15/19		535	593,850
5.75%, 10/15/20 (d)		800	820,000
6.88%, 2/15/21 (d)		820	885,600
WMG Acquisition Corp.:		752	071 500
11.50%, 10/01/18		753	871,598
6.00%, 1/15/21 (b)(d)		841	876,743
			24,500,731
Diversified Telecommunication	on Se	rvices -	_ 3 9%
CenturyLink, Inc., Series V,	50		
5.63%, 4/01/20 (d)		906	921,855
Level 3 Communications,		- 2.5	0077:
Inc., 8.88%, 6/01/19		735	805,744
Level 3 Financing, Inc.:			
-			

	_		
4.15%, 2/15/15 (c)(d)		1,725	1,725,949
3.83%, 1/15/18 (b)(c)		411	414,082
8.13%, 7/01/19 (d)		3,083	3,375,885
7.00%, 6/01/20		495	524,700
6.13%, 1/15/21 (b)(d)		1,682	1,707,230
Telecom Italia SpA:			
6.38%, 6/24/19	GBP		339,107
4.88%, 9/25/20	EUR:		300,606
5.88%, 5/19/23	GBP		698,425
Series TIT, 6.13%, 11/15/16	EUR	300	417,464
Telenet Finance V			
Luxembourg SCA:		071	200.562
6.25%, 8/15/22		271	388,562
6.75%, 8/15/24		397	570,300
Verizon Communications, Inc., 3.65%, 9/14/18 (d)	USD	13,000	13,821,418
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Composite Don do		Par	Value
Corporate Bonds		(000)	Value
Diversified Telecommunication	on Ser	vices (c	oncluded)
Windstream Corp., 7.75%,			
10/15/20	USD	46 \$	549,220
10, 10, 20			
			26,060,547
Electric Utilities — 0.2%			
Homer City Generation LP			
(e):			
8.14%, 10/01/19		345	356,213
8.73%, 10/01/26	•	495	508,612
Mirant Mid Atlantic		72 0	7.60.212
Pass-Through Trust B, Series		538	568,212
B, 9.13%, 6/30/17 (d)			
			1,433,037
			, ,
Electrical Equipment — 0.4%	'n		
Belden, Inc., 5.50%, 4/15/23	EUR	140	186,427
Pentair Finance SA, 1.88%,	USD	371	369,485
9/15/17 (d)			
Rexel SA, 5.13%, 6/15/20	EUR	439	632,304
Techem GmbH: 6.13%, 10/01/19		300	442 200
·		106	442,290 160,597
7.88%, 10/01/20 Trionista Holdco GmbH,		100	100,37/
5.00%, 4/30/20		410	565,521
Trionista TopCo GmbH,			
6.88%, 4/30/21		100	142,144
			2 400 760

2,498,768

Energy Equipment & Services —	1.9%	
Calfrac Holdings LP, 7.50%, US	D 502	500 207
12/01/20 (b)(d)	D 503	509,287
CGG, 7.75%, 5/15/17 (d)	330	339,488
Gulfmark Offshore, Inc.,	185	187,775
6.38%, 3/15/22 (d)	105	107,775
Hornbeck Offshore Services,	375	386,250
Inc., 5.88%, 4/01/20 (d)	373	300,230
MEG Energy Corp. (b)(d):		
6.50%, 3/15/21	358	372,320
7.00%, 3/31/24	864	881,280
Oil States International, Inc.		
(d):		
6.50%, 6/01/19	1,614	1,716,892
5.13%, 1/15/23	908	1,019,230
Peabody Energy Corp. (d):		
6.00%, 11/15/18	1,004	1,066,750
6.25%, 11/15/21	991	1,013,297
Rain CII Carbon LLC/CII		
Carbon Corp., 8.25%, 1/15/21	535	548,375
(b)(d)		
Seadrill Ltd., 5.63%, 9/15/17	2,320	2,383,800
(b)	2,320	2,363,600
Transocean, Inc. (d):		
4.95%, 11/15/15	1,040	1,116,537
5.05%, 12/15/16	180	198,624
2.50%, 10/15/17	725	735,502

Consolidated Schedule of Investments (continued) **BlackRock Limited Duration Income Trust (BLW)** (Percentages shown are based on Net Assets)

Cornerate Penda	Par	Value
Corporate Bonds	(000)	v arue

Energy Equipment & Services (concluded) Transocean, Inc. (d)

(concluded):

6.00%, 3/15/18 USD230 \$260,504

12,735,911

Food & Staples Retailing — 0.8%

Bakkavor Finance 2

PLC:		
8.25%, 2/15/18	GBP 312	544,986
8.75%, 6/15/20	200	357,532
Brakes Capital, 7.13%, 12/15/18	1,655	2,700,223
R&R Ice Cream PLC, 9.25%, 5/15/18	8 EUR 314	439,463
(e)		
Rite Aid Corp., 9.25%, 3/15/20 (d)	USD 1,095	1,263,356
).25 /0, 5/15/20 (d)		

5,305,560

Food Products — 0.3%

Findus Bondco SA:

9.13%, 7/01/18	EUR 187	278,235
9.50%, 7/01/18	GBP 100	177,538
Post Holdings, Inc., 6.75%, 12/01/21 (b)	USD 252	257,040
Smithfield Foods,		
Inc., 6.63%, 8/15/22	783	827,044
(d)		
Sun Merger Sub, Inc		
(b):		
5.25%, 8/01/18	207	216,315
5.88%, 8/01/21	193	199,755
Univeg Holding BV, 7 88% 11/15/20	EUR 135	182,521

2,138,448

Gas Utilities — 0.2%

7.88%, 11/15/20

Partners LP/Targa Resources Partners USD 1,515 1,643,775 Finance Corp., 7.88%, 10/15/18 (d) Health Care Equipment & Supplies — 1.1% Biomet, Inc. (d): 6.50%, 8/01/20 1,720 1,823,200 6.50%, 10/01/20 418 434,720 CareFusion Corp., 3,000 3,087,651 5.13%, 8/01/14 (d) **DJO Finance** LLC/DJO Finance 413 452,235 Corp., 8.75%, 3/15/18 (d) IDH Finance PLC, GBP 113 187,213 6.00%, 12/01/18 Kinetic Concepts, Inc./KCI USA, Inc., USD 328 362,440 12.50%, 11/01/19 Teleflex, Inc., 675 708,750 6.88%, 6/01/19 (d) 7,056,209 Par Corporate Bonds Value (000)Health Care Providers & Services — 1.7% Aviv Healthcare Properties LP/Aviv Healthcare Capital Corp.: 7.75%, 2/15/19 (d) USD995 \$1,069,625 6.00%, 10/15/21 (b) 232 237,800 CHS/Community Health Systems, Inc., 490 509,600 5.13%, 8/15/18 (d) Crown Newco 3 PLC, 7.00%, 2/15/18 GBP 441 755,343 HCA, Inc. (d): 7.88%, 2/15/20 USD 1,896 2,045,310 7.25%, 9/15/20 711 776,768 Hologic, Inc., 6.25%, 1,289 1,359,895 8/01/20 (d) LifePoint Hospitals, Inc., 5.50%, 12/01/21 240 241,200 (b)(j)

Targa Resources

Tenet Healthcare Corp.:			
6.25%, 11/01/18 (d)		1,134	1,241,730
8.00%, 8/01/20 (d)		775	844,750
6.00%, 10/01/20 (b)		461	481,745
8.13%, 4/01/22 (d)		1,198	1,299,830
Voyage Care Bondco	GBP	355	589,600
PLC, 6.50%, 8/01/18			,
			11,453,196
Health Care Technolo	ogy —	- 0.8%	
IMS Health, Inc.,			
12.50%, 3/01/18	USD	4,300	5,074,000
(b)(d)			
II (1 D () ()			1 107
Hotels, Restaurants & Carlson Wagonlit	t Leis	sure — 2	1.1%
BV, 6.88%, 6/15/19		370	382,950
(b)(d)		370	362,930
Cirsa Funding			
Luxembourg SA,	EUR	355	507,699
8.75%, 5/15/18	LUIC	333	307,077
Enterprise Funding			
Ltd., Series ETI,	GBP	100	169,030
3.50%, 9/10/20 (f)			,
Enterprise Inns PLC,		026	1 575 000
6.50%, 12/06/18		926	1,575,822
Gategroup Finance			
Luxembourg SA,	EUR	290	415,757
6.75%, 3/01/19			
GLP Capital LP/GLP			
Financing II, Inc. (b):			
4.38%, 11/01/18			364,140
4.88%, 11/01/20		458	456,855
Intralot Finance		400	- 0.6.0.40
Luxembourg SA,	EUR	480	706,848
9.75%, 8/15/18			
Isle of Capri Casinos.	,		
Inc.:	HCD	70	74.000
7.75%, 3/15/19	USD		74,900
5.88%, 3/15/21 MCE Finance Ltd.,		294	285,180
5.00%, 2/15/21		941	910,418
(b)(d)		771	710,410
Playa Resorts			
Holding BV, 8.00%,		165	173,250
8/15/20 (b)			,200
PNK Finance Corp.,		51 0	504005
6.38%, 8/01/21 (b)		518	534,835

6.38%, 8/01/21 (b)

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Consolidated Schedule of Investments (continued) BlackRock Limited Duration Income Trust (BLW) (Percentages shown are based on Net Assets)

Corporate Bonds	Par (000) V	alue
Hotels, Restaurants & Leisure	(conclude	ed)	
Six Flags Entertainment	USD 576	\$50	54,480
Corp., 5.25%, 1/15/21 (b)(d)			
Snai SpA, 7.63%, 6/15/18 Spirit Issuer PLC (c):	EUR 205	28	83,150
Series A1, 1.07%, 12/28/28	GBP 655	87	76,177
Series A2, 3.22%, 12/28/31	1,80		577,172
Series A5, 5.47%, 12/28/28	4,50		792,689
Series A6, 2.32%, 12/28/36	2,67	0 4,	008,484
Station Casinos LLC, 7.50%,	USD2,24	5 2	396,538
3/01/21 (d)	03D2,24	5 4,	390,336
Travelport LLC/Travelport			
Holdings, Inc., 11.88%,	78	78	8,404
9/01/16 (b)			
Tropicana Entertainment	275		
LLC/Tropicana Finance	375	_	-
Corp., 9.63%, 12/15/14 (a)(k) The Unique Pub Finance Co.			
PLC:			
Series A3, 6.54%, 3/30/21	GBP 400	69	82,337
Series A4, 5.66%, 6/30/27	822		318,210
Vougeot Bidco PLC, 7.88%,			
7/15/20	218	3	78,116
Wynn Macau Ltd., 5.25%,	1100 400	4	22 200
10/15/21 (b)(d)	USD428	4.	32,280
		20	5,945,721
Household Durables — 1.4%			
Algeco Scotsman Global			
Finance PLC, 9.00%,	EUR 530	78	84,979
10/15/18			
Ashton Woods USA LLC/Ashton Woods Finance	LICD 510	40	00 000
Co., 6.88%, 2/15/21 (b)(d)	03D310	43	99,800
Beazer Homes USA, Inc.,			
6.63%, 4/15/18 (d)	910	9	78,250
Berkline/Benchcraft LLC,	• • •		
4.50%, 11/03/14 (a)(k)	200	_	-
Brookfield Residential	925	90	54,313
Properties, Inc., 6.50%,			

_	_		
12/15/20 (b)(d) Brookfield Residential			
Properties, Inc./Brookfield Residential US Corp., 6.13%, 7/01/22 (b)		259	257,705
K. Hovnanian Enterprises, Inc., 7.25%, 10/15/20 (b)(d)		2,130	2,252,475
KB Home, 7.25%, 6/15/18 (d))	880	963,600
Libbey Glass, Inc., 6.88%, 5/15/20 (d)		226	241,255
Spie BondCo 3 SCA, 11.00% 8/15/19	'EUR	2248	382,475
Standard Pacific Corp., 8.38%, 1/15/21 (d)	USD	1,000	1,150,000
Corporate Bonds		Par (000)	Value
Household Durables (conclud	led)		
Taylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b)	USD	597	\$576,105
			9,050,957
Household Products — 0.2% Ontex IV SA, 9.00%, 4/15/19 Spectrum Brands Escrow Corp. (b):	EUR	2353	518,787
6.38%, 11/15/20	USD	250	266,250
6.63%, 11/15/22		285	303,525
			1,088,562
Independent Power Producers	s & E1	nergy T	raders — 1.9%
AES Corp., 7.75%, 10/15/15 (d)		972	1,074,060
Calpine Corp. (b):		1.47	160.220
7.50%, 2/15/21 6.00%, 1/15/22		147 143	160,230 146,933
5.88%, 1/15/24		438	435,810
Energy Future Intermediate		130	433,010
Holding Co. LLC/EFIH			
Finance, Inc.:			
6.88%, 8/15/17 (b)		625	640,625
10.00%, 12/01/20		390	414,375
10.00%, 12/01/20 (b)(d)		2,105	
12.25%, 3/01/22 (b) GenOn REMA LLC:		3,408	3,953,280
Series B, 9.24%, 7/02/17		247	254,213

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Laredo Petroleum, Inc.:			
9.50%, 2/15/19		630	702,450
7.38%, 5/01/22		515	557,487
NRG Energy, Inc., 7.63%,		012	1 040 020
1/15/18 (d)		913	1,040,820
			12,642,613
Insurance — 1.8%			
Allied World Assurance Co.,		2 000	2 472 064
Ltd., 7.50%, 8/01/16 (d)		3,000	3,473,064
American International			
Group, Inc., 3.00%, 3/20/15		3,120	3,212,764
(d)			
CNO Financial Group, Inc.,		204	225 200
6.38%, 10/01/20 (b)(d)		304	325,280
Forethought Financial Group,		750	926 200
Inc., 8.63%, 4/15/21 (b)(d)		730	826,300
Galaxy Bidco Ltd., 6.38%,	GBP	100	162 620
11/15/20	UDF	100	163,630
Hockey Merger Sub 2, Inc.,	USD	255	262 606
7.88%, 10/01/21 (b)	USD	1233	263,606
Liberty Mutual Group, Inc.,		1,575	1,638,000
7.00%, 3/15/37 (b)(c)(d)		1,575	1,030,000
MPL 2 Acquisition Canco,		595	614,338
Inc., 9.88%, 8/15/18 (b)		373	017,550

Series C, 9.68%, 7/02/26 (d) 1,001 1,031,030

Consolidated Schedule of Investments (continued) BlackRock Limited Duration Income Trust (BLW) (Percentages shown are based on Net Assets)

Corporate Bonds	Par (000)	Value
AG, 6.00%, 5/26/41 (c)	EUR 400	\$637,536
TMF Group Holding BV, 9.88%, 12/01/19 (c)	310	454,927
		11,609,445
Internet Software & Ser	rvices — 0	0.1%
Cerved Group SpA:		
6.38%, 1/15/20	100	143,989
8.00%, 1/15/21 Equinix, Inc., 4.88%,	100	144,237
4/01/20	JSD 139	138,652
IAC/InterActiveCorp, 4.88%, 11/30/18 (b)	495	505,519
		932,397
IT Services — 2.3%		
Ceridian Corp., 8.88%, 7/15/19 (b)(d)	1,395	1,612,969
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (b)(d)	1,004	1,159,620
Epicor Software Corp., 8.63%, 5/01/19 (d)	1,260	1,370,250
First Data Corp. (b): 7.38%, 6/15/19 (d) 6.75%, 11/01/20 (d) 11.75%, 8/15/21 SunGard Data Systems, Inc., 6.63%,	1,775 1,250 582 1,040	1,309,375 603,825
11/01/19 (d)		

`	,	9	
The Western Union			
Co. (d):			
2.88%, 12/10/17		4,000	4,105,212
3.35%, 5/22/19		1,650	1,665,008
WEX, Inc., 4.75%,		550	507,375
2/01/23 (b)(d)			001,070
			15 210 201
			15,318,384
Machinery — 0.0%			
Trinseo Materials			
Operating			
SCA/Trinseo			
Materials Finance,		167	170,340
Inc., 8.75%, 2/01/19			
(b)			
Media — 4.0%			
Adria Bidco BV,	EUR	140	190,470
7.88%, 11/15/20			190,470
AMC Networks, Inc., 7,75%, 7/15/21 (d)	HSD	865	973,125
7.75%, 7/13/21 (u)	CSD	003	773,123
Cengage Learning			
Acquisitions, Inc.,		509	394,475
11.50%, 4/15/20			,
(a)(b)(k)			
Checkout Holding		1.056	060 640
Corp., 10.72%,		1,056	860,640
11/15/15 (b)(d)(g) Clear Channel			
Communications,		1,311	1,324,110
Inc., 9.00%, 3/01/21		1,311	1,324,110
Clear Channel			
Worldwide Holdings,			
Inc.:			
7.63%, 3/15/20 (d)		677	714,235
6.50%, 11/15/22 (d)		965	993,950
6.50%, 11/15/22		213	220,455
Corporate Bonds		Par	Value
Corporate Bollus		(000)	value
Media (continued)			
DIRECTV Holdings			
LLC / DIRECTV	USD	3.000 \$	3,128,679
Financing Co., Inc.,			-, -,
3.13%, 2/15/16 (d)			
DISH DBS Corp. (d):		200	221 000
7.13%, 2/01/16		200	221,000
4.25%, 4/01/18		1,330	1,353,275
		305	324,063

DreamWorks Animation SKG, Inc., 6.88%, 8/15/20 (b) Gannett Co., Inc. (b):		
5.13%, 10/15/19	107	202 156
	197	203,156
5.13%, 7/15/20	218	222,360
6.38%, 10/15/23	304	316,920
Gray Television, Inc.,		
7.50%, 10/01/20	428	450,470
(b)(d)		
Intelsat Jackson		
Holdings SA:		
7.25%, 10/15/20 (d)	1,660	1,813,550
5.50%, 8/01/23 (b)	515	493,112
Intelsat Luxembourg		
SA, 6.75%, 6/01/18	910	953,225
(b)(d)		,
Live Nation		
Entertainment, Inc.,	185	199,800
7.00%, 9/01/20 (b)	105	177,000
The McClatchy Co.,		
9.00%, 12/15/22	330	358,050
MDC Partners, Inc.,		
	493	512,720
6.75%, 4/01/20 (b)		
Midcontinent		
Communications &	245	240 675
Midcontinent Finance	245	248,675
Corp., 6.25%, 8/01/21		
(b)		
NAI Entertainment		
Holdings/NAI		
Entertainment	345	356,212
Holdings Finance	343	330,212
Corp., 5.00%, 8/01/18		
(b)		
RCN Telecom		
Services LLC/RCN	500	505 000
Capital Corp., 8.50%,	580	585,800
8/15/20 (b)		
Sirius XM Holdings,		
Inc. (b):		
5.88%, 10/01/20	342	352,688
5.75%, 8/01/21	424	429,300
4.63%, 5/15/23	311	277,568
Sterling	511	277,500
Entertainment Corp.,	1,175	1,175,000
10.00%, 12/15/19	1,175	1,175,000
Townsquare Radio		
_		
LLC / Townsquare	789	848,175
Radio, Inc., 9.00%,		
4/01/19 (b)(d)		

Unitymedia Hessen

GmbH & Co.

KG/Unitymedia

NRW GmbH:

7.50%, 3/15/19 1,440 1,566,000 5.63%, 4/15/23 EUR 104 142,409

Univision

Communications,

USD 286 314,600

Inc., 6.75%, 9/15/22

(b)(d)

Virgin Media Secured

Finance PLC:

6.50%, 1/15/18 (d) 1,000 1,036,250 6.00%, 4/15/21 GBP1,274 2,141,974 Ziggo BV, 3.63%, EUR455 618,254

3/27/20

Consolidated Schedule of Investments (continued) BlackRock Limited Duration Income Trust (BLW) (Percentages shown are based on Net Assets)

Corporate Bonds		Par (000)	Value
Media (concluded) Ziggo Finance BV, 6.13%, 11/15/17	EUR	100	\$140,293
			26,455,038
Metals & Mining —	- 2.0%	,	
APERAM (b):			
7.38%, 4/01/16	USD	150	154,875
7.75%, 4/01/18		150	154,875
ArcelorMittal:			- ,
9.50%, 2/15/15 (d)		1,910	2,081,900
4.25%, 8/05/15 (d)		738	763,830
5.00%, 2/25/17		343	364,009
6.13%, 6/01/18 (d)		498	540,953
Eco-Bat Finance			,
PLC, 7.75%,	EUR	495	703,714
2/15/17			
Glencore Funding			
LLC, 1.70%,	USD	2,450	2,454,246
5/27/16 (b)(d)			
Global Brass &			
Copper, Inc.,		695	776,662
9.50%, 6/01/19 (d)			
Kaiser Aluminum			
Corp., 8.25%,		510	577,575
6/01/20 (d)			
Novelis, Inc.,		2,375	2,660,000
8.75%, 12/15/20 (d))	2,373	2,000,000
Perstorp Holding			
AB, 8.75%, 5/15/17		290	310,300
(b)			
Steel Dynamics,		555	603,563
Inc., 6.38%, 8/15/22	2	333	005,505
Wise Metals Group			
LLC/Wise Alloys			
Finance Corp.,		1,301	1,336,777
8.75%, 12/15/18			
(b)(j)			
			12 492 270

Multiline Retail — 0.5% Dollar General Corp., 1.88%, 4/15/18 (d)	2,133	2,087,943
Dufry Finance SCA, 5.50%, 10/15/20 (b)(d)	557	573,710
The Neiman Marcus Group, Inc., 8.00%, 10/15/21 (b)(d)	856	879,540
		3,541,193
Oil, Gas & Consumable l	Fuels —	3.7%
Access Midstream Partners LP/ACMP Finance Corp., 4.88%, 5/15/23	455	445,900
Alpha Natural Resources, Inc., 6.25%, 6/01/21	209	179,218
Antero Resources Finance Corp., 5.38%, 11/01/21 (b)(d)	774	781,740
Athlon Holdings LP/Athlon Finance Corp., 7.38%, 4/15/21 (b)	254	266,065
Bonanza Creek Energy, Inc., 6.75%, 4/15/21	95	100,463
Corporate Bonds	Par (000)	Value
Oil, Gas & Consumable l	Fuels (co	ontinued)
Chaparral Energy, Inc., 7.63%, USD 11/15/22	305	\$330,162
Concho Resources, Inc., 6.50%, 1/15/22 (d)	221	239,232
CONSOL Energy, Inc., 8.25%, 4/01/20 (d)	1,890	2,055,375
EP Energy LLC/Everest Acquisition	630	678,825
. T		

	5	
Finance, Inc., Series		
WI, 6.88%, 5/01/19		
(d)		
Holly Energy		
Partners LP/Holly		
Energy Finance	215	225,212
Corp., 6.50%,	_	- ,
3/01/20 (d)		
Kinder Morgan		
Finance Co. LLC,		
6.00%, 1/15/18	1,285	1,412,860
(b)(d)		
Kinder Morgan,		
Inc., 5.63%,	662	651,280
11/15/23 (b)	002	031,200
Kodiak Oil & Gas		
	1,470	1,628,025
Corp., 8.13%, 12/01/19 (d)	1,470	1,020,023
` '		
Lightstream	270	277 105
Resources Ltd.,	379	377,105
8.63%, 2/01/20 (b)		
Linn Energy		
LLC/Linn Energy		
Finance Corp.:	000	066.010
8.63%, 4/15/20 (d)	903	966,210
7.75%, 2/01/21	215	223,063
Memorial		
Production Partners		
LP/Memorial	344	353,460
Production Finance		222,.00
Corp., 7.63%,		
5/01/21		
Oasis Petroleum,		
Inc.:		
7.25%, 2/01/19	380	409,450
6.50%, 11/01/21	410	442,800
6.88%, 3/15/22 (b)	479	514,925
Offshore Group		
Investment Ltd.,	656	675,680
7.13%, 4/01/23		
PBF Holding Co.		
LLC/PBF Finance	202	212 100
Corp., 8.25%,	202	212,100
2/15/20		
Penn Virginia		
Resource Partners		
LP/Penn Virginia		
Resource Finance	351	387,855
Corp. II, 8.38%,		
6/01/20		
0,01120	768	729,436
	700	127,730

Petrobras Global		
Finance BV, 3.00%,		
1/15/19 (d)		
Range Resources		
Corp. (d):		
6.75%, 8/01/20	815	884,275
5.75%, 6/01/21	161	171,666
RKI Exploration &		
Production		
LLC/RKI Finance	143	149,435
Corp., 8.50%,		
8/01/21 (b)		
Rosetta Resources,	379	380,421
Inc., 5.63%, 5/01/21	319	300,421
Sabine Pass		
Liquefaction LLC,	754	714,415
5.63%, 4/15/23	134	714,413
(b)(d)		
Sabine Pass LNG		
LP, 7.50%,	3,110	3,514,300
11/30/16 (d)		

Consolidated Schedule of Investments (continued) BlackRock Limited Duration Income Trust (BLW) (Percentages shown are based on Net Assets)

Corporate Bonds	Par (000)	Value	
Oil, Gas & Consumable Fuels (concluded) SandRidge Energy,			
Inc.: 8.75%, 1/15/20 USI	D94	\$101,520	
7.50%, 2/15/23 (d)	1,096	1,117,920	
SESI LLC, 6.38%,	475	505,875	
5/01/19 (d)	773	505,075	
SM Energy Co.:	60	62 600	
6.63%, 2/15/19 6.50%, 11/15/21 (d)	605	63,600 647,350	
Summit Midstream	005	017,330	
Holdings			
LLC/Summit	636	664,620	
Midstream Finance	050	301,020	
Corp., 7.50%, 7/01/21 (b)			
Tesoro Logistics			
LP/Tesoro Logistics	176	100 040	
Finance Corp.,	176	180,840	
5.88%, 10/01/20 (d)			
Whiting Petroleum Corp., 5.00%,	1,426	1,458,085	
3/15/19 (d)	1,420	1,436,063	
3/13/17 (d)			
		24,840,763	
Paper & Forest Products	— 0.2%		
Ainsworth Lumber			
Co., Ltd., 7.50%,	728	784,420	
12/15/17 (b)(d) NewPage Corp.,			
11.38%, 12/31/14	3,177		
(a)(k)	3,177		
Sappi Papier Holding			
GmbH, 8.38%,	305	332,450	
6/15/19 (b)(d)			
		1,116,870	
		1,110,070	
Pharmaceuticals — 0.8%			
Capsugel SA, 7.00%,	156	158,730	
5/15/19 (b)(e)			

Valeant

Pharmaceuticals

International (b):

6.75%, 8/15/18 (d)	2,214	2,438,167
6.88%, 12/01/18 (d)	1,210	1,297,725
6.38%, 10/15/20 (d)	613	645,949
7.50%, 7/15/21	335	368,500
5.63%, 12/01/21 (j)	520	522,600

5,431,671

Professional Services — 0.1%

La Financiere

Atalian SA, 7.25%, EUR 202 283,887

1/15/20

Truven Health

Analytics, Inc., USD 540 610,875

10.63%, 6/01/20

894,762

Real Estate Investment Trusts (REITs) — 0.6%

Cantor Commercial

Real Estate Co.

LP/CCRE Finance 634 670,455

Corp., 7.75%,

2/15/18 (b)(d)

Felcor Lodging LP,

6.75%, 6/01/19 (d) 820 877,400

Corporate Bonds $\frac{\text{Par}}{(000)}$ Value

Real Estate Investment Trusts (REITs)

(concluded)

The Geo Group, Inc., USD 340 \$340,000

5.88%, 1/15/22 (b)

iStar Financial, Inc., 449 446,755

4.88%, 7/01/18 Ventas Realty LP /

Ventas Capital Corp., 1,300 1,378,367

4.75%, 6/01/21 (d)

3,712,977

Real Estate Management & Development —

1.1%

Realogy Corp. (b):

7.88%, 2/15/19 (d)	1,833	2,002,552
7.63%, 1/15/20 (d)	1,015	1,134,263
9.00%, 1/15/20	367	425,720

	-gag. <u>-</u>	32, 10, 11, 10
The Realogy Group LLC/Sunshine Group Florida Ltd., 3.38%, 5/01/16 (b)	⁹ 756	757,890
Rialto Holdings LLC/Rialto Corp., 7.00%, 12/01/18 (b)	220	220,000
RPG Byty Sro, 6.75%, 5/01/20	EUR 220	302,673
Shea Homes LP/Shea Homes Funding Corp., 8.63%, 5/15/19 (d)	uSD2,110	2,331,550
		7,174,648
Road & Rail — 0.9%	o o	
Asciano Finance, Ltd., 3.13%, 9/23/15 (b)(d)	3,400	3,488,148
The Hertz Corp.:		
7.50%, 10/15/18	540	583,875
6.75%, 4/15/19	405	436,388
5.88%, 10/15/20	435	451,312
7.38%, 1/15/21 (d)	675	740,812
Watco Cos.		
LLC/Watco Finance Corp., 6.38%, 4/01/23 (b)	319	318,203
		6,018,738
Semiconductors & S Equipment — 0.3%	emiconductor	r
GCS Holdco Finance	e	
I SA, 6.50%, 11/15/18	EUR 100	138,937
NXP BV/NXP		
Funding LLC (b)(d):		
3.75%, 6/01/18	USD950	957,125
5.75%, 2/15/21	560	583,100
		1,679,162
Software — 0.7% Activision Blizzard, Inc. (b):		
5.63%, 9/15/21 (d)	467	485,096
6.13%, 9/15/23	163	170,743
Healthcare	298	306,195
Technology	270	500,175
1 20111101105		

Intermediate, Inc., 7.38%, 9/01/18 (b)(e) Infor US, Inc., 9.38%, 4/01/19 (d) 2,000 2,255,000

Corporate Bonds		Par (000)	Value
Software (concluded) Nuance Communications, Inc., 5.38%, 8/15/20 (b)(d)	USD	1,715	\$1,616,387
			4,833,421
Specialty Retail — 1.1% Claire's Stores, Inc. (b): 9.00%, 3/15/19 (d)		1,034	1,156,788
7.75%, 6/01/20		219	219,000
Magnolia BC SA, 9.00%, 8/01/20	EUR	274	389,065
Michaels FinCo Holdings LLC/Michaels FinCo, Inc., 7.50%, 8/01/18 (b)(d)(e)	USD	620	641,700
Michaels Stores, Inc., 7.75%, 11/01/18		317	343,153
New Academy Finance Co. LLC/New Academy Finance Corp., 8.00%, 6/15/18 (b)(e)		218	223,180
New Look Bondco I PLC, 8.75%, 5/14/18	GBP	100	172,016
Party City Holdings, Inc., 8.88%, 8/01/20	USD	599	664,890
PC Nextco Holdings LLC/PC Nextco Finance, Inc., 8.75%, 8/15/19 (b)(e) QVC, Inc. (b)(d):		252	260,190
7.50%, 10/01/19		410	440,939
7.38%, 10/15/20 Sally Holdings LLC / Sally Capital, Inc.:		1,260	1,363,393
6.88%, 11/15/19 (d)		920	1,017,750
5.50%, 11/01/23		508	505,460
			7,397,524
Textiles, Apparel & Luxury C	Goods	— 0.2	%
Levi Strauss & Co., 6.88%, 5/01/22 (d)		380	415,150
SIWF Merger Sub, Inc., 6.25%, 6/01/21 (b)		645	648,225

The William Carter Co., 5.25%, 8/15/21 (b)	346	352,055
		1,415,430
Transportation Infrastructure – Aguila 3 SA (b):	— 1.8%	
7.88%, 1/31/18	498	528,502
Series 144, 7.88%, 1/31/18	350	371,438
Federal Express Corp. 2012		
Pass Through Trust,	1,212	1,225,253
2.63%, 1/15/18 (b)(d) Penske Truck Leasing Co. LP		
/ PTL Finance Corp. (b)(d):		
3.13%, 5/11/15	3,372	3,469,087
Corporate Bonds	Par (000)	Value
Transportation Infrastructure (concluded)	
Penske Truck Leasing Co. LP	concruded)	
/ PTL Finance Corp. (b)(d)		
(concluded):		
3.38%, 3/15/18	USD 6,155	\$6,350,095
		11,944,375
Wireless Telecommunication S	Services —	2.4%
Crown Castle Towers LLC,		
4.52%, 1/15/35 (b)(d)	3,000	3,104,556
Digicel Ltd., 6.00%, 4/15/21	2 073	2,000,445
(b)(d)	2,073	2,000,443
Sprint Communications, Inc.		
(b)(d): 9.00%, 11/15/18	2 020	2,444,200
7.00%, 3/01/20	1,361	1,514,113
Sprint Corp., 7.88%, 9/15/23	•	
(b)(d)	2,590	2,836,050
T-Mobile USA, Inc.:		
6.63%, 4/28/21 (d)	1,380	1,445,550
6.13%, 1/15/22	215	219,031
6.73%, 4/28/22 (d)	1,455	1,516,837
6.50%, 1/15/24 Wind Acquisition Finance	395	399,938
SA, 6.50%, 4/30/20 (b)	311	328,105
,,,		
		15,808,825

Floating Rate Loan Interests (c)

Aerospace & Defense — 0.7%		
DigitalGlobe, Inc., Term	1,294	1,304,818
Loan B, 3.75%, 1/31/20	1,294	1,504,616
Transdigm, Inc., Term Loan	655	657,834
C, 3.75%, 2/28/20	055	057,051
TransUnion LLC, Term	2,577	2,591,797
Loan, 4.25%, 2/10/19	,	, ,
		4,554,449
		7,337,777
Airlines — 0.4%		
Delta Air Lines, Inc., Term	601	602 451
Loan B1, 4.00%, 10/18/18	681	683,451
Northwest Airlines, Inc.:		
Term Loan, 2.24%, 3/10/17	527	485,747
Term Loan, 1.62%, 9/10/18	690	608,925
US Airways Group, Inc.,		
Term Loan B1, 4.25%,	840	842,520
5/23/19		
		2,620,643
		2,020,043
Auto Components — 2.1%		
Affinia Group Intermediate		
Holdings, Inc., Term Loan	908	919,071
B2, 4.75%, 4/27/20		

Floating Rate Loan Interests (c)	Par (000)	Value
Auto Components (concluded) Autoparts Holdings Ltd.: 1st Lien Term Loan, 6.50%, 7/28/17 2nd Lien Term Loan, 10.50%, 1/29/18	USD 964 1,500	\$946,399 1,395,000
Federal-Mogul Corp.: Term Loan B, 2.10% - 2.11%, 12/29/14 Term Loan C, 2.10% - 2.11%, 12/28/15 The Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 4.75%, 4/30/19 Schaeffler AG, Term Loan C, 4.25%, 1/27/17	3,463 3,177 2,985 140	3,418,164 3,136,176 3,011,119 140,759
Transtar Holding Co., 1st Lien Term Loan, 5.50%, 10/09/18	1,272	1,256,248
		14,222,936
Beverages — 0.0% Le-Nature's, Inc., Tranche B Term Loan, 0.00%, 3/01/11 (a)(k)	1,000	100
Biotechnology — 0.1% Grifols, Inc., Term Loan B, 4.25%, 6/01/17	529	531,749
Building Products — 0.7% Continental Building Products LLC, 1st Lien Term Loan, 4.50%, 8/14/20 CPG International, Inc., Term Loan, 4.75%, 9/30/20	915 1,380	910,425 1,381,725
Quikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20	550	552,161
United Subcontractors, Inc., Term Loan, 4.25%, 6/30/15 Wilsonart International Holdings LLC:	172	162,963
Incremental Term Loan B2, 4.00%, 10/31/19 Term Loan B, 4.00%, 10/31/19	770 814	760,375 806,054
		4,573,703
Capital Markets — 0.4% American Capital Holdings, Inc., Term Loan, 4.00%, 8/22/16 HarbourVest Partners LLC, Term Loan B,	557 793	558,821 795,250
4.75%, 11/21/17		

KCG Holdings, Inc., Term Loan B, 5.75%, 12/05/17	492	493,385
Floating Rate Loan Interests (c)	Par (000)	Value
Capital Markets (concluded) Santander Asset Management, Term Loan, 1.00%, 11/11/20	USD 1,125	\$1,125,000
		2,972,456
Chemicals — 1.8%		
Allnex USA, Inc.:	222	222.012
Term Loan B1, 4.50%, 10/03/19	322	323,012
Term Loan B2, 4.50%, 10/03/19	167	167,596
American Rock Salt Holdings LLC, Term	525	528,691
Loan, 5.50%, 4/25/17		
CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/28/20	46	45,764
4.23%, 6/26/20 Chemtura Corp., Term Loan B, 3.50%,		
8/27/16	378	380,043
Chromaflo Technologies Corp.:		
1st Lien Term Loan, 4.50%, 11/30/19	660	660,000
2nd Lien Term Loan, 8.25%, 5/30/20	560	562,800
Evergreen Acquisition 1 LP, Term Loan,		
5.00%, 7/09/19	775	776,416
INEOS US Finance LLC, 6 Year Term Loan,		
4.00%, 5/04/18	507	507,619
MacDermid, Inc., 1st Lien Term Loan, 3.16%, 6/08/20	668	671,667
Nexeo Solutions LLC, Term Loan B, 5.00%, 9/08/17	1,268	1,258,792
OXEA Finance LLC:		
2nd Lien Term Loan, 8.25%, 7/15/20	705	716,238
Term Loan B2, 4.25%, 1/15/20	680	683,570
Royal Adhesives and Sealants LLC, 1st Lien	790	796,093
Term Loan, 5.50%, 7/31/18		,
Tata Chemicals North America, Inc., Term	663	661,679
Loan B, 3.75%, 8/07/20		
Tronox Pigments (Netherlands) BV, 2013	940	950,543
Term Loan, 4.50%, 3/19/20		
US Coatings Acquisition, Inc., Term Loan, 4.75%, 2/01/20	2,099	2,114,314
		11,804,837
Commercial Banks — 0.1%		
Redtop Acquisitions Ltd.:		
1st Lien Term Loan, 3.27%, 11/30/20	420	421,575

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Floating Rate Loan Interests (c)		Par (000)	Value
Commercial Banks (concluded) Redtop Acquisitions Ltd. (concluded): 2nd Lien Term Loan, 8.25%, 5/31/21	USD	355	\$356,775
			778,350
Commercial Services & Supplies — 1.4% ADS Waste Holdings, Inc., Term Loan B, 4.25%, 10/09/19		1,478	1,484,195
AWAS Finance Luxembourg 2012 SA, Term Loan, 3.50%, 7/16/18		1,259	1,262,221
AWAS Finance Luxembourg Sarl, Term Loan B, 3.50%, 6/10/16		600	601,493
Catalent Pharma Solutions, Inc., Term Loan, 6.50%, 12/29/17		370	374,163
KAR Auction Services, Inc., Term Loan B, 3.75%, 5/19/17		967	970,046
Learning Care Group (US) No. 2, Inc., Term Loan B, 6.00%, 5/08/19		204	204,535
Livingston International, Inc.: 1st Lien Term Loan, 5.00%, 4/16/19 2nd Lien Term Loan, 9.00%, 4/20/20 Protection One, Inc., Term Loan, 4.25%, 3/21/19 Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19 West Corp. Term Loan B8, 3.75%, 6/20/18		778 352 573 1,790 982	777,077 354,169 572,218 1,791,128
West Corp., Term Loan B8, 3.75%, 6/29/18		982	985,466
			9,376,711
Communications Equipment — 1.7% Alcatel-Lucent USA, Inc.: Term Loan C, 5.75%, 1/30/19		3,623	3,652,077
Term Loan D, 6.25%, 1/30/19 Avaya, Inc.:	EUR	1,226	1,665,533
Extended Term Loan B3, 4.74%, 10/26/17 Term Loan B5, 8.00%, 3/30/18 CommScope, Inc., Term Loan, 3.75%, 1/12/18 Telesat Canada, Term Loan A, 4.38%, 3/24/17 Zayo Group LLC, Term Loan B, 4.00%, 7/02/19		171 1,219 01,766	734,362 169,868 1,219,359 1,664,294 2,299,546
			11,405,039

Floating Rate Loan Interests (c)	Par (000)	Value
Construction & Engineering — 0.4%		
Centaur LLC: 1st Lien Term Loan, 5.25%, 2/20/19 USI 2nd Lien Term Loan, 8.75%, 2/15/20	710	\$1,452,153 724,200
USIC Holdings, Inc., 1st Lien Term Loan, 4.75%, 7/10/20	474	475,589
		2,651,942
Construction Materials — 0.5% Filtration Group Corp.:		
1st Lien Term Loan, 4.50%, 11/30/20 2nd Lien Term Loan, 8.25%, 11/30/21 HD Supply, Inc., Senior Debt B, 4.50%, 10/12/17	505 605 1,883	508,575 614,831 1,892,802
McJunkin Red Man Corp., Term Loan, 5.00%,	380	382,732
11/12/19		,,,,
		3,398,940
Consumer Finance — 0.2% Springleaf Financial Funding Co., Term Loan B2, 4.75%, 9/25/19	1,220	1,232,200
Containers & Packaging — 0.4%		
Pact Group (USA), Inc., Term Loan B, 3.75%, 5/29/20	1,247	1,235,192
Polarpak, Inc., 1st Lien Canadian Borrower, 4.50%, 6/05/20	167	168,294
Sealed Air Corp., 2013 Term Loan, 4.00%, 10/03/18	452	452,228
WNA Holdings, Inc.: 1st Lien US Borrower, 4.50% - 5.50%, 6/05/20 2nd Lien Term Loan, 8.50%, 12/07/20	91 475	91,419 478,562
		2,425,695
Distributors — 0.4%		
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20	2,105	2,102,369
Crossmark Holdings, Inc., 1st Lien Term Loan, 4.50%, 12/20/19	382	380,202
VWR Funding, Inc., Extended Add on Term Loan, 4.16%, 4/03/17	457	457,691
		2,940,262

Bright Horizons Family Solutions, Inc., Term Loan B, 4.00% - 5.25%, 1/30/20

779 782,525

Floating Rate Loan Interests (c)	Par (000)	Value
Diversified Consumer Services (concluded)	
Doncasters Finance US LLC Term		\$556,715
Garda World Security Corp., Term Loan B, 4.00%, 11/06/20	299	300,359
ROC Finance LLC, Term Loan, 5.00%, 5/15/19	630	602,834
ServiceMaster Co., Term Loan, 4.25%, 1/31/17	1,041	1,024,323
Weight Watchers International, Inc., Term Loan B2, 3.75%, 4/02/20	1,669	1,431,167
		4,697,923
Diversified Financial Services — 0.8% ION Trading Technologies Sarl:		
1st Lien Term Loan, 4.50%, 5/22/20 2nd Lien Term Loan, 8.25%, 5/21/21	559 310	561,046 312,843
Kasima LLC, Term Loan B, 3.25%, 5/17/21	740	737,691
Reynolds Group Holdings, Inc., Dollar Term Loan, 4.00%, 12/31/18	1,517	1,526,545
RPI Finance Trust, Term Loan B3, 3.50%, 11/09/18	454	455,667
WMG Acquisition Corp., Term Loan, 3.75%, 7/01/20	1,740	1,737,825
		5,331,617
Diversified Telecommunication Services –	- 1.8%	
Consolidated Communications, Inc., Term Loan B3, 5.25%, 12/31/18	2,238	2,249,949
Hawaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19 Integra Telecom, Inc.:	1,737	1,740,358
1st Lien Term Loan, 5.25%, 2/22/19 2nd Lien Term Loan, 9.75%, 2/21/20	1,169 590	1,180,454 604,502
Level 3 Financing, Inc., 2020 Term Loan B, 4.00%, 1/15/20	4,865	4,895,406
Syniverse Holdings, Inc., Term Loan B, 4.00%, 4/23/19	509	512,180
	995	993,383

US Telepacific Corp., Term Loan B, 5.75%, 2/23/17

12,176,232

Floating Rate Loan Interests (c)	Par (000)	Value
Electric Utilities — 0.1% Sandy Creek Energy Associates, L.P., Term Loan B, 5.00%, 11/06/20	USD485	\$486,324
Electrical Equipment — 0.4% Texas Competitive Electric Holdings Co. LLC, Extended Term Loan, 4.67% - 4.74%, 10/10/17	3,490	2,413,789
Electronic Equipment, Instruments & Co	omponents -	— 0.1%
CDW LLC, Term Loan, 3.50%, 4/29/20	846	841,522
Energy Equipment & Services — 0.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20 Unifrax Corp., Term Loan, 4.25%,	1,107 648 551	1,108,377 652,422 551,636
11/28/18	331	331,030
		2,312,435
Food & Staples Retailing — 0.3% Rite Aid Corp.:		
2nd Lien Term Loan, 5.75%, 8/21/20 Term Loan 6, 4.00%, 2/21/20	240 259	245,700 260,500
Supervalu, Inc., Refinancing Term Loan B, 5.00%, 3/21/19	914	917,455
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/29/19	299	299,998
		1,723,653
Food Products — 1.3%		
AdvancePierre Foods, Inc., Term Loan, 5.75%, 7/10/17	779	774,048
CTI Foods Holding Co. LLC, 1st Lien Term Loan, 4.50%, 6/29/20 Del Monte Foods Co.:	655	655,000

1st Lien Term Loan, 1.00%, 11/06/20	645	648,225
Term Loan, 4.00%, 3/08/18	327	327,760
Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18	1,065	1,069,729
Performance Food Group Co., 2nd Lien	1 047	1 042 447
Term Loan, 6.25%, 11/14/19	1,047	1,043,447
Pinnacle Foods Finance LLC, Term	1 10/	1,192,209
Loan G, 3.25%, 4/29/20	1,134	1,172,209

Floating Rate Loan Interests (c)	Par (000)	Value
Food Products (concluded) Reddy Ice Corp.: 1st Lien Term Loan, 6.75%, 5/01/19 2nd Lien Term Loan, 10.75%, 11/01/19	USD 1,483 1,380	\$1,481,631 1,355,850
		8,547,899
Gas Utilities — 0.1% EFS Cogen Holdings I, Inc., Term Loan B, 1.00%, 12/01/20	585	585,000
Health Care Equipment & Supplies — 1.7% Arysta LifeScience Corp.:		
1st Lien Term Loan, 4.50%, 5/29/20 2nd Lien Term Loan, 8.25%, 11/30/20	1,481 530	1,487,775 538,612
Biomet, Inc., Term Loan B2, 3.67% - 3.75%, 7/25/17	1,242	1,251,003
Capital Safety North America Holding, Inc., Term Loan, 4.50%, 1/21/19	985	982,594
Capsugel Holdings US, Inc., Term Loan B, 3.50%, 8/01/18	583	581,988
DJO Finance LLC, Term Loan B3, 4.75%, 9/15/17	1,709	1,726,121
The Hologic, Inc., Term Loan B, 3.75%, 8/01/19	1,321	1,326,028
Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18	638	639,818
Kinetic Concepts, Inc., Term Loan D1, 4.50%, 5/04/18	275	277,681
LHP Hospital Group, Inc., Term Loan, 9.00%, 7/03/18	849	794,049
Onex Carestream Finance LP: 1st Lien Term Loan, 5.00%, 6/07/19	844	052 212
2nd Lien Term Loan, 9.50%, 6/07/19	740	853,212 744,625
		11,203,506
Health Care Providers & Services — 1.8%		
American Renal Holdings, Inc.:	Q 5 1	Q/Q 500
1st Lien Term Loan, 4.50%, 9/20/19 2nd Lien Term Loan, 8.50%, 2/14/20	851 890 476	848,598 876,650 475,209

Ardent Medical Services, Inc., Term Loan, 6.75%, 7/02/18			
CHG Buyer Corp., Term Loan, 4.25%, 11/19/19		707	710,274
ConvaTec, Inc., Term Loan, 4.00%, 12/22/16		1,220	1,225,806
Floating Rate Loan Interests (c)		Par (000)	Value
Health Care Providers & Services (concluded DaVita, Inc., Term Loan B, 4.50%, 10/20/16		1,945 \$	51,954,239
Envision Acquisition Co. LLC, 1st Lien Term Loan, 5.75%, 11/04/20		905	907,263
Envision Healthcare Corp., Term Loan, 4.00%, 5/25/18		277	277,225
Fresenius SF & Co. KGaA. Incremental	EUR	610	826,796
Genesis HealthCare Corn Term Loan R	USD	1,055	1,065,427
Ikaria Acquisition, Inc., 1st Lien Term Loan, 7.25%, 7/03/18		499	502,428
inVentiv Health, Inc.: Combined Term Loan, 7.50%, 8/04/16 Incremental Term Loan B3, 7.75%, 5/15/18 Surgical Care Affiliates, Inc., Class C		360 232	355,636 229,815
Incremental Term Loan, 4.25%, 6/29/18		599	599,996
US Renal Care, Inc., Incremental 1st Lien Term Loan, 5.25%, 7/03/19		1,152	1,162,483
			12,017,845
Health Care Technology — 0.1% IMS Health, Inc., Term Loan B1, 3.75%, 9/01/17		640	642,179
MedAssets, Inc., Term Loan B, 4.00%, 12/13/19		265	265,041
			907,220
Hotels, Restaurants & Leisure — 6.5% Bally Technologies, Inc., Term Loan B,			
4.25%, 8/31/20		675	678,935
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/17/20		1,330	1,343,300
Caesars Entertainment Resort Properties, LLC, Term Loan B, 7.00%, 10/12/20		17,560	17,241,813
Drumm Investors LLC, Term Loan, 5.00%, 5/04/18		1,057	1,029,067
Four Seasons Holdings, Inc., 2nd Lien Term Loan, 6.25%, 12/28/20		585	598,894
··· , ··· - ·· , ·-· - ·· - · · · · · ·		6,507	6,524,780

Hilton Worldwide Finance LLC, Term Loan B2, 4.00%, 10/26/20 Intrawest ULC, Term Loan, 5.50%, 11/26/20 615 615,769

Floating Rate Loan Interests (c)	Par (000)	Value
Hotels, Restaurants & Leisure (concluded) Marina District Finance Co., Inc., Term Loan B, 6.75%, 8/15/18	01,375	\$1,376,719
MGM Resorts International, Term Loan B, 3.50%, 12/20/19	1,078	1,076,535
OSI Restaurant Partners LLC, Term Loan, 3.50%, 10/25/19	605	605,127
Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20	923	925,861
Playa Resorts Holding BV, Term Loan B, 4.75%, 8/06/19	725	730,894
Sabre, Inc.: Incremental Term Loan, 4.50%, 2/19/19 Term Loan B, 5.25%, 2/19/19	400 566	399,252 568,910
Station Casinos, Inc., Term Loan B, 5.00%, 3/02/20	3,269	3,301,947
Travelport LLC: 2nd Lien Term Loan 1, 9.50%, 1/29/16 2nd Lien Term Loan 2, 4.00%, 12/01/16 (e) Refinancing Term Loan, 6.25%, 6/26/19 Twin River Management Group, Inc., Term Loan B, 5.25%, 11/09/18	1,178 1,033 1,581 1,423	1,218,720 1,051,026 1,614,065 1,437,520
Wendy's International, Inc., Term Loan B, 3.25%, 5/15/19	668	667,722
		43,006,856
Household Products — 0.4% Prestige Brands, Inc., Term Loan, 3.75% - 5.00%, 1/31/19 Spectrum Brands, Inc.:	640	641,432
Term Loan, 4.50%, 12/17/19	887	890,455
Term Loan A, 3.00%, 9/07/17	720	720,598
Term Loan C, 3.50%, 9/04/19	180	180,446
		2,432,931
Independent Power Producers & Energy Traders –	- 0.7%	
AES Corp., Refinancing Term Loan B, 3.75%, 6/01/18	381	383,228
Calpine Corp., Term Loan B1, 4.00%, 4/02/18	1,056	1,062,351
11 (20) 2 (1,831	1,848,654

La Frontera Generation LLC, Term Loan, 4.50%, 9/30/20 Star West Generation LLC, Term Loan B, 4.25%, 3/13/20

1,025 1,031,255

4,325,488

Floating Rate Loan Interests (c)	Par (000)	Value
Industrial Conglomerates — 0.3% Sequa Corp., Term Loan B, 5.25%, 12/19/17	USD 1,839	\$1,814,283
Insurance — 1.1%		
Alliant Holdings I, Inc., Term Loan B, 4.75%, 12/20/19	1,067	1,068,943
Asurion LLC, Term Loan B1, 4.50%, 5/24/19	1,533	1,532,355
CNO Financial Group, Inc., Term Loan B2, 3.75%, 9/20/18	1,312	1,313,350
Cooper Gay Swett & Crawford Ltd.: 1st Lien Term Loan, 5.00%, 4/16/20 2nd Lien Term Loan, 8.25%, 10/16/20	1,057 500	1,043,139 490,415
Cunningham Lindsey US, Inc., 1st Lien Term Loan, 5.00%, 12/10/19	923	920,718
Hub International Ltd., Term Loan B, 4.75%, 10/02/20	780	787,511
National Financial Partners Corp., Term Loan, 5.25%, 7/01/20	304	307,660
		7,464,091
Internet Software & Services — 0.6% Interactive Data Corp., Term Loan B, 3.75%, 2/11/18 W3 Co.:	2,121	2,118,650
1st Lien Term Loan, 5.75%, 3/13/20 2nd Lien Term Loan, 9.25%, 9/11/20	1,035 404	1,037,387 408,027
Web.com Group, Inc., Term Loan B, 4.50%, 10/27/17	545	549,508
		4,113,572
IT Services — 1.0% CCC Information Services, Inc., Term	308	307,675
Loan, 4.00%, 12/20/19 Ceridian Corp., Term Loan B, 4.42%, 5/09/17	1,115	1,119,094

First Data Corp., 2018 Term Loan:		
4.17%, 9/24/18	1,615	1,618,521
Extended B, 4.17%, 3/23/18	2,169	2,173,541
InfoGroup, Inc., Term Loan, 8.00%, 5/25/18	754	610,602
Moneygram International, Inc., Term Loan B, 4.25%, 3/27/20	142	142,623
SunGard Data Systems, Inc.:		
Term Loan D, 4.50%, 1/31/20	387	389,130
Term Loan E, 4.00%, 3/09/20	433	436,071
		6,797,257

Floating Rate Loan Interests (c)		Par (000)	Value
Life Sciences Tools & Services — 0.19	%		
Patheon, Inc., Term Loan, 7.25%, 12/06/18	USD	465	\$469,665
Machinery — 2.0%			
Allegion PLC, Term Loan B, 3.00%, 9/30/20		795	795,246
Alliance Laundry Systems LLC,			
Refinancing Term Loan, 4.25%, 12/10/18		274	274,863
Dayco Products LLC, Term Loan B, 5.25%, 11/26/19		860	853,550
Faenza Acquisition GmbH:		162	464.760
Term Loan B1, 4.25%, 8/31/20		463	464,768
Term Loan B3, 4.25%, 8/28/20 Gardner Denver, Inc.:		141	141,366
4.25%, 7/30/20		1,348	1,340,997
4.75%, 7/30/20	EUR		304,850
Generac Power Systems, Inc., Term Loan B, 3.50%, 5/31/20		1,421	1,421,438
Intelligrated, Inc., 1st Lien Term Loan, 4.50%, 7/30/18		1,089	1,091,723
Mirror Bidco Corp., Term Loan, 5.25%, 12/27/19		1,434	1,440,731
Navistar International Corp., Term Loan B, 5.75%, 8/17/17		525	532,997
Pacific Industrial Services US Finance			
Co., LLC:			
1st Lien Term Loan, 5.00%, 10/02/18 2nd Lien Term Loan, 8.75%, 4/02/19		895 730	904,514 744,600
Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20		1,326	1,325,607
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19		592	591,443
Terex Corp., Term Loan, 4.00%, 4/28/17	EUR	176	240,068
Wabash National Corp., Term Loan B, 4.50% , $5/02/19$	USD	1,086	1,090,524
			13,559,285
Marine — 0.2%		1,650	1,656,187

HGIM Corp., Term Loan B, 5.50%, 6/18/20

Media — 5.6% Activision Blizzard, Inc., Term Loan B,	1,38	0 1 282 022
3.25%, 10/12/20	1,38	0 1,383,022
Advanstar Communications, Inc., 2nd	465	465,000
Lien Term Loan, 9.50%, 6/06/20	403	403,000
Floating Rate Loan Interests (c)	Par (000	Value
Media (continued)		
Catalina Marketing Corp. Term Loan	11051.00	0 01 020 670
B, 5.25%, 10/12/20	USD 1,02	0 \$1,028,670
Cengage Learning Acquisitions, Inc.,	2,00	5 1,506,762
Tranche 1 Incremental, 7.50%, 7/03/14	2,00	1,300,702
Charter Communications Operating	1,18	2 1,164,969
LLC, Term Loan E, 3.00%, 7/01/20	1,10	2 1,101,505
Clear Channel Communications, Inc.:		
Term Loan B, 3.81%, 1/29/16	316	304,483
Term Loan C, 3.81%, 1/29/16	210	200,226
Term Loan D, 6.91%, 1/30/19	4,06	3,829,052
Cumulus Media Holdings, Inc., 1st Lien Term Loan, 4.50%, 9/17/18	1,36	2 1,368,899
EMI Music Publishing Ltd., Term Loan B, 4.25%, 6/29/18	762	764,981
EW Scripps Co., Term Loan B, 3.25%,		
11/14/20	635	636,587
Fender Musical Instruments Corp.,		
2019 Term Loan B, 5.75%, 4/03/19	264	266,970
Foxco Acquisition Sub LLC, Term	1 11	5 1 116 026
Loan B, 5.50%, 7/14/17	1,11	5 1,116,826
Getty Images, Inc., Term Loan B, 4.75%, 10/18/19	209	193,325
Hemisphere Media Group, Inc., Term	893	895,557
Loan, 6.25%, 7/30/20	073	675,557
Houghton Mifflin Harcourt Publishing	2.14	7 2,151,766
Co., DIP Term Loan B, 4.25%, 6/01/18	2,11	, 2,131,700
Hubbard Radio LLC, Term Loan B, 4.50%, 4/29/19	715	720,861
Intelsat Jackson Holdings SA, Term	2.51	4 2517.000
Loan B2, 2.00%, 6/30/19	2,51	4 2,517,089
Lions Gate Entertainment Corp., 2nd	395	395,494
Lien Term Loan, 5.00%, 7/17/20	393	393,494
Live Nation Entertainment, Inc., 2020	565	565,283
Term Loan B1, 3.50%, 8/17/20	303	303,203
Media General, Inc., Delayed Draw	750	757,035
Term Loan B, 5.50%, 7/31/20	,20	,000
NEP/NCP Holdco, Inc., Term Loan:		2.40.200
2nd Lien, 9.50%, 7/22/20	340	348,289

4.75%, 1/22/20	1,667	1,671,568
Rentpath, Inc., Term Loan B, 6.25%, 5/29/20	998	975,056
Salem Communications Corp., Term Loan B, 4.50%, 3/13/20	1,007	1,010,342

Floating Rate Loan Interests (c)		Par (000)	Value
Media (concluded) Springer Science & Business Media Deutschland	USE	990	\$992,683
GmbH, Term Loan B2, 5.00%, 8/14/20 Tribune Co., 2013 Term Loan, 4.00%, 11/12/20		1,175	1,169,489
TWCC Holding Corp., 2nd Lien Term Loan,		840	859,950
7.00%, 6/26/20		040	639,930
Univision Communications, Inc., Converted Extended Term Loan, 4.50%, 3/02/20		2,442	2,451,222
UPC Financing Partnership, Term Loan AG, 3.88%, 3/31/21	EUR	3442	603,738
Virgin Media Investment Holdings Ltd.:	HICE	110	400.067
Term Loan B, 3.50%, 6/08/20 Term Loan C, 4.50%, 6/05/20		9410 92,340	409,967 3,864,857
WideOpenWest Finance LLC, Term Loan B,		736	739,703
4.75%, 4/01/19	OSL	7730	137,103
			37,329,721
Marala 9 Minina 1 000			
Metals & Mining — 1.9% Ameriforge Group, Inc.:			
1st Lien Term Loan, 5.00%, 12/19/19		943	950,729
2nd Lien Term Loan, 8.75%, 12/18/20		470	479,400
API Heat Transfer, Inc., Term Loan, 5.25%,		681	677,315
5/03/19 Constellium Holdco BV, Term Loan B, 6.00%,			·
3/25/20		1,348	1,380,245
FMG Resources August 2006 Property Ltd., Tern Loan, 4.25%, 6/28/19	n	2,984	3,010,342
Murray Energy Corp., Term Loan B, 4.75%,		164	164,946
5/24/19 Novelis, Inc., Term Loan, 3.75%, 3/10/17		3,861	3,876,942
Walter Energy, Inc., Term Loan B, 6.75%,		193	189,267
4/02/18		173	107,207
Windsor Financing LLC, Term Loan B, 6.25%, 12/05/17		1,561	1,598,273
			12,327,459
Multiline Retail — 1.5%			
99 Cents Only Stores, Term Loan, 4.50%, 1/11/19	9	787	789,906
Apex Tool Group LLC, Term Loan B, 4.50%, 1/31/20		697	697,663
BJ's Wholesale Club, Inc.:			

1st Lien Term Loan, 4.50%, 9/26/19 2nd Lien Term Loan, 8.50%, 3/26/20	589 575	590,775 585,781
Floating Rate Loan Interests (c)	Par (000)	Value
Multiline Retail (concluded)		
HEMA Holding BV:		
Extended 2nd Lien Term Loan, 5.88%, 1/05/18 Extended Term Loan B, 4.50%, 12/06/17 Extended Term Loan C, 4.50%, 12/06/17 Hudson's Bay Co.:	323 295	\$3,273,816 440,969 403,839
1st Lien Term Loan, 4.75%, 11/04/20 Und Lien Term Loan, 8.25%, 11/04/21	JSD 1,025 130	1,037,464 133,467
JC Penney Corp., Inc., 1st Lien Term Loan, 6.00%, 5/22/18	444	433,505
The Neiman Marcus Group, Inc., Term Loan B, 5.00%, 10/26/20	1,655	1,664,930
		10,052,115
Oil, Gas & Consumable Fuels — 2.9%		
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/20/20	1,575	1,581,140
Chesapeake Energy Corp., Unsecured Term Loan, 5.75%, 12/01/17	2,595	2,646,900
Drillships Financing Holding, Inc., Term Loan B2, 5.50%, 7/15/16	1,491	1,508,666
EP Energy LLC, Term Loan B3, 3.50%, 5/24/18	1,127	1,126,948
Fieldwood Energy LLC, 1st Lien Term Loan,	470	472,862
3.88%, 9/28/18 GIM Channelview Cogeneration LLC, Term Loan B, 4.25%, 5/08/20	484	486,811
Obsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15	1,448	1,448,151
Offshore Group Investment Ltd.:		
Term Loan B. 5.75%, 2/28/10	893	896,174
Term Loan B, 5.75%, 3/28/19 Pacific Drilling SA, Term Loan B, 4.50%,	731	737,951
6/04/18	1,002	1,010,638
Panda Temple II Power LLC, Term Loan B, 7.25%, 4/03/19	900	922,500
Philadelphia Energy Solutions LLC, Term Loan	944	843,217
B, 6.25%, 4/04/18	· · ·	- ·- ·
PowerTeam Services LLC:		250 125
1st Lien Term Loan, 4.25%, 5/06/20	355	350,123
2nd Lien Term Loan, 8.25%, 11/06/20	275	270,188
Delayed Draw Term Loan, 4.25%, 5/06/20	19	19,086

Floating Rate Loan Interests (c)	Par (000)	Value
Oil, Gas & Consumable Fuels (concluded) Ruby Western Pipeline Holdings LLC, Term Loan B, 3.50%, 3/27/20 USI	D709	\$711,100
Samson Investment Co., 2nd Lien Term Loan, 6.00%, 9/25/18	740	741,850
State Class Tankers II LLC, Term Loan B, 6.75%, 6/22/20	1,080	1,088,100
Tesoro Corp., Term Loan B, 2.41%, 5/30/16	1,368	1,368,125
Western Refining, Inc., Term Loan B, 4.25%, 11/12/20	1,020	1,028,293
		19,258,823
Paper & Forest Products — 0.1% NewPage Corp., Exit Term Loan, 7.75%, 12/21/18 (a)(k)	821	837,282
Pharmaceuticals — 1.2% Akorn, Inc., Term Loan B, 1.00%, 8/27/20	885	887,770
Amneal Pharmaceuticals LLC, Term Loan, 7.00%, 11/01/19	610	610,000
Aptalis Pharma, Inc., Term Loan B, 6.00%, 9/18/20	1,959	1,977,730
Par Pharmaceutical Cos., Inc., Refinancing Term Loan B, 4.25%, 9/30/19	1,662	1,668,828
Pharmaceutical Product Development LLC, Term Loan B, 4.25%, 12/05/18	1,403	1,410,298
Valeant Pharmaceuticals International, Inc.: Series C2 Term Loan B, 3.75%, 12/11/19 Term Loan E, 4.50%, 8/05/20	553 898	556,656 907,940
		8,019,222
Professional Services — 0.6%		
Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18	612	613,672
ON Assignment, Inc., Refinancing Term Loan B, 3.50%, 4/30/20	435	433,205
SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19	1,065	1,083,281
TriNet Group, Inc., Term Loan B2, 5.00%, 8/14/20	605	605,000

Truven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19

1,175 1,178,601

3,913,759

Floating Rate Loan Interests (c)	Par (000)	Value
Real Estate Investment Trusts (REITs) — 0.5% iStar Financial, Inc., Term Loan, 4.50%, USI 10/16/17	D2,887 S	\$2,899,560
Starwood Property Trust, Inc., Term Loan B, 3.50%, 4/17/20	640	637,203
		3,536,763
Real Estate Management & Development — 0.5% CityCenter Holdings LLC, Term Loan B, 5.00%, 10/16/20 Realogy Corp.:	1,035	1,046,323
Extended Letter of Credit, 4.45%, 10/10/16 Extended Term Loan, 4.50%, 3/05/20	102 2,117	102,938 2,138,007
		3,287,268
Road & Rail — 0.1% Road Infrastructure Investment LLC, Term Loan B, 6.25%, 3/30/18	629	631,469
Semiconductors & Semiconductor Equipment — Freescale Semiconductor, Inc.:	0.6%	
Term Loan B4, 5.00%, 2/28/20 Term Loan B5, 5.00%, 1/15/21 NXP BV:	1,567 380	1,583,282 383,933
Term Loan C, 4.75%, 1/11/20 Term Loan D, 3.25%, 1/10/20	973 990	973,379 990,743
		3,931,337
Software — 1.9% BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20	845	849,225
CompuCom Systems, Inc., Refinancing Term Loan B, 4.25%, 5/11/20	224	223,220
Evertec Group LLC, Term Loan B, 3.50%, 4/17/20	464	451,662
GCA Services Group, Inc.: 2nd Lien Term Loan, 9.25%, 10/22/20 Term Loan B, 5.25% - 6.25%, 11/01/19	700 539	707,000 539,550

Infor US, Inc., Term Loan B2, 5.25%,

1,138 1,143,174 4/05/18

Kronos, Inc., 2nd Lien Term Loan, 9.75%,

1,840 1,895,200 4/30/20

Floating Rate Loan Interests (c)	Par (000)	Value
Software (concluded) Mitchell International, Inc.:		
1st Lien Term Loan, 4.50%, 10/12/20 2nd Lien Term Loan, 8.50%, 10/08/21	USD 635 1,200	\$638,969 1,215,000
RP Crown Parent LLC, 1st Lien Term Loan, 6.75%, 12/21/18	913	921,281
Sophia LP, Term Loan B, 4.50%, 7/19/18	856	862,239
SS&C Technologies, Inc.: Term Loan B1, 3.25%, 6/07/19 Term Loan B2, 3.25%, 6/07/19 StoneRiver Holdings, Inc.:	1,015 105	1,017,445 105,253
1st Lien Term Loan, 4.50%, 11/29/19 2nd Lien Term Loan, 8.50%, 5/29/20 Websence, Inc.:	340 267	338,246 268,225
2nd Lien Term Loan, 8.25%, 12/24/20 Term Loan B, 4.50%, 6/25/20	835 419	833,956 418,426
		12,428,071
Specialty Retail — 1.5%		
Academy Ltd., Term Loan, 4.50%, 8/03/18	1,769	1,776,735
Bass Pro Group LLC, Term Loan, 4.00%, 11/20/19	1,159	1,162,821
Burlington Coat Factory Warehouse Corp., Term Loan B2, 4.25%, 2/23/17	199	199,929
David's Bridal, Inc., Term Loan B, 5.00%, 10/11/19	948	948,435
Equinox Holdings, Inc., Repriced Term Loan B, 4.50% - 5.50%, 1/31/20	1,134	1,139,972
Harbor Freight Tools USA, Inc., 1st Lien Term Loan, 4.75%, 7/26/19	525	530,114
Michaels Stores, Inc., Term Loan, 3.75%, 1/28/20	542	543,530
Party City Holdings, Inc., Refinancing Term Loan B, 4.25%, 7/29/19	1,787	1,790,966
Petco Animal Supplies, Inc., Term Loan, 4.00%, 11/24/17	900	903,374
Sprouts Farmers Markets Holdings LLC, Term Loan, 4.00%, 4/23/20	322	324,037
SRAM LLC, Term Loan B, 4.00%, 4/10/20	427	425,736

Floating Rate Loan Interests (c)	Par (000)	Value
Specialty Retail (concluded) Toys 'R' Us-Delaware, Inc., Term Loan B3, 5.25%, 5/25/18	USD244	\$216,247
		9,961,896
Textiles, Apparel & Luxury Goods — 0. Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18	1,256	1,193,872
True Religion Apparel, Inc., 1st Lien Term Loan, 5.88%, 7/30/19	220	210,375
		1,404,247
Thrifts & Mortgage Finance — 0.3% IG Investments Holdings LLC, 1st Lien Term Loan, 5.50%, 10/31/19	863	866,981
Ocwen Financial Corp., Term Loan, 5.00%, 2/15/18	811	820,218
		1,687,199
Trading Companies & Distributors — 0. Fly Funding II Sarl, Term Loan B, 4.50%, 8/08/18	1% 140	140,788
WESCO Distribution Inc. Term Loan	192	192,514
		333,302
Wireless Telecommunication Services – Cricket Communications, Inc., Term		
Loan, 4.75%, 10/10/19 Light Tower Fiber LLC, 1st Lien Term	882	884,916
Loan, 4.50%, 4/13/20	1,546	1,546,774
		2,431,690
Total Floating Rate Loan Interests —	53.6%	355,746,215
Foreign Agency Obligations — 0.5%		
Slovenia Government Bond, Series RS65, 4.38%, 4/02/14	EUR 2,550	3,492,904

Non-Agency Mortgage-Backed Securities

Collateralized Mortgage Obligations — 2.8%
Adjustable Rate Mortgage Trust, Series 2007-1, Class 3A21, 4.11%, 3/25/37 (c)
Countrywide Alternative Loan Trust,
Series 2005-54CB, Class 3A4, 5.50%, 5,728 4,848,400 11/25/35

Non-Agency Mortgage-Backed Securities	Par (000) Value
Collateralized Mortgage Obligations (concluded) Countrywide Home Loan Mortgage Pass Through Trust:		
Series 2005-17, Class 1A6, 5.50%, 9/25/35	USD 1,61	2 \$1,572,954
Series 2006-17, Class A2, 6.00%, 12/25/36	3,34	8 2,998,774
Series 2007-HY5, Class 3A1, 5.38%, 9/25/37 (c)	2,24	8 2,018,930
GSR Mortgage Loan Trust, Series 2005-AR5, Class 2A3, 2.72%, 10/25/35 (c)	1,99	7 1,818,776
Hilton USA Trust, Series 2013-HLT, Class EFX, 5.22%, 11/05/30 (b)(j)	4,16	2 4,182,810
Morgan Stanley Reremic Trust, Series 2010-R4, Class 4A, REMIC, 0.47%, 2/26/37 (b)(c)	946	938,928
		18,558,343
Commercial Mortgage-Backed Securities — 8.5%		
Banc of America Commercial Mortgage, Inc. (c):		
Series 2007-3, Class A2, 5.80%, 6/10/49	171	171,031
Series 2007-4, Class A4, 5.94%, 2/10/51	2,15	•
Citigroup/Deutsche Bank Commercial Mortgage	, -	,,
Trust, Series 2007-CD4, Class A2B, 5.21%,	46	46,218
12/11/49		
Commercial Mortgage Pass-Through Certificates:		
Series 2013-LC13, Class D, 5.22%, 8/10/46 (b)(c)	3,53	0 3,185,366
Series 2013-LC6, Class B, 3.74%, 1/10/46	1,11	0 1,059,350
Series 2013-LC6, Class D, 4.43%, 1/10/46 (b)(c)	1,33	0 1,150,026
Credit Suisse Mortgage Capital Certificates:		
Series 2006-C5, Class AM, 5.34%, 12/15/39	1,85	0 1,981,196
Series 2007-C2, Class A2, 5.45%, 1/15/49 (c)	66	65,887
Series 2007-C4, Class A3, 5.95%, 9/15/39 (c)	2,81	5 2,840,825
Series 2007-C5, Class AAB, 5.62%, 9/15/40 (c)	1,51	5 1,625,800
First Union Commercial Mortgage Securities, Inc., Series 1997-C2, Class G, 7.50%, 11/18/29 (b)(c)	694	710,710
Non-Agency Mortgage-Backed Securities	Par (000) Value
Commercial Mortgage-Backed Securities (concluded	4)	
Greenwich Capital Commercial Funding Corp.,		
Series 2006-GG7, Class AM, 6.02%, 7/10/38 (c)	USD 1,61	0 \$1,766,717
GS Mortgage Securities Corp. II, Series 2006-GG6, Class AM, 5.62%, 4/10/38 (c)	3,68	0 3,991,519
C1405 1 111, 5.02 /0, T/ 10/ 50 (C)	1,99	5 1,908,385
	,	· · · · · ·

GS Mortgage Securities Trust, Series 2013-GC10, Class B, 3.68%, 2/10/46 (b) JP Morgan Chase Commercial Mortgage Securities Corp.: Series 2007-CB18, Class A4, 5.44%, 6/12/47 2,110 2,332,945 Series 2007-CB19, Class A4, 5.89%, 2/12/49 (c) 2,140 2,400,355 Series 2012-LC9, Class XA, 2.09%, 12/15/47 (c) 14,910 1,594,644 JPMorgan Chase Commercial Mortgage Securities 2,166 2,200,302 Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (c): Series 2007-C2, Class AM, 5.49%, 2/15/40 2,500 2,658,738 Series 2007-C6, Class A4, 5.86%, 7/15/40 4,745 5,219,505 Merrill Lynch Mortgage Trust, Series 2007-C1, 1,564 1,688,942 Class A1A, 6.05%, 6/12/50 (c) Talisman Finance PLC, Series 6, Class A, 0.40%, EUR 1,971 2,523,765 10/22/16 (c) Titan Europe PLC, Series 2007-1X, Class A, 0.77%, GBP 2,548 3,846,486 1/20/17 (c) Wachovia Bank Commercial Mortgage Trust, Series USD 2,030 2,248,556 2007-C33, Class A4, 6.12%, 2/15/51 (c) WF-RBS Commercial Mortgage Trust: Series 2012-C8, Class B, 4.31%, 8/15/45 1,085 1,098,365 Series 2012-C8, Class C, 5.04%, 8/15/45 (c) 1,395 1,414,457 Series 2013-C11, Class D, 4.32%, 3/15/45 (b)(c) 1,400 1,203,545 Windermere XI Cmbs PLC, Series XI-X, Class A, GBP 1,786 2,883,085 0.77%, 4/24/17 (c)

56,222,017

Non-Agency Mortgage-Backed Securities	Par (000)	Value			
Interest Only Commercial Mortgage-Backed Securities — 0.6%					
Morgan Stanley Capital I Trust, Series 2012-C4, USI Class XA, 2.86%, 3/15/45 (b)(c)	\$1,921,552				
WF-RBS Commercial Mortgage Trust, Series 2012-C9, Class XA, 2.42%, 11/15/45 (b)(c)	16,810	2,112,017			
		4,033,569			
Total Non-Agency Mortgage-Backed Securities —	11.9%	78,813,929			
US Government Sponsored Agency Securities Collateralized Mortgage Obligations — 1.0% Freddie Mac Mortgage-Backed Securities:					
Series 3986, Class M, REMIC, 4.50%, 9/15/41 Series K032, Class A2, 3.31%, 5/25/23 (c)	2,686 3,500	2,904,691 3,506,821			
		6,411,512			
Interest Only Collateralized Mortgage Obligations —	Interest Only Collateralized Mortgage Obligations — 1.0%				
Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.25%, 12/25/17 (c) Freddie Mac Mortgage-Backed Securities, Class	20,923	2,843,833			
X1 (c): Series K707, 1.69%, 12/25/18	43,086	2,897,878			
Series K710, 1.91%, 5/25/19	13,360	1,097,354			
		6,839,065			
Mortgage-Backed Securities — 4.3%					
Fannie Mae Mortgage-Backed Securities: 3.50%, 8/01/26	8,924	9,417,128			
5.00%, 7/01/20 - 8/01/23	7,372	7,901,119			
Freddie Mac Mortgage-Backed Securities, 4.50%, 4/01/25	10,539	11,451,529			
		28,769,776			
Total US Government Sponsored Agency Securities	42,020,353				
Other Interests (l)	Beneficial Interest (000)				

Auto Components — 0.0% Lear Corp. Escrow	1,000	8,750
Construction Materials — 0.0% USI Senior Holdings	6	_
Other Interests (1)	Beneficial Interest (000)	Value
, , , , , , , , , , , , , , , , , , ,	, ,	\$218,241
\$1,177,928) (a)(m) J.G. Wentworth LLC Preferred Equity Interests (135-day lock), (Acquired 11/18/13, cost	14	218,241
\$1,177,928) (a)(m) J.G. Wentworth LLC Preferred Equity Interests (180-day lock), (Acquired 11/18/13, cost \$1,177,928) (a)(m)	14	218,241
ψ1,177,720) (a)(m)		654,723
Household Durables — 0.0% Berkline Benchcraft Equity LLC	3	_
Total Other Interests — 0.1%		663,473
Preferred Securities Capital Trusts		
Commercial Banks — 0.2% Wachovia Capital Trust III, 5.57% (c)(d)(h)	1,625	1,512,225
Insurance — 0.5% AXA SA, 6.46% (b)(c)(d)(h) Genworth Holdings, Inc., 6.15%, 11/15/66 (c)(d)	1,625 1,850	1,653,437 1,646,500
		3,299,937
Total Capital Trusts — 0.7%		4,812,162
Preferred Stocks	Shares	
Auto Components — 0.2% Dana Holding Corp., 4.00% (b)(f)	8,098	1,379,191

Trust Preferreds — 0.7%

Diversified Financial Services — 0.7%

GMAC Capital Trust I, Series 2, 8.13% (c) 175,070 4,682,086

Total Preferred Securities – 1.6% 10,873,439

Consolidated Schedule of Investments (continued) **BlackRock Limited Duration Income Trust (BLW)** (Percentages shown are based on Net Assets)

Warrants (n)	Shares	Value

Software — 0.0%

HMH Holdings/EduMedia, (Issued/Exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 3,100 6/22/19, Strike Price \$42.27)

\$970,740,325

Short-Term Securities Value Shares

BlackRock Liquidity Funds, TempFund, Institutional Class, 0.07% (o)(p) 11,303,105 \$ 11,303,105

Total Short-Term Securities 11,303,105 (Cost — \$11,303,105) — 1.7%

Options Purchased

(Cost - \$44,978) - 0.0%

Total Investments 982,043,430 (Cost — \$965,565,232*) — 147.8% Liabilities in Excess of Other Assets — (47.8)% (317,772,407)**Net Assets** — **100.0**% \$664,271,023

Tax cost \$967,455,892 Gross unrealized appreciation \$34,967,808 Gross unrealized depreciation (20,380,270)Net unrealized appreciation \$14,587,538

Notes to Schedule of **Investments**

Non-income

producing (a) security.

^{*}As of November 30, 2013, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended.

- (b) These securities may be resold in transactions exempt from registration to qualified institutional investors.

 Variable rate
- (c) security. Rate shown is as of report date.
 All or a portion of security has been pledged as
- collateral in connection with open reverse repurchase agreements.
 Represents a payment-in-kind security which may pay interest/dividends
- (e) in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
- (f) Convertible security.

 Represents a zero-coupon
- (g) bond. The rate shown reflects the current yield as of report date.

 Security is perpetual in
- (h) nature and has no stated maturity date.

Represents a step-up bond that pays an initial coupon rate for the first period

- (i) and then a higher coupon rate for the following periods. Rate shown is as of report date.

 When-issued security.
- (j) Unsettled when-issued transactions were as follows:

Counterparty	Value	Unrealized Appreciation
Bank of America N.A.	\$1,336,777	\$ 35,778
Barclays Capital, Inc.	\$241,200	\$ 1,200
Goldman Sachs & Co.	\$522,600	\$ 2,600
J.P. Morgan Securities LLC	\$4,182,810	_

- (k) Issuer filed for bankruptcy and/or is in default of principal and/or interest payments.
- (l) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- Restricted securities as to resale. As of report date the Trust held 0.1% of its net assets, with a current value of \$654,723 in these securities.

Consolidated Schedule of Investments (continued) BlackRock Limited Duration Income Trust (BLW)

Warrants entitle the Trust to purchase a predetermined number of shares of common stock and are non-income (n) producing. The purchase price and number of shares are subject to adjustment under certain conditions until the expiration date, if any.

Investments in issuers considered to be an affiliate of the Trust during the period ended November 30, 2013, for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

	Shares	Net	Shares	
Affiliate	Held at		Held at	Income
	August 31, 2013	Activity	November 30, 2013	
BlackRock Liquidity Funds, TempFund, Institutional Clas			211,303,105	\$ 371

(p) Represents the current yield as of report date.

Portfolio Abbreviations

To simplify the listings of portfolio holdings in the Schedule of Investments, the names and descriptions of many of the securities have been abbreviated according to the following list:

CAD	Canadian Dollar
DIP	Debtor-In-Possession
EUR	Euro
GBP	British Pound
USD	US Dollar

•Reverse repurchase agreements outstanding as of November 30, 2013 were as follows:

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest
Deutsche Bank Securities, Inc.	0.50%	1/15/13	Open	\$1,416,000	\$1,422,254
Deutsche Bank Securities, Inc.	0.55%	1/15/13	Open	632,000	635,080
Deutsche Bank Securities, Inc.	0.55%	1/15/13	Open	976,000	980,757
Deutsche Bank Securities, Inc.	0.55%	1/15/13	Open	1,544,000	1,551,525
Deutsche Bank Securities, Inc.	0.55%	1/15/13	Open	289,000	290,408
Deutsche Bank Securities, Inc.	0.57%	1/15/13	Open	303,000	304,530
Deutsche Bank Securities, Inc.	0.57%	1/15/13	Open	4,654,000	4,677,507

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Deutsche Bank Securities, Inc.	0.58%	1/15/13 Open	587,000	590,017
Deutsche Bank Securities, Inc.	0.58%	1/15/13 Open	1,264,000	1,270,496
Deutsche Bank Securities, Inc.	0.60%	1/15/13 Open	1,895,000	1,905,075
Deutsche Bank Securities, Inc.	0.60%	1/15/13 Open	825,000	829,386
Deutsche Bank Securities, Inc.	0.63%	1/15/13 Open	1,645,000	1,635,890
Deutsche Bank Securities, Inc.	0.65%	1/15/13 Open	790,000	794,550
Deutsche Bank Securities, Inc.	0.57%	1/17/13 Open	354,614	356,399
Deutsche Bank Securities, Inc.	0.65%	1/17/13 Open	900,900	906,073
Deutsche Bank Securities, Inc.	0.50%	1/18/13 Open	1,123,744	1,118,796
Deutsche Bank Securities, Inc.	0.58%	1/30/13 Open	915,000	919,496
UBS Securities LLC	0.50%	1/30/13 Open	1,862,820	1,870,711
UBS Securities LLC	0.65%	1/31/13 Open	547,200	550,204
Barclays Capital, Inc.	0.35%	2/7/13 Open	3,115,905	3,124,872
Barclays Capital, Inc.	0.60%	2/7/13 Open	335,729	337,385
Barclays Capital, Inc.	0.60%	2/7/13 Open	592,144	595,065
Barclays Capital, Inc.	0.60%	2/7/13 Open	918,045	922,574
Barclays Capital, Inc.	0.60%	2/7/13 Open	292,304	293,746
Barclays Capital, Inc.	0.60%	2/7/13 Open	1,000,721	1,005,658
Barclays Capital, Inc.	0.60%	2/7/13 Open	633,994	637,122
Barclays Capital, Inc.	0.60%	2/7/13 Open	1,673,438	1,681,694
Barclays Capital, Inc.	0.60%	2/7/13 Open	1,877,899	1,887,163
Barclays Capital, Inc.	0.60%	2/7/13 Open	507,052	509,553
Barclays Capital, Inc.	0.60%	2/7/13 Open	662,469	665,737

•Reverse repurchase agreements outstanding as of November 30, 2013 (continued):

Counterparty	Rate	tTrade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest
UBS Securities LLC	0.25%	2/7/13	Open	\$1,048,688	\$1,050,844
UBS Securities LLC	0.34%	2/7/13	Open	3,334,275	3,343,596
UBS Securities LLC	0.45%	2/7/13	Open	866,250	869,455
UBS Securities LLC	0.55%	2/7/13	Open	2,196,563	2,206,496
UBS Securities LLC	0.65%	2/7/13	Open	356,250	358,154
UBS Securities LLC	0.65%	2/7/13	Open	843,275	847,782
Deutsche Bank Securities, Inc.	0.58%	2/8/13	Open	1,170,163	1,175,687
Deutsche Bank Securities, Inc.	0.58%	2/8/13	Open	483,060	485,364
Barclays Capital, Inc.	0.60%	2/15/13	Open	291,043	292,445
UBS Securities LLC	0.65%	2/19/13	Open	166,058	166,912
Deutsche Bank Securities, Inc.	0.55%	2/20/13	Open	484,000	486,100
Deutsche Bank Securities, Inc.	0.55%	2/20/13	Open	217,133	218,074
Deutsche Bank Securities, Inc.	0.58%	2/20/13	Open	2,512,000	2,523,453
Deutsche Bank Securities, Inc.	0.55%	2/22/13	Open	509,588	511,782
Deutsche Bank Securities, Inc.	0.55%	2/22/13	Open	509,760	511,956
Deutsche Bank Securities, Inc.	0.55%	2/22/13	Open	848,076	851,730
Deutsche Bank Securities, Inc.	0.55%	2/28/13	Open	1,280,181	1,285,579
Deutsche Bank Securities, Inc.	0.55%	2/28/13	Open	107,113	107,564
Deutsche Bank Securities, Inc.	0.55%	2/28/13	Open	1,901,900	1,909,920
Credit Suisse Securities (USA) LLC	0.40%	3/7/13	Open	1,503,125	1,507,601
UBS Securities LLC	0.60%	3/12/13	Open	3,040,295	3,053,672
UBS Securities LLC	0.35%	3/13/13	Open	1,560,000	1,563,989
UBS Securities LLC	0.55%	3/13/13	Open	395,650	397,240
UBS Securities LLC	0.55%	3/13/13	Open	1,222,200	1,227,111
Deutsche Bank Securities, Inc.	0.55%	3/14/13	Open	760,000	763,030
Deutsche Bank Securities, Inc.	0.70%	3/14/13	Open	1,523,693	1,531,426
Deutsche Bank Securities, Inc.	0.55%	3/19/13	Open	972,625	976,444
Credit Suisse Securities (USA) LLC	0.35%	3/22/13	Open	1,496,075	1,499,769
Deutsche Bank Securities, Inc.	0.40%	3/27/13	Open	3,022,500	3,030,862
Deutsche Bank Securities, Inc.	0.55%	3/27/13	Open	1,464,750	1,470,322
Deutsche Bank Securities, Inc.	0.55%	3/27/13	Open	1,452,700	1,458,226
Deutsche Bank Securities, Inc.	0.60%	3/27/13	Open	1,634,000	1,640,754
Deutsche Bank Securities, Inc.	0.60%	3/27/13	Open	919,000	922,799
Deutsche Bank Securities, Inc.	0.60%	3/27/13	Open	527,000	529,178
Deutsche Bank Securities, Inc.	0.60%	3/27/13	Open	579,000	581,393
Barclays Capital, Inc.	0.40%	4/2/13	Open	3,326,900	3,335,846
Barclays Capital, Inc.	0.60%	4/2/13	Open	865,247	868,737
Barclays Capital, Inc.	0.60%	4/2/13	Open	331,500	332,837

Deutsche Bank Securities, Inc.	0.55%	4/2/13	Open	1,250,330	1,254,972
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	182,025	182,451
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	243,800	244,371
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	5,701,069	5,714,427
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	677,875	679,463
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	1,034,800	1,037,225
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	1,233,600	1,236,490
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	1,277,250	1,280,243
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	2,861,250	2,867,954
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	3,119,100	3,126,408
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	2,958,750	2,965,683
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	2,560,000	2,565,998
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	3,213,750	3,221,280

•Reverse repurchase agreements outstanding as of November 30, 2013 (continued):

Counterparty	Interest Rate	tTrade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	\$3,091,969	\$3,099,214
Credit Suisse Securities (USA) LLC	0.35%	4/3/13	Open	3,695,000	3,703,658
Deutsche Bank Securities, Inc.	0.58%	4/3/13	Open	1,482,188	1,487,967
Deutsche Bank Securities, Inc.	0.58%	4/3/13	Open	1,624,500	1,630,808
UBS Securities LLC	0.55%	4/8/13	Open	2,327,500	2,335,856
Deutsche Bank Securities, Inc.	0.55%	4/10/13	Open	846,000	849,037
Deutsche Bank Securities, Inc.	0.55%	4/10/13	Open	536,000	537,924
Deutsche Bank Securities, Inc.	0.55%	4/10/13	Open	489,000	490,756
Deutsche Bank Securities, Inc.	0.55%	4/12/13	Open	2,054,000	2,061,312
Deutsche Bank Securities, Inc.	0.25%	4/17/13	Open	690,206	689,137
Credit Suisse Securities (USA) LLC	0.35%	4/25/13	Open	336,683	337,402
Barclays Capital, Inc.	0.60%	5/7/13	Open	225,153	225,933
Barclays Capital, Inc.	0.40%	5/10/13	Open	2,061,011	2,065,706
Deutsche Bank Securities, Inc.	0.55%	5/14/13	Open	789,000	791,423
Credit Suisse Securities (USA) LLC	0.75%	5/23/13	Open	238,810	239,765
Deutsche Bank Securities, Inc.	0.55%	5/28/13	Open	1,037,513	1,040,477
Credit Suisse Securities (USA) LLC	0.40%	5/30/13	Open	720,960	722,442
Credit Suisse Securities (USA) LLC	0.40%	5/30/13	Open	2,333,625	2,338,422
Deutsche Bank Securities, Inc.	0.55%	5/30/13	Open	851,000	853,405
Deutsche Bank Securities, Inc.	0.55%	5/30/13	Open	1,511,000	1,515,271
Deutsche Bank Securities, Inc.	0.55%	5/30/13	Open	2,137,000	2,143,040
Deutsche Bank Securities, Inc.	0.55%	5/31/13	Open	586,181	587,829
UBS Securities LLC	0.55%	6/3/13	Open	808,520	810,756
UBS Securities LLC	0.55%	6/12/13	Open	864,648	866,906
Deutsche Bank Securities, Inc.	0.55%	6/13/13	Open	923,000	925,411
Deutsche Bank Securities, Inc.	0.55%	6/13/13	Open	1,440,000	1,443,740
UBS Securities LLC	0.34%	6/20/13	Open	3,123,313	3,128,121
UBS Securities LLC	0.65%	6/20/13	Open	743,850	746,039
Barclays Capital, Inc.	0.44%	6/21/13	Open	1,109,299	1,111,509
Barclays Capital, Inc.	0.60%	6/24/13	Open	1,731,221	1,735,838
Barclays Capital, Inc.	0.60%	6/24/13		432,962	434,117
Barclays Capital, Inc.	0.60%	6/24/13	Open	488,876	490,180
Barclays Capital, Inc.	0.60%	6/24/13	Open	979,729	982,342
Barclays Capital, Inc.	0.60%	6/24/13	Open	2,180,349	2,186,163
Deutsche Bank Securities, Inc.	0.55%	6/24/13	Open	803,000	804,963
Deutsche Bank Securities, Inc.	0.55%	6/24/13	•	1,629,700	1,633,684
Barclays Capital, Inc.	0.60%	6/25/13	Open	434,031	435,181
Deutsche Bank Securities, Inc.	0.57%	6/26/13	Open	504,000	505,253

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Deutsche Bank Securities, Inc.	0.58%	6/27/13 Open	698,000	699,754
Deutsche Bank Securities, Inc.	0.55%	7/18/13 Open	871,000	872,810
Deutsche Bank Securities, Inc.	0.55%	7/30/13 Open	1,095,000	1,097,074
Deutsche Bank Securities, Inc.	0.58%	8/12/13 Open	2,958,000	2,963,290
Deutsche Bank Securities, Inc.	0.58%	8/13/13 Open	208,000	208,362
Deutsche Bank Securities, Inc.	0.58%	8/13/13 Open	1,295,000	1,297,253
Deutsche Bank Securities, Inc.	0.58%	8/13/13 Open	450,000	450,783
Deutsche Bank Securities, Inc.	0.58%	8/13/13 Open	1,288,000	1,290,241
Deutsche Bank Securities, Inc.	0.58%	8/13/13 Open	1,009,000	1,010,756
Deutsche Bank Securities, Inc.	0.58%	8/13/13 Open	137,000	137,238
Deutsche Bank Securities, Inc.	0.58%	8/13/13 Open	198,000	198,345
Deutsche Bank Securities, Inc.	0.58%	8/13/13 Open	311,000	311,541
Deutsche Bank Securities, Inc.	0.58%	8/13/13 Open	1,241,000	1,243,159

•Reverse repurchase agreements outstanding as of November 30, 2013 (continued):

	Interest	tTrade	Maturity	,	Face Value Including
Counterparty	Rate	Date	Date ¹	Face Value	Accrued
		2	2000		Interest
Deutsche Bank Securities, Inc.	0.58%	8/13/13	Open	\$3,135,000	\$3,140,455
Deutsche Bank Securities, Inc.	0.58%	8/13/13	Open	1,107,000	1,108,926
Deutsche Bank Securities, Inc.	0.58%	8/13/13	•	780,000	781,357
Deutsche Bank Securities, Inc.	0.58%	8/13/13	Open	1,169,000	1,171,034
Deutsche Bank Securities, Inc.	0.58%	8/13/13	Open	948,000	949,650
Deutsche Bank Securities, Inc.	0.58%	8/13/13	Open	356,000	356,619
Deutsche Bank Securities, Inc.	0.58%	8/14/13	Open	703,000	704,235
Deutsche Bank Securities, Inc.	0.58%	9/11/13	Open	610,000	610,796
Deutsche Bank Securities, Inc.	0.58%	9/16/13	Open	2,124,000	2,126,601
Deutsche Bank Securities, Inc.	0.58%	9/16/13	Open	1,480,000	1,481,812
Deutsche Bank Securities, Inc.	0.58%	9/16/13	Open	1,524,000	1,525,866
Deutsche Bank Securities, Inc.	0.58%	9/16/13	Open	1,562,000	1,563,913
Deutsche Bank Securities, Inc.	0.58%	9/16/13	Open	2,142,000	2,144,623
Deutsche Bank Securities, Inc.	0.58%	9/16/13	Open	1,309,000	1,310,603
Deutsche Bank Securities, Inc.	0.58%	9/16/13	Open	1,523,000	1,524,865
Deutsche Bank Securities, Inc.	0.58%	9/17/13	Open	163,000	163,197
BNP Paribas Securities Corp.	0.34%	9/18/13	Open	13,065,000	13,074,131
Credit Suisse Securities (USA) LLC	0.75%	9/23/13	Open	389,825	390,385
Deutsche Bank Securities, Inc.	0.55%	9/26/13	Open	397,000	397,400
Barclays Capital, Inc.	0.60%	9/27/13	Open	1,189,125	1,190,413
Barclays Capital, Inc.	0.60%	9/27/13	Open	724,680	725,465
Deutsche Bank Securities, Inc.	0.60%	9/27/13	Open	2,219,000	2,221,404
Deutsche Bank Securities, Inc.	0.60%	9/27/13	Open	2,954,000	2,957,200
Deutsche Bank Securities, Inc.	0.60%	9/27/13	Open	1,035,000	1,036,121
Deutsche Bank Securities, Inc.	0.60%	9/27/13	Open	882,000	882,955
Credit Suisse Securities (USA) LLC	0.55%	10/9/13	Open	6,111,388	6,116,243
Deutsche Bank Securities, Inc.	0.56%	10/11/13	3 Open	1,016,000	1,016,806
Barclays Capital, Inc.	0.60%	10/15/13	3 Open	628,340	628,832
Barclays Capital, Inc.	0.60%	10/15/13	3 Open	893,525	894,225
Barclays Capital, Inc.	0.60%	10/15/13	3 Open	919,755	920,475
Barclays Capital, Inc.	0.60%	10/15/13		497,888	498,277
Barclays Capital, Inc.	0.60%	10/16/13	•	803,938	804,553
Deutsche Bank Securities, Inc.	0.58%	10/16/13	3 Open	546,563	546,967
Deutsche Bank Securities, Inc.	0.58%	10/16/13	3 Open	1,207,500	1,208,395
Deutsche Bank Securities, Inc.	0.58%	10/16/13	•	934,313	935,004
Barclays Capital, Inc.	0.60%	10/17/13	•	728,013	728,558
Barclays Capital, Inc.	0.60%	10/17/13	_	682,594	683,106
Barclays Capital, Inc.	0.60%	10/17/13	3 Open	875,600	876,257

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Barclays Capital, Inc.	0.60%	10/17/13 Open	1,215,288	1,216,199
Deutsche Bank Securities, Inc.	0.58%	10/17/13 Open	770,000	770,558
Barclays Capital, Inc.	0.60%	10/21/1312/31/22	676,000	676,451
Deutsche Bank Securities, Inc.	0.59%	10/21/13 Open	791,000	791,531
Deutsche Bank Securities, Inc.	0.59%	10/21/13 Open	389,000	389,261
Deutsche Bank Securities, Inc.	0.59%	10/21/13 Open	803,000	803,540
Deutsche Bank Securities, Inc.	0.59%	10/21/13 Open	395,000	395,265
UBS Securities LLC	0.50%	10/21/13 Open	983,281	982,735
UBS Securities LLC	0.65%	10/21/13 Open	1,601,775	1,602,932
UBS Securities LLC	0.65%	10/21/13 Open	588,263	588,687
Barclays Capital, Inc.	0.60%	10/22/13 Open	867,913	868,491
Barclays Capital, Inc.	0.60%	10/22/13 Open	845,434	845,998
Barclays Capital, Inc.	0.60%	10/22/13 Open	1,023,231	1,023,913

•Reverse repurchase agreements outstanding as of November 30, 2013 (concluded):

Counterparty	Interes Rate	tTrade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest
Barclays Capital, Inc.	0.60%	10/22/13	Open S	\$755,625	\$756,129
Barclays Capital, Inc.	0.60%	10/22/13		851,218	851,784
Barclays Capital, Inc.	0.60%	10/22/13		788,400	788,926
Deutsche Bank Securities, Inc.	0.55%	10/22/13	•	2,441,000	2,442,454
Deutsche Bank Securities, Inc.	0.58%	10/22/13	•	1,964,000	1,965,234
Barclays Capital, Inc.	0.60%	10/25/13		651,000	651,401
Deutsche Bank Securities, Inc.	0.59%	10/25/13	•	707,445	707,874
Deutsche Bank Securities, Inc.	0.59%	10/25/13	•	835,450	835,957
BNP Paribas Securities Corp.	0.10%	10/30/13	•	588,000	588,051
Deutsche Bank Securities, Inc.	0.55%	10/30/13	Open	1,124,000	1,124,550
Credit Suisse Securities (USA) LLC	0.16%	11/15/13	312/17/13	27,765,741	27,767,345
Barclays Capital, Inc.	0.60%	11/15/13	Open	2,067,975	2,068,526
Barclays Capital, Inc.	0.60%	11/15/13	Open	1,356,788	1,357,150
Barclays Capital, Inc.	0.60%	11/15/13	Open	1,291,249	1,291,593
Barclays Capital, Inc.	0.60%	11/15/13	Open	1,283,400	1,283,742
Deutsche Bank Securities, Inc.	0.58%	11/15/13	Open	2,512,000	2,512,648
Deutsche Bank Securities, Inc.	0.59%	11/15/13	Open	424,000	424,111
Deutsche Bank Securities, Inc.	0.59%	11/15/13	Open	1,601,000	1,601,420
Barclays Capital, Inc.	0.55%	11/18/13	Open	1,313,488	1,313,749
Deutsche Bank Securities, Inc.	0.58%	11/18/13	Open	968,000	968,203
Barclays Capital, Inc.	0.60%	11/22/13	Open	1,167,155	1,167,330
Deutsche Bank Securities, Inc.	0.59%	11/25/13	Open	2,083,936	2,084,155
Deutsche Bank Securities, Inc.	0.35%	11/27/13	Open	1,585,000	1,585,031
Deutsche Bank Securities, Inc.	0.60%	11/27/13	Open	1,227,000	1,227,041
Deutsche Bank Securities, Inc.	0.60%	11/27/13	Open	646,000	646,022
Deutsche Bank Securities, Inc.	0.60%	11/27/13	Open	1,538,000	1,538,051
Deutsche Bank Securities, Inc.	0.60%	11/27/13	Open	2,602,000	2,602,087
Deutsche Bank Securities, Inc.	0.60%	11/27/13	Open	834,000	834,028
Deutsche Bank Securities, Inc.	0.60%	11/27/13	Open	708,000	708,024
Deutsche Bank Securities, Inc.	0.60%	11/27/13	Open	772,000	772,026
Total			:	\$300,527,112	\$301,126,337

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

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• Financial futures contracts as of November 30, 2013 were as follows:

Contracts Purchased/ Sold	Issue	Exchange	Expiration	Notional Value	Unrealized Appreciation (Depreciation)
6	90-Day Euro-Dollar	Chicago Mercantile	December 2013	\$1,496,438	\$ 35,871
6	90-Day Euro-Dollar	Chicago Mercantile	March 2014	\$1,496,175	38,908
(97)	10-Year US Treasury Note	Chicago Board of Trade	March 2014	\$12,161,375	(31,549)
(225)	5-Year US Treasury Note	Chicago Board of Trade	March 2014	\$27,207,422	(24,456)
Total					\$ 18,774

Foreign currency exchange contracts as of November 30, 2013 were as follows:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation/ (Depreciation)
USD 33,469,020	EUR 24,785,000	Barclays Bank PLC	1/22/14	\$(209,580)
GBP 2,130,000	USD 3,463,934	Barclays Bank PLC	1/23/14	20,103
GBP 3,533,000	USD 5,609,415	State Street Bank and Trust Co.	1/23/14	169,506
USD 1,415,935	CAD 1,460,000	Westpac Banking Corp.	1/23/14	43,644
USD 51,876,706	GBP 32,142,000	Barclays Bank PLC	1/23/14	(697,900)
USD 1,306,245	GBP 810,000	Citibank N.A.	1/23/14	(18,670)
USD 1,937,105	GBP 1,200,000	Deutsche Bank AG	1/23/14	(25,733)
Total				\$(718,630)

Over-the-counter options purchased as of November 30, 2013 were as follows:

Description	Counterparty		Strike Price	Expiration Date	Contracts	Notional Amount (000)	Market Value
Marsico Parent Superholdco LLC	Goldman Sachs & Co.	Call	USD 942.86	612/21/19	46	_	_

Over-the-counter credit default swaps – buy protection outstanding as of November 30, 2013 were as follows:

Issuer Counterparty

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	Pay	Expiration Notional Market Premium Unrealized					
	Fixed	Date	Amount Value	Received Depreciation			
	Rate		(000)				
Australia & New Zealand Banking Group Ltd.	1.00% Deutsche Bank AG	9/20/17	USD 1 \$ (7)	\$ 12 \$ (19)			
Westpac Banking Corp.	1.00% Deutsche Bank	9/20/17	USD 1 (7)	12 (19)			
Total			\$ (14)	\$ 24 \$ (38)			

Over-the-counter credit default swaps – sold protection outstanding as of November 30, 2013 were as follows:

Issuer	Receiv Fixed Rate	e Counterparty	Expiration Date	n Credit Rating ¹	Notional Amount (000) ²	Market Value	Premiums Received	Unrealized Appreciation (Depreciation)
Caesars Entertainment Operating Co., Inc.	5.00%	Barclays Bank PLC	9/20/15	CCC-	USD 470	\$(97,963)	\$(97,278)	\$ (685)
Caesars Entertainment Operating Co., Inc.	5.00%	J.P. Morgan Securities LLC	12/20/15	CCC-	USD 626	(156,830)	(160,818)	3,988
Caesars Entertainment Operating Co., Inc.	5.00%	Citibank N.A.	12/20/15	CCC-	USD 357	(89,566)	(81,960)	(7,606)
Caesars Entertainment Operating Co., Inc.	5.00%	J.P. Morgan Securities LLC	12/20/15	CCC-	USD 145	(36,339)	(32,302)	(4,037)
Caesars Entertainment Operating Co., Inc.	5.00%	Citibank N.A.	12/20/15	CCC-	USD 172	(43,119)	(35,359)	(7,760)
Caesars Entertainment Operating Co., Inc.	5.00%	UBS AG	12/20/15	CCC-	USD 840	(210,581)	(162,290)	(48,291)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	12/20/15	CCC-	USD 382	(95,884)	(48,748)	(47,136)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/16	CCC-	USD 247	(71,527)	(53,404)	(18,123)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/16	CCC-	USD 247	(71,527)	(53,404)	(18,123)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/16	CCC-	USD 739	(214,132)	(152,384)	(61,748)

Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/16	CCC-	USD 165	(47,877)	(32,400)	(15,477)
Caesars Entertainment Operating Co., Inc.	5.00%	Barclays Bank PLC	3/20/16	CCC-	USD 75	(21,622)	(14,356)	(7,266)
Caesars Entertainment Operating Co., Inc.	5.00%	J.P. Morgan Securities LLC	3/20/16	CCC-	USD 82	(23,805)	(15,212)	(8,593)

Consolidated Schedule of Investments (continued) BlackRock Limited Duration Income Trust (BLW)

Over-the-counter credit default swaps – sold protection outstanding as of November 30, 2013 were as follows (continued):

Issuer	Receiv Fixed Rate	e Counterparty	Expiration Date	nCredit Rating ¹	Notional Amount (000) ²	Market Value	Premiums Received	Unrealized Appreciation (Depreciation)
Caesars Entertainment Operating Co., Inc. Caesars	5.00%	Barclays Bank PLC	3/20/16	CCC-	USD72	\$(20,901)	\$(12,320)	\$ (8,581)
Entertainment Operating Co., Inc	5.00%	Citibank N.A.	3/20/16	CCC-	USD79	(22,737)	(13,694)	(9,043)
Caesars Entertainment Operating Co., Inc	5.00%	Goldman Sachs Bank USA	3/20/16	CCC-	USD 634	(183,612)	(100,336)	(83,276)
Entertainment Operating Co., Inc	5.00%	Citibank N.A.	3/20/16	CCC-	USD 135	(38,991)	(21,643)	(17,348)
Caesars Entertainment Operating Co., Inc	5.00%	Goldman Sachs Bank USA	6/20/16	CCC-	USD499	(164,517)	(114,196)	(50,321)
Caesars Entertainment Operating Co., Inc	5.00%	Goldman Sachs Bank USA	6/20/16	CCC-	USD970	(319,614)	(214,857)	(104,757)
Caesars Entertainment Operating Co., Inc	5.00%	Barclays Bank PLC	6/20/16	CCC-	USD 440	(144,980)	(77,231)	(67,749)
Caesars Entertainment Operating Co., Inc	5.00%	J.P. Morgan Securities LLC	6/20/16	CCC-	USD412	(135,634)	(76,290)	(59,344)
Caesars Entertainment Operating Co., Inc.	5.00%	Citibank N.A.	9/20/16	CCC-	USD330	(122,091)	(104,269)	(17,822)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	9/20/16	CCC-	USD 1,710	(632,498)	(358,532)	(273,966)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/17	CCC-	USD453	(195,504)	(116,490)	(79,014)
Caesars Entertainment Operating Co., Inc.	5.00%	Barclays Bank PLC	3/20/17	CCC-	USD72	(31,179)	(19,468)	(11,711)
Caesars Entertainment Operating Co., Inc.	5.00%	Goldman Sachs Bank USA	3/20/17	CCC-	USD 147	(63,483)	(40,230)	(23,253)

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Consolidated Schedule of Investments (continued) BlackRock Limited Duration Income Trust (BLW)

Over-the-counter credit default swaps – sold protection outstanding as of November 30, 2013 were as follows (concluded):

Issuer	Receive Fixed Rate	Counterparty	Expiration Date	Credit Rating ¹	Notional Amount (000) ²	Market Value	Premiums Received	Unrealized Appreciation (Depreciation)
Caesars Entertainment Operating Co.,	5.00%	Deutsche Bank AG	6/20/17	CCC-	USD 635	\$(288,505)	\$(175,051)	\$ (113,454)
Inc. Total						\$(3,545,018)	\$(2,384,522)	\$ (1,160,496)

¹Using Standard & Poor's rating of the issuer.

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

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

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

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

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. In accordance with the Trust's policy, transfers between different levels of the fair value disclosure hierarchy are deemed to have occurred as of the beginning of the reporting period. The categorization of a value

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

determined for investments and derivative financial instruments is based on the pricing transparency of the investment and derivative financial instrument and is not necessarily an indication of the risks associated with investing in those securities. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, please refer to the Trust's most recent financial statements as contained in its annual report.

Consolidated Schedule of Investments (continued) BlackRock Limited Duration Income Trust (BLW)

The following tables summarize the Trust's investments and derivative financial instruments categorized in the disclosure hierarchy as of November 30, 2013:

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Common Stocks	\$66,908	\$1,494,682	\$6,688,533	\$8,250,123
Asset-Backed Securities		22,424,279	23,487,168	45,911,447
Corporate Bonds		417,040,067	7,928,375	424,968,442
Floating Rate Loan Interests		323,823,114	31,923,101	355,746,215
Foreign Agency Obligations		3,492,904		3,492,904
Non-Agency Mortgage-Backed Securities		78,813,929	_	78,813,929
US Government Sponsored Agency Securities		42,020,353		42,020,353
Other Interests		_	663,473	663,473
Preferred Securities		10,873,439	_	10,873,439
Short-Term Securities	11,303,105	_	_	11,303,105
Unfunded Loan Commitments		716	_	716
Liabilities:				
Unfunded Loan Commitments		(155)		(155)
Total	\$11,370,013	\$899,983,328	\$70,690,650	\$982,043,991
T aval 1	Lavel 2	Laval 2 Tatal		
Level 1	Level 2	Level 3 Total	I	

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments ¹				
Assets:				
Interest rate contracts	\$74,779			\$74,779
Foreign currency exchange contracts		\$233,253		233,253
Credit contracts	_	3,988		
Liabilities:				
Interest rate contracts	(56,005)	_		(56,005)
Foreign currency exchange contracts		(951,883)		(951,883)
Credit contracts		(1,164,522)		(1,164,522)
Total	\$18,774	\$(1,879,164)		\$(1,860,390)

Derivative financial instruments are swaps, financial futures contracts and foreign currency exchange contracts. Swaps, financial futures contracts and foreign currency exchange contracts are valued at the unrealized appreciation/depreciation on the instrument.

Certain of the Trust's assets and/or liabilities are held at carrying amount or face value including accrued interest, which approximates fair value for financial reporting purposes. As of November 30, 2013, such assets and liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
Assets:				
Cash	\$75,872			\$75,872
Cash pledged as collateral for over-the-counter swaps	1,170,000	_	_	1,170,000
Cash pledged as collateral for reverse repurchase agreements	2,350,000	_	_	2,350,000
Cash pledged for financial futures contracts	383,500			383,500
Foreign currency at value	411,230			411,230
Liabilities:				
Reverse repurchase agreements including accrued interest	_	\$(301,126,337)	—	(301,126,337)
Total	\$4,390,602	\$(301,126,337)	—	\$(296,735,735)

There were no transfers between Level 1 and Level 2 during the period ended November 30, 2013.

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

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

	Common Stoo	Asset-Backed eks Securities	Corporate Bo	Floating Rate onds Loan Interests	Other Interests	Total
Assets: Opening Balance, as of	¢ 2 050 120	\$26.050.547	¢7.020.102	¢ 42 (00 7(2	Φ 5 2 7 6 6	Φ00 25 0 217
August 31, 2013	\$3,050,139	\$26,050,547	\$7,930,102	\$42,689,763	\$537,766	\$80,258,317
Transfers into Level 3 ¹	3,425,957	_	_	11,369,704	_	14,795,661
Transfers out of Level 3 ²				(23,752,930)		(23,752,930)
Accrued discounts/premiums	_	(324,161)	_	15,732	_	(308,429)
Net realized gain (loss)	1,950	71,807	_	43,425	_	117,182
Net change in unrealized appreciation/depreciation ³	378,108	359,946	(1,727	74,796	254,722	1,065,845
Purchases Sales	— (167,621)	3,675,879 (6,346,850)	_	6,456,199 (4,973,588)	2,908,766 (3,037,781)	13,040,844 (14,525,840)

Closing Balance, as of November 30, 2013

\$6,688,533 \$23,487,168 \$7,928,375

\$31,923,101

\$663,473

\$70,690,650

As of August 31, 2013, the Trust used observable inputs in determining the value of certain investments. As of November 30, 2013, the Trust used significant unobservable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$14,795,661 transferred from Level 2 to Level 3 in the disclosure hierarchy.

As of August 31, 2013, the Trust used significant unobservable inputs in determining the value of certain investments. As of November 30, 2013, the Trust used observable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$23,752,930 transferred from Level 3 to Level 2 in the disclosure hierarchy.

The change in unrealized appreciation/depreciation on investments still held as of November 30, 2013 was \$(1,383,165).

Item 2 -Controls and Procedures

The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the

2(a) – Investment Company Act of 1940, as amended (the 1940 Act)) are effective as of a date within 90 days of the filing of this report based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act and Rule 13a-15(b) under the Securities Exchange Act of 1934, as amended.

There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under

2(b) – the 1940 Act) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3 -Exhibits

Certifications – Attached hereto

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

BlackRock Limited Duration Income Trust

By:/s/ John M. Perlowski

John M. Perlowski

Chief Executive Officer (principal executive officer) of BlackRock Limited Duration Income Trust

Date: January 24, 2014

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

By:/s/ John M. Perlowski

John M. Perlowski

Chief Executive Officer (principal executive officer) of BlackRock Limited Duration Income Trust

Date: January 24, 2014

By:/s/ Neal J. Andrews

Neal J. Andrews

Chief Financial Officer (principal financial officer) of BlackRock Limited Duration Income Trust

Date: January 24, 2014